

Final List of LBT Note Valuations (12 April 2013)

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0320100323	USD	14-Sep-2008	1.100.352	100,0000%
XS0290596161	EUR	15-Sep-2008	2.904.948	57,5010%
XS0319739537	SGD	15-Sep-2008	736.226	77,2960%
XS0319817788	USD	15-Sep-2008	427.558	31,5052%
XS0320033466	USD	15-Sep-2008	548.372	41,5300%
CH0039308686	USD	16-Sep-2008	9.371.319	58,0681%
XS0154706153	EUR	16-Sep-2008	11.133.350	104,0500%
XS0228314885	JPY	16-Sep-2008	114.898	11,2031%
XS0260439210	AUD	16-Sep-2008	1.297.706	48,7548%
XS0291463221	JPY	16-Sep-2008	472.373	65,9008%
XS0350116330	HKD	16-Sep-2008	855.710	47,6815%
XS0350116843	HKD	16-Sep-2008	338.984	47,8515%
XS0378248529	HKD	17-Sep-2008	472.273	100,0000%
XS0320521429	USD	18-Sep-2008	565.939	70,1353%
XS0369673073	USD	18-Sep-2008	383.656	104,6000%
XS0383076493	HKD	18-Sep-2008	220.889	77,9523%
XS0359370722	JPY	19-Sep-2008	747.920	103,7200%
XS0371594762	USD	19-Sep-2008	483.148	102,7500%
XS0378981806	HKD	19-Sep-2008	307.951	108,6770%
XS0268077780	USD	22-Sep-2008	735.544	100,2694%
XS0290556454	JPY	22-Sep-2008	839.226	55,7526%
XS0311685209	USD	22-Sep-2008	5.960.974	101,5750%
XS0320033540	USD	23-Sep-2008	683.239	93,1392%
XS0290770378	JPY	24-Sep-2008	226.629	52,6424%
XS0290976157	JPY	24-Sep-2008	275.352	38,1141%
XS0291657004	JPY	24-Sep-2008	185.257	51,6904%
XS0291905858	JPY	24-Sep-2008	176.881	49,3532%
XS0292220455	JPY	24-Sep-2008	179.223	50,0068%
XS0321317603	EUR	24-Sep-2008	670.984	67,0984%
XS0321795170	CHF	24-Sep-2008	847.684	41,1286%
XS0360517105	JPY	24-Sep-2008	746.610	104,0556%
XS0361311102	JPY	24-Sep-2008	611.435	84,8364%
XS0380276971	HKD	24-Sep-2008	234.393	82,7182%
XS0261613474	AUD	25-Sep-2008	1.429.248	53,6969%
XS0380268952	HKD	25-Sep-2008	283.364	100,0000%
XS0380275908	HKD	25-Sep-2008	245.691	86,7052%
XS0384984018	HKD	26-Sep-2008	377.818	100,0000%
XS0384984281	HKD	26-Sep-2008	377.818	100,0000%
XS0322064840	EUR	27-Sep-2008	1.600.000	100,0000%
XS0322265157	USD	28-Sep-2008	1.169.562	53,1449%
XS0268033908	EUR	29-Sep-2008	3.535.000	101,0000%
XS0268789939	GBP	29-Sep-2008	962.045	59,8199%
XS0322031591	USD	29-Sep-2008	499.309	45,3772%
52519VAD8	USD	30-Sep-2008	1.379.034	121,2838%
XS0323826221	USD	30-Sep-2008	810.741	7,1211%
XS0381368280	HKD	30-Sep-2008	382.728	90,0441%
XS0381368363	HKD	30-Sep-2008	283.364	100,0000%
XS0381371664	HKD	30-Sep-2008	259.672	91,6391%
XS0262585374	AUD	2-Oct-2008	1.451.867	54,5467%
XS0322469403	SGD	2-Oct-2008	3.433.744	88,3824%
XS0381364966	HKD	2-Oct-2008	595.530	90,0705%
XS0381438919	HKD	2-Oct-2008	244.548	86,3017%
XS0352986813	HKD	3-Oct-2008	914.818	80,0436%
XS0381855781	HKD	3-Oct-2008	241.003	85,0507%
XS0382187945	HKD	3-Oct-2008	367.968	77,9142%
XS0382188083	HKD	3-Oct-2008	272.380	82,3918%
XS0382188166	HKD	3-Oct-2008	447.961	79,0434%
XS0270328858	USD	6-Oct-2008	3.250.257	119,7500%
XS0323619600	CHF	8-Oct-2008	7.818.756	116,0000%
XS0323619782	CHF	8-Oct-2008	1.615.355	114,0000%
XS0324723203	USD	8-Oct-2008	244.412	66,6364%
XS0382588001	HKD	8-Oct-2008	179.606	63,3834%
XS0382588340	HKD	8-Oct-2008	340.862	72,1748%
XS0323643063	USD	9-Oct-2008	2.502.003	51,5742%
XS0323869205	USD	9-Oct-2008	94.992	8,2743%
XS0375559753	USD	9-Oct-2008	73.375.690	100,0257%
XS0180383662	USD	10-Oct-2008	5.176.829	100,8151%
XS0374062528	USD	10-Oct-2008	382.372	104,2500%
XS0374191251	USD	10-Oct-2008	380.905	103,8500%
XS0383457453	HKD	10-Oct-2008	275.699	72,9714%
XS0384213442	HKD	10-Oct-2008	373.919	98,9680%
XS0385755979	JPY	10-Oct-2008	558.403	77,9028%
XS0374326105	USD	13-Oct-2008	381.089	103,9000%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0295438369	EUR	14-Oct-2008	4.514.368	103,1384%
XS0383378071	USD	15-Oct-2008	399.270	49,2121%
XS0383554655	HKD	15-Oct-2008	226.451	79,9153%
XS0383554812	HKD	15-Oct-2008	271.151	95,6901%
XS0177644621	EUR	16-Oct-2008	396.000	90,0000%
XS0324583607	USD	16-Oct-2008	2.200.704	100,0000%
XS0386289929	JPY	16-Oct-2008	576.494	80,4267%
XS0271187634	USD	17-Oct-2008	1.063.911	120,8602%
XS0294645535	JPY	17-Oct-2008	130.544	36,4244%
XS0294646426	JPY	17-Oct-2008	137.209	38,2842%
XS0325077864	USD	17-Oct-2008	2.566.812	55,9852%
XS0326402731	USD	17-Oct-2008	1.516.808	51,6928%
XS0377054381	USD	17-Oct-2008	319.313	21,7644%
XS0231644260	USD	20-Oct-2008	714.183	101,4139%
XS0264130369	AUD	20-Oct-2008	1.487.602	55,8892%
XS0271188285	AUD	20-Oct-2008	1.130.408	30,3353%
XS0325790276	USD	20-Oct-2008	28.692.229	79,0726%
XS0359724472	USD	22-Oct-2008	225.260	61,4149%
XS0384368485	USD	22-Oct-2008	795.829	58,5469%
US52519VAR78	USD	23-Oct-2008	7.685.465	82,4947%
XS0326172557	USD	23-Oct-2008	2.015.965	62,4583%
XS0326172631	GBP	23-Oct-2008	3.485.488	33,8637%
XS0356499052	USD	23-Oct-2008	696.217	63,2722%
XS0232035534	CHF	24-Oct-2008	4.682.832	104,9901%
XS0232035880	EUR	24-Oct-2008	4.631.460	105,9831%
XS0232037159	USD	24-Oct-2008	3.525.351	107,4873%
XS0271522442	JPY	24-Oct-2008	865.044	36,0246%
XS0326264750	EUR	24-Oct-2008	587.652	64,7193%
XS0326490843	USD	24-Oct-2008	946.374	43,0032%
XS0328465306	GBP	25-Oct-2008	1.438.317	48,6060%
XS0137335468	USD	26-Oct-2008	2.095.424	100,2274%
XS0324841153	USD	26-Oct-2008	9.186.972	108,0000%
XS0327847553	HKD	27-Oct-2008	556.307	29,3750%
XS0328210496	HKD	29-Oct-2008	187.913	24,8681%
XS0327234380	USD	30-Oct-2008	242.816	14,3916%
XS0327235783	AUD	30-Oct-2008	1.784.566	53,2112%
XS0378451917	USD	30-Oct-2008	253.742	69,1804%
XS0378452303	USD	30-Oct-2008	191.476	52,2039%
XS0378480692	USD	30-Oct-2008	277.245	75,5879%
XS0379577397	USD	30-Oct-2008	678.772	92,5302%
XS0272349332	USD	31-Oct-2008	1.866.417	38,8443%
XS0272577809	EUR	31-Oct-2008	289.481	38,5975%
XS0386716269	HKD	31-Oct-2008	310.686	82,2316%
XS0251155205	USD	2-Nov-2008	848.472	111,2151%
XS0272915116	USD	3-Nov-2008	1.880.286	88,3864%
XS0273083096	USD	3-Nov-2008	700.924	79,6249%
XS0304593857	EUR	3-Nov-2008	898.203	179,6407%
XS0327847801	USD	3-Nov-2008	368.453	32,4048%
XS0329337850	HKD	3-Nov-2008	1.373.996	30,2740%
XS0297488883	HKD	5-Nov-2008	414.611	48,7726%
XS0273584382	USD	6-Nov-2008	3.889.094	106,0323%
XS0328586358	USD	6-Nov-2008	225.080	30,6829%
XS0329714074	HKD	6-Nov-2008	1.530.416	28,7027%
XS0328209480	JPY	7-Nov-2008	360.244	25,0932%
XS0382037975	USD	7-Nov-2008	252.613	51,0166%
XS0363204602	USD	9-Nov-2008	100.220	27,3239%
XS0273904044	GBP	10-Nov-2008	274.612	13,3401%
XS0326046504	USD	10-Nov-2008	3.176.937	108,0000%
XS0330074344	USD	10-Nov-2008	2.722.752	51,0544%
XS0381626679	USD	12-Nov-2008	531.567	72,4632%
XS0382626967	USD	12-Nov-2008	161.679	36,7335%
XS0273921568	HKD	13-Nov-2008	1.089.189	60,6913%
XS0329628829	USD	13-Nov-2008	2.174.437	52,9320%
XS0330867846	HKD	13-Nov-2008	1.481.819	32,6837%
XS0274497279	GBP	14-Nov-2008	196.960	11,3398%
XS0329714231	USD	14-Nov-2008	247.284	28,0914%
XS0329714314	EUR	14-Nov-2008	728.609	48,5739%
XS0329804735	USD	14-Nov-2008	1.608.401	62,6449%
XS0274445120	CHF	17-Nov-2008	3.540.513	100,0000%
XS0330074930	USD	17-Nov-2008	313.080	42,6791%
XS0330421834	HKD	17-Nov-2008	698.158	27,3758%
XS0331039569	USD	17-Nov-2008	31.101.913	59,3196%
XS0331400456	USD	17-Nov-2008	4.139.729	42,7197%
XS0331661172	HKD	17-Nov-2008	2.714.429	62,7466%
XS0331195932	USD	19-Nov-2008	3.959.020	71,9591%
XS0235648747	USD	20-Nov-2008	11.003.521	100,0000%
XS0330867689	USD	21-Nov-2008	366.784	100,0000%
CH0039308660	CHF	22-Nov-2008	326.453	50,6851%

amended calculation of AA

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XS0234972981	CHF	24-Nov-2008	2.829.965	25,9853%
XS0271794363	SEK	24-Nov-2008	1.123.351	100,0000%
XS0271795840	SEK	24-Nov-2008	667.799	100,0000%
XS0329609449	USD	24-Nov-2008	148.497.047	101,2156%
XS0330206789	USD	24-Nov-2008	573.186	55,8119%
XS0331399856	EUR	24-Nov-2008	760.910	58,5315%
XS0331399930	USD	24-Nov-2008	685.768	60,3122%
XS0332546448	HKD	24-Nov-2008	612.776	31,6465%
XS0332547099	USD	24-Nov-2008	1.408.142	34,9014%
XS0364513787	USD	24-Nov-2008	456.147	65,4546%
XS0332136380	USD	26-Nov-2008	9.009.942	59,7885%
XS0332185676	USD	26-Nov-2008	16.010.193	59,1407%
XS0275536307	USD	28-Nov-2008	251.717	57,1900%
XS0275725611	USD	28-Nov-2008	1.387.975	62,0357%
XS0275726007	USD	28-Nov-2008	1.429.345	59,9533%
XS0276148508	HKD	28-Nov-2008	1.095.787	61,0590%
XS0333308632	USD	28-Nov-2008	993.541	52,4959%
XS0332848372	USD	30-Nov-2008	190.728	20,0000%
XS0275924578	USD	1-Dec-2008	1.575.239	61,3533%
XS0275925112	USD	1-Dec-2008	965.047	61,1885%
XS0276121307	EUR	1-Dec-2008	9.500.000	100,0000%
XS0276139341	USD	1-Dec-2008	3.720.032	62,2227%
XS0276149738	USD	1-Dec-2008	2.064.492	61,8531%
XS0276286993	HKD	1-Dec-2008	1.853.608	61,3260%
XS0301886247	USD	1-Dec-2008	259.810	37,2814%
XS0301979331	USD	1-Dec-2008	480.656	107,4148%
XS0332134179	USD	1-Dec-2008	287.697	29,2678%
XS0332762904	USD	1-Dec-2008	526.424	59,8018%
XS0334090106	HKD	1-Dec-2008	408.380	54,0445%
XS0334223699	HKD	1-Dec-2008	362.581	41,2761%
XS0180580226	USD	3-Dec-2008	11.382.979	102,0873%
XS0180580572	HKD	3-Dec-2008	24.106.612	102,0876%
XS0332762227	HKD	3-Dec-2008	1.053.379	65,6014%
XS0334088118	GBP	3-Dec-2008	361.170	40,1028%
XS0334090288	USD	3-Dec-2008	326.516	44,5107%
XS0276437521	USD	4-Dec-2008	1.884.698	58,3914%
XS0276444147	USD	4-Dec-2008	1.797.300	57,6489%
XS0276598538	USD	5-Dec-2008	1.283.976	60,3557%
XS0276599346	USD	5-Dec-2008	1.686.259	59,7067%
XS0276600292	USD	5-Dec-2008	2.510.242	60,0344%
XS0276793311	USD	5-Dec-2008	443.268	35,5449%
XS0334702072	USD	5-Dec-2008	276.082	24,9242%
XS0158383454	EUR	6-Dec-2008	29.500.000	118,0000%
XS0277181243	USD	8-Dec-2008	1.400.817	61,5998%
XS0304977910	USD	8-Dec-2008	733.568	100,0000%
XS0334923322	HKD	8-Dec-2008	1.142.560	52,4790%
XS0368097951	USD	11-Dec-2008	709.216	84,0699%
XS0368098173	USD	11-Dec-2008	350.142	95,4626%
XS0368098256	HKD	11-Dec-2008	230.262	81,2603%
XS0303176456	JPY	12-Dec-2008	68.139	19,0122%
XS0335742663	USD	12-Dec-2008	882.931	48,5327%
XS0334656617	USD	13-Dec-2008	209.449	28,5521%
XS0336129589	USD	14-Dec-2008	11.626	1,5849%
XS0336130835	USD	14-Dec-2008	61.685.029	88,8890%
XS0278216691	EUR	15-Dec-2008	1.000.000	100,0000%
XS0336250732	HKD	15-Dec-2008	959.239	48,8248%
XS0335127089	JPY	18-Dec-2008	146.657	20,3888%
XS0335346556	EUR	18-Dec-2008	855.525	68,4420%
XS0336644199	USD	18-Dec-2008	1.119.685	55,7064%
XS0335623491	USD	19-Dec-2008	1.186.400	58,8109%
XS0336928030	HKD	19-Dec-2008	1.496.242	54,4360%
XS0225522365	USD	20-Dec-2008	10.193.663	102,9333%
XS0226116746	USD	20-Dec-2008	4.951.555	102,7391%
XS0336336531	USD	20-Dec-2008	5.717.419	82,0420%
XS0336336960	USD	20-Dec-2008	40.040	3,6389%
XS0121110455	EUR	22-Dec-2008	3.409.030	70,8738%
XS0183025609	USD	22-Dec-2008	3.704.115	100,9890%
XS0207884379	USD	22-Dec-2008	1.346.023	54,1268%
XS0336249643	USD	22-Dec-2008	412.345	31,2283%
XS0337406036	USD	22-Dec-2008	803.640	54,7761%
XS0368700109	HKD	22-Dec-2008	3.739.662	64,9585%
XS0336416309	USD	24-Dec-2008	229.867	31,3355%
XS0336573406	USD	24-Dec-2008	535.771	31,0793%
XS0308085330	USD	26-Dec-2008	1.542.979	105,1694%
XS0372823673	USD	26-Dec-2008	374.333	72,8986%
XS0337617327	USD	28-Dec-2008	341.759	26,6221%
XS0121503774	EUR	29-Dec-2008	6.152.036	69,7510%
XS0122516296	EUR	29-Dec-2008	4.491.207	69,4159%

amended calculation of AA

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0122516379	USD	29-Dec-2008	3.000.314	70,2754%
XS0280241851	USD	29-Dec-2008	1.833.920	100,0000%
XS0307390608	USD	29-Dec-2008	570.235	62,1876%
XS0336927818	USD	29-Dec-2008	596.377	54,1987%
XS0337553258	USD	29-Dec-2008	274.030	37,3557%
XS0373182566	JPY	29-Dec-2008	3.583.972	100,0000%
XS0208110055	EUR	30-Dec-2008	7.058	14,1157%
XS0230752882	EUR	30-Dec-2008	10.168.003	101,6800%
XS0238679079	CHF	30-Dec-2008	6.640.763	114,5645%
XS0238681307	CHF	30-Dec-2008	4.485.847	77,3862%
XS0165668459	USD	31-Dec-2008	43.756.621	105,5735%
XS0337553761	USD	31-Dec-2008	520.028	59,0752%
XS0338330672	HKD	31-Dec-2008	748.035	43,2761%
XS0281184498	HKD	5-Jan-2009	1.005.985	106,5047%
XS0293784525	EUR	5-Jan-2009	5.861.873	15,0304%
XS0335143102	NZD	5-Jan-2009	599.012	71,3390%
XS0338329740	USD	5-Jan-2009	641.823	76,0812%
XS0338524795	USD	5-Jan-2009	713.060	63,1400%
XS0338676629	USD	5-Jan-2009	438.652	74,7462%
XS0238861115	JPY	6-Jan-2009	786.369	60,5376%
XS0306849158	JPY	6-Jan-2009	346.326	48,3160%
XS0338525099	USD	7-Jan-2009	266.296	33,0014%
XS0352110554	USD	7-Jan-2009	6.025.386	106,6728%
XS0373609378	ILS	8-Jan-2009	339.805	46,1951%
XS0280904714	EUR	9-Jan-2009	482.774	29,2590%
XS0293784871	EUR	9-Jan-2009	1.798.644	179,8644%
XS0308982650	SGD	9-Jan-2009	2.671.409	80,7413%
XS0240010248	EUR	11-Jan-2009	2.019.844	116,0830%
XS0281423235	USD	12-Jan-2009	805.798	57,8139%
XS0309364262	USD	12-Jan-2009	156.760	15,2639%
XS0310309785	USD	12-Jan-2009	14.671.362	100,0000%
XS0324461838	USD	12-Jan-2009	441.311	31,6629%
XS0338765133	HKD	12-Jan-2009	3.159.987	64,9614%
XS0338801623	USD	12-Jan-2009	950.791	81,0074%
XS0339221912	HKD	12-Jan-2009	768.443	30,6425%
XS0367651782	CHF	12-Jan-2009	8.384.001	100,0000%
XS0280903740	JPY	13-Jan-2009	361.296	36,0032%
XS0304635286	CZK	13-Jan-2009	1.856.618	100,0000%
XS0308527612	AUD	13-Jan-2009	106.971	33,4908%
XS0338685299	EUR	14-Jan-2009	1.300.000	100,0000%
XS0339762162	USD	14-Jan-2009	778.785	43,8694%
XS0281959311	EUR	16-Jan-2009	1.117.135	39,1977%
XS0338846057	USD	16-Jan-2009	344.932	42,7465%
XS0338846131	USD	16-Jan-2009	713.801	64,8702%
XS0339760117	USD	16-Jan-2009	10.441.208	38,6792%
XS0281953207	HKD	19-Jan-2009	1.479.995	49,2731%
XS0281969112	HKD	19-Jan-2009	823.614	49,8268%
XS0281980432	EUR	19-Jan-2009	49.682	3,9745%
XS0282034460	EUR	19-Jan-2009	928.551	13,0782%
XS0281979269	USD	20-Jan-2009	368.602	28,7130%
XS0271893694	EUR	22-Jan-2009	46.505.307	107,3604%
XS0282579290	JPY	22-Jan-2009	169.308	23,6201%
XS0339560889	USD	22-Jan-2009	852.182	50,5085%
XS0340114353	USD	22-Jan-2009	1.071.304	60,8500%
XS0341733110	HKD	22-Jan-2009	1.034.783	28,3084%
XS0340113629	USD	23-Jan-2009	291.275	24,8167%
XS0340648145	USD	23-Jan-2009	625.646	29,9256%
XS0340348852	USD	25-Jan-2009	163.509	11,1448%
XS0340349074	USD	25-Jan-2009	301.151	20,5264%
XS0342144416	USD	25-Jan-2009	139.697	11,2021%
XS0282763035	USD	26-Jan-2009	715.927	27,4916%
XS0282764199	USD	26-Jan-2009	643.190	8,6384%
XS0283189016	USD	26-Jan-2009	255.075	8,1816%
XS0283189875	USD	26-Jan-2009	180.053	8,1816%
XS0311755697	JPY	26-Jan-2009	107.112	29,3348%
XS0340649036	USD	26-Jan-2009	377.755	39,6120%
XS0341175866	USD	26-Jan-2009	570.297	14,8082%
XS0341731338	USD	28-Jan-2009	1.001.320	105,0000%
XS0342399754	USD	29-Jan-2009	979.946	44,0879%
XS0342989554	USD	29-Jan-2009	297.194	40,5135%
XS0283944899	EUR	30-Jan-2009	298.090	18,0661%
XS0284490629	USD	30-Jan-2009	168.119	32,7020%
XS0342399598	USD	30-Jan-2009	315.447	33,0783%
XS0284084802	USD	2-Feb-2009	897.873	61,1990%
XS0341731767	USD	2-Feb-2009	1.258.512	28,5934%
XS0343799044	USD	2-Feb-2009	349.463	50,1461%
XS0284731840	GBP	5-Feb-2009	361.208	16,0428%
XS0344102164	HKD	6-Feb-2009	470.298	50,8070%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0313893215	EUR	7-Feb-2009	15.563.785	146,3312%
XS0123410838	EUR	9-Feb-2009	4.306.370	68,3551%
XS0185349916	EUR	9-Feb-2009	2.957.800	115,0000%
XS0285457114	USD	9-Feb-2009	785.786	28,1891%
XS0285460845	HKD	9-Feb-2009	143.207	13,4172%
XS0339537804	USD	9-Feb-2009	7.279.196	100,0000%
XS0161241681	EUR	10-Feb-2009	7.990.710	102,4450%
XS0243990446	JPY	10-Feb-2009	337.911	46,8375%
XS0314479337	USD	10-Feb-2009	5.624.277	127,7836%
XS0315548700	JPY	10-Feb-2009	270.095	30,7099%
XS0315559061	USD	10-Feb-2009	4.169.828	29,9699%
XS0345814874	HKD	11-Feb-2009	1.612.806	53,5264%
XS0381855518	USD	11-Feb-2009	3.667.840	100,0000%
XS0285759121	EUR	12-Feb-2009	225.016	16,0726%
XS0345278062	USD	12-Feb-2009	770.246	105,0000%
XS0369868590	HKD	12-Feb-2009	3.670.391	51,2311%
XS0343590831	USD	13-Feb-2009	1.272.720	62,6344%
XS0343590914	HKD	13-Feb-2009	3.132.094	62,6247%
XS0285837455	USD	14-Feb-2009	118.471	95,0000%
CH0036891106	CHF	16-Feb-2009	396.384	61,5426%
CH0036891114	CHF	16-Feb-2009	468.522	72,7428%
CH0036891122	CHF	16-Feb-2009	1.209.349	60,5689%
XS0242973906	JPY	16-Feb-2009	162.657	18,6731%
XS0284882114	EUR	16-Feb-2009	1.000.000	100,0000%
XS0345791999	USD	16-Feb-2009	123.073	16,7773%
XS0160491584	EUR	17-Feb-2009	46.994.591	100,9768%
XS0243988978	JPY	17-Feb-2009	491.054	45,3508%
XS0286242390	USD	17-Feb-2009	47.217	6,4366%
XS0316388445	USD	17-Feb-2009	4.244.450	42,6573%
XS0316405637	USD	17-Feb-2009	9.436.908	42,9615%
XS0347451618	USD	17-Feb-2009	58.148	56,6200%
US52519VAV63	USD	19-Feb-2009	6.685.681	86,3879%
XS0286778476	EUR	19-Feb-2009	1.634.929	30,5594%
XS0344101356	USD	19-Feb-2009	1.710.048	59,7728%
XS0344101513	HKD	19-Feb-2009	4.100.578	59,7978%
XS0186852728	USD	20-Feb-2009	6.270.575	101,7625%
XS0198737735	USD	20-Feb-2009	6.069.726	115,0000%
XS0161241418	EUR	21-Feb-2009	97.520.170	100,9761%
XS0162196140	EUR	21-Feb-2009	161.458.222	100,9761%
XS0286994099	USD	23-Feb-2009	1.364.175	27,9646%
XS0287237761	USD	23-Feb-2009	1.222.525	28,0092%
XS0287869050	USD	23-Feb-2009	689.624	28,4877%
XS0315799709	USD	23-Feb-2009	2.743.545	100,0000%
XS0348324988	HKD	23-Feb-2009	3.137.374	60,0103%
XS0348406876	USD	23-Feb-2009	438.760	58,6389%
XS0244568035	JPY	24-Feb-2009	13.718	1,9138%
XS0347383274	USD	25-Feb-2009	279.274	38,0706%
XS0348919746	AUD	25-Feb-2009	1.437.317	100,0000%
XS0384213871	HKD	25-Feb-2009	1.433.549	37,9428%
XS0346438145	HKD	26-Feb-2009	4.196.660	46,3300%
XS0346438228	USD	26-Feb-2009	1.442.844	46,3342%
XS0349154152	USD	26-Feb-2009	1.158.492	44,7382%
XS0288138729	CHF	27-Feb-2009	71.017	4,5005%
XS0161760441	EUR	28-Feb-2009	4.650.000	100,0000%
XS0163036071	EUR	28-Feb-2009	4.152.591	100,9749%
XS0288569972	USD	2-Mar-2009	144.997	15,2046%
XS0288760761	EUR	2-Mar-2009	417.006	32,0774%
XS0288802605	USD	2-Mar-2009	285.475	24,3225%
XS0348407411	HKD	2-Mar-2009	1.343.007	51,2935%
XS0245046544	EUR	3-Mar-2009	106.950.000	100,0000%
XS0289701962	USD	3-Mar-2009	4.373.889	89,8371%
XS0349856343	USD	4-Mar-2009	54.736	7,4616%
XS0349511872	USD	5-Mar-2009	1.695.335	53,9972%
XS0349512094	HKD	5-Mar-2009	937.036	48,3926%
XS0349512250	HKD	5-Mar-2009	1.009.936	53,9742%
XS0351201651	HKD	6-Mar-2009	1.740.890	45,0085%
XS0213629487	EUR	9-Mar-2009	1.120.000	100,0000%
XS0245637748	JPY	9-Mar-2009	612.602	42,6894%
XS0289723263	EUR	9-Mar-2009	596.745	30,6023%
XS0289748682	GBP	9-Mar-2009	129.599	4,0292%
XS0350571377	USD	11-Mar-2009	382.167	54,2677%
XS0351506257	SGD	11-Mar-2009	875.276	90,0000%
XS0124186981	EUR	12-Mar-2009	4.243.235	66,4043%
XS0124187104	USD	12-Mar-2009	5.179.422	67,2437%
XS0188371024	USD	12-Mar-2009	5.758.509	100,0000%
XS0349550771	USD	12-Mar-2009	8.680.762	49,7106%
XS0350119359	HKD	12-Mar-2009	15.715.146	49,6873%
XS0352912371	USD	12-Mar-2009	5.706.278	105,4038%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0162150071	EUR	13-Mar-2009	17.250.000	100,0000%
XS0290363497	JPY	13-Mar-2009	791.018	21,2221%
XS0352088875	CHF	13-Mar-2009	272.933	33,9005%
XS0312058752	USD	14-Mar-2009	3.760.385	102,5231%
XS0354225954	USD	14-Mar-2009	2.310.345	104,9821%
XS0286128771	USD	15-Mar-2009	367.518	100,0000%
XS0286129159	EUR	15-Mar-2009	1.434.000	100,0000%
XS0246674138	JPY	16-Mar-2009	476.856	43,6266%
XS0290557692	USD	16-Mar-2009	509.574	23,1550%
XS0290694925	USD	16-Mar-2009	81.784	4,7442%
XS0352089410	USD	18-Mar-2009	201.035	24,9138%
XS0246862998	JPY	19-Mar-2009	660.456	33,4569%
XS0247650087	JPY	19-Mar-2009	380.999	27,6710%
XS0291396959	EUR	19-Mar-2009	3.090.000	103,0000%
XS0242396249	USD	20-Mar-2009	11.810.265	107,3317%
XS0237611495	JPY	23-Mar-2009	7.239.876	101,0035%
XS0247651721	JPY	23-Mar-2009	329.569	45,9781%
XS0291251808	JPY	23-Mar-2009	351.140	34,9911%
XS0291974664	USD	23-Mar-2009	1.355.568	80,3439%
XS0292198420	EUR	23-Mar-2009	179.390	11,9593%
XS0351359368	HKD	23-Mar-2009	5.386.614	55,3407%
XS0351359442	USD	23-Mar-2009	2.708.463	55,3550%
XS0175976983	USD	24-Mar-2009	3.759.712	107,8998%
XS0214408840	EUR	24-Mar-2009	715.000	100,0000%
XS0248497595	AUD	24-Mar-2009	242.175	20,3092%
XS0353258832	USD	24-Mar-2009	278.609	37,9800%
XS0143892023	USD	25-Mar-2009	1.580.798	101,6483%
XS0353507212	USD	25-Mar-2009	255.670	34,8529%
XS0125538974	USD	26-Mar-2009	15.575.039	106,1595%
XS0125559111	EUR	26-Mar-2009	26.358.450	105,4338%
XS0144646386	USD	26-Mar-2009	696.488	103,2013%
XS0247757049	JPY	26-Mar-2009	227.614	31,7545%
XS0292337309	USD	26-Mar-2009	75.454	6,0505%
XS0353875528	USD	26-Mar-2009	1.054.859	99,1713%
XS0353875791	USD	26-Mar-2009	831.858	83,9992%
XS0246082043	EUR	27-Mar-2009	4.951.242	102,4254%
XS0163560690	EUR	28-Mar-2009	29.271.195	100,9700%
XS0354643016	USD	28-Mar-2009	1.493.247	101,7797%
XS0354645227	USD	28-Mar-2009	3.367	0,9180%
XS0249400044	USD	30-Mar-2009	3.058.979	100,0000%
XS0293664461	USD	30-Mar-2009	3.762.096	102,5698%
XS0354310046	USD	30-Mar-2009	348.445	95,0000%
XS0125559467	EUR	4-Apr-2009	27.732.232	101,6019%
XS0248302845	USD	6-Apr-2009	235.124	24,6554%
XS0248499617	JPY	6-Apr-2009	517.637	72,1578%
XS0249034603	JPY	6-Apr-2009	421.102	58,7479%
XS0249435776	JPY	7-Apr-2009	218.448	30,4267%
XS0249774711	CZK	7-Apr-2009	2.377.574	100,0000%
XS0270249807	GBP	13-Apr-2009	1.286.587	100,0000%
XS0248142894	EUR	14-Apr-2009	3.358.116	57,6897%
XS0294244032	AUD	14-Apr-2009	1.337.647	35,8967%
XS0294545156	GBP	14-Apr-2009	183.232	6,4735%
XS0322153270	CHF	15-Apr-2009	9.661.213	100,0000%
XS0295277684	USD	16-Apr-2009	1.386.329	85,9020%
XS0295278146	HKD	16-Apr-2009	2.191.777	85,9428%
XS0324983450	SGD	16-Apr-2009	499.485	46,3429%
XS0295258627	CHF	17-Apr-2009	5.101.181	79,2009%
XS0126892172	EUR	20-Apr-2009	16.182.222	161,8222%
XS0251375233	USD	20-Apr-2009	450.084	50,2913%
XS0281973148	USD	20-Apr-2009	399.266	25,9181%
XS0326026068	SGD	23-Apr-2009	798.711	54,0091%
XS0358410164	USD	23-Apr-2009	338.084	38,4064%
XS0250113841	CHF	24-Apr-2009	889.630	64,4978%
XS0358446275	USD	24-Apr-2009	2.303.565	104,6740%
XS0146656417	USD	26-Apr-2009	1.061.972	101,9493%
XS0251658885	EUR	27-Apr-2009	2.850.000	95,0000%
XS0296545576	GBP	27-Apr-2009	186.100	7,4178%
XS0296792582	USD	27-Apr-2009	1.826.585	100,0000%
XS0296830267	USD	27-Apr-2009	151.094	7,4899%
XS0297918301	GBP	27-Apr-2009	337.603	21,8668%
XS0326538120	SGD	27-Apr-2009	1.264.426	68,1697%
XS0326608519	SGD	27-Apr-2009	726.042	43,2331%
XS0246449440	USD	28-Apr-2009	4.488.903	123,3724%
XS0251995709	JPY	28-Apr-2009	498.378	36,2282%
XS0361039067	USD	29-Apr-2009	832.455	51,5351%
XS0283951597	USD	30-Apr-2009	168.487	20,8801%
XS0297127861	AUD	30-Apr-2009	1.162.422	31,1944%
XS0325550472	CHF	30-Apr-2009	14.835.759	100,0000%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0327261946	USD	30-Apr-2009	2.200.704	100,0000%
XS0327465190	USD	30-Apr-2009	781.715	49,5644%
XS0361471997	USD	30-Apr-2009	465.117	50,1619%
XS0297515446	USD	1-May-2009	163.496	6,3679%
XS0166737659	EUR	2-May-2009	7.680.729	102,4097%
XS0126892255	EUR	4-May-2009	33.209.368	101,5422%
XS0297908849	AUD	4-May-2009	1.992.663	53,4745%
XS0297915117	AUD	4-May-2009	965.788	25,9176%
XS0251416367	USD	5-May-2009	3.667.840	100,0000%
XS0252767792	USD	5-May-2009	3.667.840	100,0000%
XS0297490277	EUR	5-May-2009	129.023	9,9248%
XS0297906801	GBP	5-May-2009	1.258.356	23,8550%
XS0297907791	EUR	5-May-2009	359.175	10,5640%
XS0298317347	EUR	5-May-2009	395.421	28,2443%
XS0298318667	USD	5-May-2009	921.034	50,2222%
XS0298437244	GBP	5-May-2009	234.755	10,4265%
XS0298442160	USD	5-May-2009	90.381	7,7005%
XS0362181934	USD	5-May-2009	4.972.358	84,4124%
XS0328587679	USD	6-May-2009	860.628	78,2139%
XS0362361593	HKD	6-May-2009	1.885.598	71,9388%
XS0298614552	EUR	7-May-2009	3.196.760	98,0000%
XS0298886556	USD	8-May-2009	482.362	9,3937%
XS0298931956	GBP	8-May-2009	1.131.509	54,9666%
XS0362182155	USD	8-May-2009	445.755	60,7654%
XS0250879763	USD	10-May-2009	3.667.840	100,0000%
XS0299411222	EUR	10-May-2009	95.977	9,5977%
XS0298612697	AUD	11-May-2009	1.578.684	42,3651%
XS0299369511	AUD	11-May-2009	1.555.922	41,7543%
XS0299665249	USD	11-May-2009	1.070.720	42,3074%
XS0300476214	HKD	11-May-2009	927.590	85,7685%
XS0300516969	USD	11-May-2009	1.145.226	80,1530%
XS0300878799	USD	11-May-2009	592.562	89,7534%
XS0251909478	CHF	12-May-2009	6.582.524	119,0950%
XS0251909635	CHF	12-May-2009	5.280.843	109,3209%
XS0285864939	USD	12-May-2009	132.521	8,4025%
XS0274127009	EUR	13-May-2009	3.280.000	100,0000%
XS0329430044	USD	13-May-2009	62.816	8,5631%
XS0329714157	SGD	13-May-2009	398.049	58,8169%
DE000A0TU1P4	USD	14-May-2009	8.379.229	68,3168%
XS0297730847	CHF	14-May-2009	2.118.382	100,0000%
XS0299661099	AUD	14-May-2009	1.646.186	44,1766%
XS0329713423	AUD	14-May-2009	446.846	69,9500%
XS0364226299	HKD	15-May-2009	819.773	73,5510%
XS0362747353	USD	16-May-2009	2.466.468	62,2646%
XS0364549112	USD	16-May-2009	108.709	14,8192%
XS0253214646	JPY	18-May-2009	436.927	49,2978%
XS0253612534	JPY	18-May-2009	264.457	36,8196%
XS0299172725	USD	18-May-2009	1.702.711	61,0825%
XS0300152070	EUR	18-May-2009	110.423	9,2019%
XS0300153714	EUR	18-May-2009	1.312.210	77,1888%
XS0300154365	USD	18-May-2009	2.937.498	78,5176%
XS0300155099	EUR	18-May-2009	223.167	7,9703%
XS0300339578	EUR	18-May-2009	1.501.546	62,5644%
XS0300349296	AUD	18-May-2009	2.200.610	51,6731%
XS0300349452	GBP	18-May-2009	208.488	20,2559%
XS0300349882	USD	18-May-2009	2.130.597	38,7257%
XS0300350203	SGD	18-May-2009	304.595	39,2004%
XS0300350625	USD	18-May-2009	875.821	34,6063%
XS0300351193	AUD	18-May-2009	1.951.422	52,3678%
XS0300663167	USD	18-May-2009	3.626.614	77,2469%
XS0300691457	AUD	18-May-2009	1.796.646	100,0000%
XS0361915621	HKD	18-May-2009	2.639.213	61,4777%
XS0361915894	USD	18-May-2009	1.877.721	61,4576%
XS0192355302	USD	19-May-2009	2.701.731	100,0000%
XS0216280932	EUR	20-May-2009	504.804	100,9608%
XS0363707265	USD	20-May-2009	616.777	64,6762%
XS0363707349	USD	20-May-2009	458.939	62,5626%
XS0300661542	JPY	21-May-2009	1.238.179	42,1313%
XS0300662607	EUR	21-May-2009	1.620.270	27,2314%
XS0362745498	USD	21-May-2009	2.012.268	69,7109%
XS0362745571	HKD	21-May-2009	4.746.044	69,7388%
XS0365348936	MXN	21-May-2009	95.003.853	105,4699%
XS0254466153	USD	22-May-2009	1.995.946	54,4175%
XS0363956722	USD	22-May-2009	536.475	56,9123%
XS0363956995	USD	22-May-2009	897.121	54,9643%
XS0331533256	USD	23-May-2009	936.033	100,0000%
XS0365855526	USD	23-May-2009	633.873	43,2048%
XS0254853947	EUR	24-May-2009	1.125.000	90,0000%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0364742469	USD	25-May-2009	19.586.268	100,0000%
XS0253717986	USD	26-May-2009	2.284.332	103,8001%
XS0254532046	USD	26-May-2009	2.264.621	102,9044%
XS0300152666	EUR	26-May-2009	1.944.539	64,8180%
XS0301128061	USD	26-May-2009	3.434.241	56,4043%
XS0301129036	USD	26-May-2009	4.859.850	56,6235%
XS0301129549	EUR	26-May-2009	804.640	28,7371%
XS0301130554	EUR	26-May-2009	1.182.902	45,4962%
XS0301337225	USD	26-May-2009	1.393.146	52,7538%
XS0301340872	EUR	26-May-2009	1.107.388	19,7748%
XS0301567227	USD	26-May-2009	1.361.910	53,0445%
XS0301568977	USD	26-May-2009	917.838	78,1998%
XS0331399773	USD	26-May-2009	558.844	69,2560%
XS0363206722	HKD	26-May-2009	519.085	68,6950%
XS0363206995	USD	26-May-2009	498.921	68,6999%
XS0301130711	USD	27-May-2009	598.348	77,6827%
XS0301336417	HKD	27-May-2009	488.625	47,8993%
XS0328873681	CHF	27-May-2009	10.310.447	100,0000%
XS0364868058	USD	27-May-2009	117.850	16,0654%
XS0365916252	USD	27-May-2009	518.319	70,6573%
XS0193227260	JPY	28-May-2009	21.667.989	100,7634%
XS0301956396	AUD	28-May-2009	721.992	75,3478%
XS0366314226	USD	28-May-2009	106.176	26,3161%
XS0366401031	USD	28-May-2009	8.550.237	101,3538%
XS0169124509	EUR	29-May-2009	171.671	104,0431%
XS0203544027	EUR	29-May-2009	1.830.313	100,9550%
XS0301958178	USD	29-May-2009	159.296	9,4414%
XS0302043012	EUR	29-May-2009	1.288.998	17,7793%
XS0302115372	USD	29-May-2009	99.891	8,2528%
XS0302117311	USD	29-May-2009	115.784	8,7687%
XS0302280499	USD	29-May-2009	2.170.486	54,7927%
XS0302285290	USD	29-May-2009	756.085	54,2471%
XS0332612505	USD	29-May-2009	382.923	100,0000%
XS0366475076	HKD	29-May-2009	6.679.637	89,6299%
XS036668464	USD	29-May-2009	235.133	45,7904%
XS036668548	USD	29-May-2009	214.325	58,4336%
XS0366859485	USD	29-May-2009	1.190.506	69,3546%
XS0366879913	USD	30-May-2009	107.784	13,0028%
XS0366880176	USD	30-May-2009	95.590	13,0309%
XS0128700274	EUR	31-May-2009	64.503.424	101,7083%
XS0251195847	GBP	1-Jun-2009	310.156.602	102,9023%
XS0253634850	EUR	1-Jun-2009	3.896.609	105,8861%
XS0253635154	USD	1-Jun-2009	4.073.644	108,8861%
XS0276154738	USD	1-Jun-2009	1.440.811	56,9308%
XS0302370308	USD	1-Jun-2009	188.621	10,0835%
XS0302370720	USD	1-Jun-2009	100.366	8,0482%
XS0302371538	USD	1-Jun-2009	743.339	33,7773%
XS0302504948	EUR	1-Jun-2009	313.549	27,2652%
XS0302669196	EUR	1-Jun-2009	112.076	22,4153%
XS0302669519	EUR	1-Jun-2009	569.688	52,9942%
XS0365870756	USD	1-Jun-2009	702.673	79,8236%
XS0365915791	USD	2-Jun-2009	1.526.261	83,2240%
XS0366065687	USD	2-Jun-2009	604.156	28,3995%
XS0366074242	USD	2-Jun-2009	473.113	64,4948%
XS0364513514	HKD	3-Jun-2009	3.209.776	65,2250%
XS0364513860	USD	3-Jun-2009	1.442.473	65,2199%
XS0366125507	USD	3-Jun-2009	699.116	79,4196%
XS0366300357	USD	3-Jun-2009	735.352	100,2432%
XS0367878997	HKD	3-Jun-2009	1.015.473	70,4978%
CH0039308652	CHF	4-Jun-2009	2.750.615	50,2424%
XS0302821755	AUD	4-Jun-2009	2.619.304	70,2909%
XS0302906077	USD	4-Jun-2009	1.130.900	70,0747%
XS0366918240	USD	4-Jun-2009	195.579	26,6614%
XS0366986593	USD	4-Jun-2009	1.313.082	89,4997%
XS0252899512	EUR	5-Jun-2009	205.748	102,8740%
XS0255671967	JPY	5-Jun-2009	284.562	39,6993%
XS0303172117	USD	5-Jun-2009	478.558	40,7731%
XS0303178825	AUD	5-Jun-2009	2.576.952	69,1543%
XS0365038586	USD	5-Jun-2009	689.368	66,6486%
XS0365048387	HKD	5-Jun-2009	2.536.917	66,6466%
XS0366859055	ILS	5-Jun-2009	690.937	82,1889%
XS0366859642	USD	5-Jun-2009	483.025	65,8459%
XS0302668545	EUR	8-Jun-2009	1.643.646	51,3639%
XS0303759632	USD	8-Jun-2009	231.235	16,5905%
XS0367878567	USD	8-Jun-2009	217.642	29,6690%
XS0368588777	HKD	8-Jun-2009	2.593.305	61,0124%
XS0368988522	USD	8-Jun-2009	1.577.171	100,0000%
XS0254780611	USD	10-Jun-2009	2.332.746	106,0000%

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0367878641	USD	10-Jun-2009	722.753	57,9563%
XS0303865074	USD	11-Jun-2009	3.780.415	76,9173%
XS0366385085	JPY	11-Jun-2009	291.113	79,9157%
XS0369514947	USD	11-Jun-2009	1.218.159	89,7619%
CH0039308694	USD	12-Jun-2009	1.326.044	40,1703%
CH0039308710	USD	12-Jun-2009	1.299.955	50,6314%
XS0303864184	AUD	12-Jun-2009	2.666.665	71,5619%
XS0304471070	USD	12-Jun-2009	376.122	73,2470%
XS0256313239	JPY	15-Jun-2009	397.804	55,3852%
XS0278222236	EUR	15-Jun-2009	100.000	100,0000%
XS0304472474	GBP	15-Jun-2009	130.248	8,8031%
XS0304473019	AUD	15-Jun-2009	2.821.119	75,7067%
XS0304565723	USD	15-Jun-2009	1.335.676	55,1755%
XS0305158031	AUD	15-Jun-2009	6.595.688	100,0000%
XS0334693818	USD	15-Jun-2009	3.594.484	98,0000%
XS0366986163	HKD	15-Jun-2009	833.222	67,5970%
XS0366986676	HKD	15-Jun-2009	2.655.801	88,4190%
XS0366986833	USD	15-Jun-2009	859.623	88,4406%
XS0368588421	HKD	15-Jun-2009	3.971.272	72,1171%
XS0194346135	JPY	16-Jun-2009	926.918	85,0193%
XS0256934000	EUR	16-Jun-2009	3.200.000	100,0000%
XS0257807288	EUR	16-Jun-2009	6.000.000	100,0000%
XS0257807874	USD	16-Jun-2009	3.051.643	104,0000%
XS0368366018	JPY	16-Jun-2009	219.961	61,3734%
XS0368366109	JPY	16-Jun-2009	216.762	60,4810%
XS0368366281	JPY	16-Jun-2009	216.236	60,3342%
XS0368574637	JPY	16-Jun-2009	217.272	60,6232%
XS0368587969	JPY	16-Jun-2009	216.762	60,4810%
XS0368574710	JPY	17-Jun-2009	197.864	55,2079%
XS0368575527	JPY	17-Jun-2009	1.093.240	50,8393%
XS0368586482	JPY	17-Jun-2009	214.119	59,7435%
XS0368586722	JPY	17-Jun-2009	213.629	59,6069%
XS0368587456	JPY	17-Jun-2009	213.629	59,6069%
XS0368587613	JPY	17-Jun-2009	195.780	54,6264%
XS0368588181	JPY	17-Jun-2009	660.264	61,4089%
XS0369337711	USD	17-Jun-2009	1.569.347	109,7094%
XS0305084591	USD	18-Jun-2009	2.082.923	53,5744%
XS0305098971	USD	18-Jun-2009	739.034	53,0238%
XS0305099359	GBP	18-Jun-2009	2.191.266	81,1029%
XS0305099789	EUR	18-Jun-2009	2.347.974	48,9161%
XS0305100389	EUR	18-Jun-2009	510.726	25,5363%
XS0305100892	EUR	18-Jun-2009	647.368	19,0402%
XS0368800669	JPY	18-Jun-2009	201.759	56,2949%
XS0368995907	JPY	18-Jun-2009	230.243	64,2424%
XS0369674550	USD	18-Jun-2009	162.876	42,5350%
DE000A0SG1R9	EUR	19-Jun-2009	26.786.708	108,3780%
XS0305438151	EUR	19-Jun-2009	216.897	25,5172%
XS0305438821	USD	19-Jun-2009	502.458	62,2682%
XS0368995220	JPY	19-Jun-2009	234.276	65,3676%
XS0368995493	JPY	19-Jun-2009	191.039	53,3037%
XS0368995659	JPY	19-Jun-2009	232.941	64,9952%
XS0368996038	JPY	19-Jun-2009	204.315	57,0079%
XS0368996111	JPY	19-Jun-2009	201.217	56,1437%
XS0257593037	JPY	20-Jun-2009	623.009	8,6916%
XS0279202682	EUR	20-Jun-2009	2.750.000	100,0000%
DE000A0S7D50	EUR	22-Jun-2009	5.956.938	54,1540%
XS0305627043	USD	22-Jun-2009	3.020.217	54,1731%
XS0305886227	HKD	22-Jun-2009	708.642	53,5890%
XS0306153015	USD	22-Jun-2009	1.420.654	54,5531%
XS0306693127	USD	22-Jun-2009	160.583	6,7356%
XS0323353499	EUR	22-Jun-2009	1.700.977	54,1540%
XS0368700281	HKD	22-Jun-2009	2.815.003	86,3847%
XS0368751433	USD	22-Jun-2009	7.360.316	86,3847%
XS0370358151	USD	22-Jun-2009	972.711	102,0000%
XS0168797032	EUR	23-Jun-2009	23.477.779	108,7690%
XS0369744353	JPY	23-Jun-2009	194.733	54,3344%
XS0369744601	JPY	23-Jun-2009	195.334	54,5022%
XS0369744783	JPY	23-Jun-2009	196.738	54,8937%
XS0369744866	JPY	23-Jun-2009	192.778	53,7889%
XS0182881093	USD	24-Jun-2009	105.263	102,4958%
XS0336414940	SGD	24-Jun-2009	793.755	77,2382%
XS0336415327	SGD	24-Jun-2009	324.737	47,9841%
XS0369192991	USD	24-Jun-2009	718.268	76,4955%
XS0369744510	JPY	24-Jun-2009	184.478	51,4730%
DE000A0WDDE2	USD	25-Jun-2009	6.840.012	84,7664%
XS0369515084	HKD	25-Jun-2009	2.474.300	64,3628%
XS0369545313	USD	25-Jun-2009	1.185.091	64,3632%
DE000A0S2A33	EUR	26-Jun-2009	8.632.401	140,2958%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0304156986	USD	26-Jun-2009	6.602.113	100,0000%
XS0336616577	USD	26-Jun-2009	862.885	71,2900%
XS0129914874	EUR	28-Jun-2009	40.760.476	101,7867%
XS0257988484	EUR	28-Jun-2009	4.500.000	100,0000%
XS0337407943	USD	28-Jun-2009	576.906	112,3484%
US52521XAB47	USD	29-Jun-2009	21.332.198	84,7815%
XS0258782720	EUR	29-Jun-2009	782.462	13,0410%
XS0259010022	USD	29-Jun-2009	4.841.549	100,0000%
XS0305949595	USD	29-Jun-2009	48.481	6,6089%
XS0307093491	AUD	29-Jun-2009	1.319.489	35,4094%
XS0307264050	USD	29-Jun-2009	589.671	39,2117%
XS0307616937	USD	29-Jun-2009	483.564	7,4485%
XS0308389807	USD	29-Jun-2009	1.373.973	100,0000%
XS0337408248	USD	29-Jun-2009	733.568	100,0000%
XS0370386442	USD	29-Jun-2009	209.195	81,4784%
XS0370386954	HKD	29-Jun-2009	469.478	81,4821%
XS0258047165	USD	30-Jun-2009	255.393	105,1816%
XS0307616424	EUR	2-Jul-2009	1.079.583	56,8202%
XS0256368308	USD	3-Jul-2009	2.332.746	106,0000%
XS0257595834	JPY	3-Jul-2009	216.597	24,6150%
XS0307153493	USD	6-Jul-2009	89.698	6,1138%
XS0308098663	USD	6-Jul-2009	1.569.057	28,1439%
XS0308099125	USD	6-Jul-2009	280.608	6,2709%
XS0308100402	USD	6-Jul-2009	2.232.271	60,8606%
XS0308102283	AUD	6-Jul-2009	2.965.634	79,5849%
XS0308274140	USD	6-Jul-2009	510.518	22,4496%
XS0308390052	USD	6-Jul-2009	308.448	26,2798%
XS0308390722	USD	6-Jul-2009	1.789.272	60,9784%
XS0308588838	USD	6-Jul-2009	55.312	6,2834%
XS0338526576	USD	7-Jul-2009	5.452.077	58,0532%
XS0338676033	USD	7-Jul-2009	380.734	39,9243%
XS0372820737	JPY	7-Jul-2009	377.530	52,6692%
XS0372820810	JPY	7-Jul-2009	186.658	52,0813%
XS0287032790	EUR	9-Jul-2009	1.896.000	100,0000%
XS0308734242	EUR	9-Jul-2009	573.637	22,9455%
XS0308734911	USD	9-Jul-2009	544.102	7,8906%
XS0373590685	JPY	9-Jul-2009	381.929	53,2829%
XS0257101856	EUR	10-Jul-2009	5.230.607	117,8861%
XS0259811114	EUR	10-Jul-2009	1.000.000	100,0000%
XS0308937514	JPY	10-Jul-2009	1.411.411	49,2265%
XS0308970994	USD	10-Jul-2009	185.009	7,8814%
XS0308971539	EUR	10-Jul-2009	802.386	57,3133%
XS0308973311	USD	10-Jul-2009	45.559	6,2106%
XS0374132677	HKD	10-Jul-2009	333.320	88,2223%
XS0374132750	HKD	10-Jul-2009	337.466	89,3196%
XS0309436862	EUR	13-Jul-2009	535.341	23,7929%
XS0309813839	USD	13-Jul-2009	1.612.449	88,3122%
XS0310083950	AUD	13-Jul-2009	2.531.490	67,9343%
XS0258947745	EUR	14-Jul-2009	5.031.165	63,6051%
XS0259664653	JPY	14-Jul-2009	422.832	58,9139%
XS0259959962	USD	14-Jul-2009	2.063.160	125,0000%
XS0260769434	USD	14-Jul-2009	2.670.188	104,0000%
XS0260770010	EUR	14-Jul-2009	3.500.000	100,0000%
XS0373776433	JPY	14-Jul-2009	261.273	72,9005%
XS0373826808	JPY	14-Jul-2009	228.928	63,8754%
XS0374643509	JPY	14-Jul-2009	188.344	52,5517%
XS0151487054	EUR	15-Jul-2009	5.208.575	104,1715%
XS0374643764	JPY	15-Jul-2009	378.696	52,8319%
XS0303539273	USD	16-Jul-2009	6.232.394	100,0000%
XS0306096628	GBP	16-Jul-2009	3.197.170	100,0000%
XS0310084339	EUR	17-Jul-2009	1.307.093	26,9504%
XS0310085575	EUR	17-Jul-2009	765.310	26,8530%
XS0310085815	USD	17-Jul-2009	488.536	27,1826%
XS0339222308	USD	17-Jul-2009	826.354	93,8738%
XS0339532755	AUD	18-Jul-2009	79.851	100,0000%
XS0308269819	EUR	20-Jul-2009	750.000	100,0000%
XS0310476766	SGD	20-Jul-2009	2.252.683	86,4164%
XS0310486641	USD	20-Jul-2009	842.033	76,5239%
XS0310793905	USD	20-Jul-2009	949.955	76,1752%
XS0310414908	JPY	21-Jul-2009	1.109.466	49,9295%
XS0310487292	JPY	21-Jul-2009	2.926.709	46,3983%
XS0331566181	USD	21-Jul-2009	462.148	90,0000%
XS0223590612	CHF	22-Jul-2009	5.133.325	100,0000%
XS0375919718	JPY	22-Jul-2009	214.092	59,7360%
XS0172402421	USD	23-Jul-2009	1.505.623	100,0227%
XS0311179252	USD	23-Jul-2009	1.659.665	59,5383%
XS0311484561	USD	23-Jul-2009	88.177	6,6779%
XS0376340344	JPY	23-Jul-2009	224.758	62,7121%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0376340690	JPY	23-Jul-2009	211.853	59,1111%
XS0376340930	JPY	23-Jul-2009	234.486	65,4262%
XS0376779657	JPY	23-Jul-2009	223.944	62,4848%
XS0376779814	JPY	23-Jul-2009	176.552	49,2616%
XS0376779905	JPY	23-Jul-2009	201.571	56,2423%
XS0311479488	JPY	24-Jul-2009	944.885	65,9104%
XS0311482193	EUR	24-Jul-2009	517.629	30,4488%
XS0311486269	USD	24-Jul-2009	580.572	27,2909%
XS0131585845	EUR	26-Jul-2009	40.038.989	101,8091%
XS0260445530	CHF	26-Jul-2009	2.383.645	74,0169%
XS0310125546	EUR	26-Jul-2009	1.500.000	100,0000%
XS0311740582	AUD	27-Jul-2009	3.726.377	100,0000%
XS0311853195	USD	27-Jul-2009	453.380	28,0931%
XS0312172298	USD	27-Jul-2009	45.969	6,2665%
XS0312194854	USD	27-Jul-2009	1.942.628	65,3874%
XS0312428609	AUD	27-Jul-2009	3.726.377	100,0000%
XS0312435729	USD	27-Jul-2009	76.723	6,1523%
XS0340756898	USD	28-Jul-2009	2.677.523	100,0000%
XS0336151088	EUR	29-Jul-2009	10.000.000	100,0000%
XS0312427460	USD	30-Jul-2009	150.437	10,5167%
XS0312461642	USD	30-Jul-2009	1.401.431	63,6810%
XS0312723272	AUD	30-Jul-2009	2.283.551	61,2807%
XS0342399325	USD	30-Jul-2009	1.642.159	66,8236%
XS0241762748	USD	31-Jul-2009	2.200.704	100,0000%
XS0261032238	CHF	31-Jul-2009	10.007.358	77,6871%
XS0284114567	EUR	31-Jul-2009	950.000	95,0000%
XS0312723603	USD	31-Jul-2009	922.413	41,9145%
XS0344835078	USD	5-Aug-2009	157.927	8,9703%
XS0344884019	USD	5-Aug-2009	261.669	59,0854%
XS0380728112	AUD	5-Aug-2009	1.338.781	101,0000%
XS0262696874	GBP	7-Aug-2009	284.025	110,3794%
XS0313789074	USD	7-Aug-2009	238.002	21,6296%
XS0313791567	USD	7-Aug-2009	1.091.343	57,2200%
XS0263098674	JPY	10-Aug-2009	1.134.952	52,7790%
XS0273587302	USD	10-Aug-2009	1.062.097	68,9452%
XS0314157644	USD	10-Aug-2009	1.053.177	79,7606%
XS0314391672	USD	10-Aug-2009	838.675	81,6630%
XS0314392647	JPY	10-Aug-2009	1.498.337	60,4526%
XS0314578310	AUD	10-Aug-2009	4.480.677	120,2422%
XS0262163206	USD	14-Aug-2009	3.388.168	125,0000%
XS0309306651	USD	14-Aug-2009	1.138.498	100,0000%
XS0309307113	GBP	14-Aug-2009	2.076.552	100,0000%
XS0265524438	USD	15-Aug-2009	41.100.445	101,8693%
XS0315549690	JPY	17-Aug-2009	2.322.296	57,3422%
XS0264209387	CHF	18-Aug-2009	2.254.283	100,0000%
XS0264242321	EUR	18-Aug-2009	610.180	61,0180%
XS0383779906	HKD	19-Aug-2009	1.215.508	85,7914%
XS0383013066	USD	21-Aug-2009	871.155	58,5004%
XS0262353831	EUR	22-Aug-2009	7.037.313	101,4168%
XS0317359478	USD	23-Aug-2009	2.200.704	100,0000%
XS0275453438	GBP	24-Aug-2009	2.271.116	84,0583%
XS0315257484	GBP	24-Aug-2009	1.672.564	100,0000%
XS0316455061	USD	24-Aug-2009	670.282	63,0157%
XS0316826733	AUD	24-Aug-2009	3.726.377	100,0000%
XS0316829166	JPY	24-Aug-2009	882.677	72,9654%
XS0316992154	USD	24-Aug-2009	128.747	13,5006%
XS0384213954	USD	25-Aug-2009	163.388	18,5609%
XS0382589074	USD	26-Aug-2009	637.189	86,8617%
XS0316992824	USD	27-Aug-2009	3.004.418	68,8340%
XS0317181716	EUR	27-Aug-2009	5.000.000	100,0000%
XS0263871674	EUR	28-Aug-2009	37.200.000	100,0000%
XS0278450027	EUR	28-Aug-2009	7.195.000	100,0000%
XS0317366689	GBP	28-Aug-2009	2.889.949	89,8485%
XS0317417003	USD	28-Aug-2009	189.704	17,2403%
XS0348936914	EUR	28-Aug-2009	1.500.000	100,0000%
XS0226380334	CHF	30-Aug-2009	7.585.341	100,0000%
XS0264994459	EUR	31-Aug-2009	3.200.000	100,0000%
XS0317742335	JPY	1-Sep-2009	602.041	44,2056%
XS0317744380	USD	1-Sep-2009	2.790.196	96,2936%
XS0264195222	USD	4-Sep-2009	339.275	125,0000%
XS0314889154	USD	4-Sep-2009	1.467.136	100,0000%
XS0265627751	CHF	7-Sep-2009	2.208.940	31,1274%
XS0302510911	GBP	7-Sep-2009	675.217	43,7344%
XS0266551299	JPY	8-Sep-2009	120.433	33,6032%
XS0288704264	USD	9-Sep-2009	1.577.171	100,0000%
XS0384062211	JPY	10-Sep-2009	272.440	76,0162%
XS0200454188	USD	11-Sep-2009	416.300	113,5000%
XS0319000260	JPY	11-Sep-2009	178.403	36,5348%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0319632575	AUD	12-Sep-2009	3.726.377	100,0000%
XS0319632732	AUD	12-Sep-2009	3.726.377	100,0000%
XS0346438061	USD	12-Sep-2009	3.741.087	58,1843%
XS0260341911	GBP	14-Sep-2009	2.395.626	100,0000%
XS0266686897	JPY	14-Sep-2009	206.233	47,9526%
XS0266698801	JPY	14-Sep-2009	153.286	21,3849%
XS0266901700	JPY	14-Sep-2009	487.267	39,9874%
XS0319612114	USD	14-Sep-2009	1.189.673	50,6801%
XS0319740626	USD	14-Sep-2009	1.428.991	100,0000%
XS0320033110	USD	14-Sep-2009	529.382	72,1654%
XS0320102295	AUD	14-Sep-2009	4.156.841	111,5518%
XS0267045705	JPY	15-Sep-2009	316.052	41,0620%
XS0289550658	SGD	16-Sep-2009	576.499	100,0000%
XS0320520884	USD	18-Sep-2009	3.583.453	76,9285%
XS0320521007	USD	18-Sep-2009	192.948	14,2177%
XS0197481897	USD	20-Sep-2009	7.602.134	103,6323%
XS0200049590	USD	20-Sep-2009	16.181.618	102,5990%
XS0201733945	USD	20-Sep-2009	7.417.004	101,1086%
XS0320744724	USD	21-Sep-2009	120.529	13,6921%
XS0320745028	AUD	21-Sep-2009	3.726.377	100,0000%
XS0321101007	USD	21-Sep-2009	2.954.746	76,7221%
XS0321712738	HKD	21-Sep-2009	4.866.677	104,1731%
XS0321795840	AUD	21-Sep-2009	8.081.265	216,8665%
XS0349857317	USD	22-Sep-2009	4.665.493	106,0000%
XS0176801537	EUR	25-Sep-2009	2.475.876	101,6787%
XS0189451346	USD	25-Sep-2009	50.082.325	101,3994%
XS0267329307	CHF	25-Sep-2009	5.040.795	82,3825%
XS0321495532	USD	25-Sep-2009	2.200.704	100,0000%
XS0353823130	USD	25-Sep-2009	297.648	101,4383%
XS0320876120	USD	28-Sep-2009	1.237.144	88,7618%
XS0321794280	AUD	28-Sep-2009	3.726.377	100,0000%
XS0321980582	USD	28-Sep-2009	598.599	54,4007%
XS0322030437	USD	28-Sep-2009	1.067.513	103,9452%
XS0322030940	AUD	28-Sep-2009	2.560.610	68,7158%
XS0322467886	USD	28-Sep-2009	543.233	24,6845%
XS0322467969	AUD	28-Sep-2009	3.726.377	100,0000%
XS0322468777	AUD	28-Sep-2009	2.932.933	78,7074%
XS0322498923	HKD	28-Sep-2009	3.860.031	71,6957%
XS0267059755	EUR	29-Sep-2009	2.206.850	95,0000%
XS0200265709	CHF	30-Sep-2009	35.768.965	100,9780%
XS0270184244	USD	30-Sep-2009	8.147.182	111,0624%
XS0293138813	EUR	30-Sep-2009	800.000	100,0000%
XS0322470088	USD	1-Oct-2009	752.137	102,5313%
XS0322468850	USD	2-Oct-2009	610.205	59,4165%
XS0136264214	EUR	5-Oct-2009	11.897.711	110,8310%
XS0266486025	USD	5-Oct-2009	3.667.840	100,0000%
XS0266544831	EUR	5-Oct-2009	1.800.000	90,0000%
XS0268238622	JPY	5-Oct-2009	331.617	18,5055%
XS0268244356	JPY	5-Oct-2009	230.980	32,2240%
XS0269787858	USD	5-Oct-2009	3.921.100	106,9049%
XS0294545669	USD	5-Oct-2009	1.159.038	100,0000%
XS0319273404	USD	5-Oct-2009	733.568	100,0000%
XS0320337685	GBP	5-Oct-2009	3.150.852	100,0000%
XS0323081801	USD	5-Oct-2009	735.172	77,0913%
XS0269092366	GBP	6-Oct-2009	1.309.613	107,1471%
XS0323634823	AUD	6-Oct-2009	5.605.027	75,2075%
XS0323635473	AUD	6-Oct-2009	1.759.895	47,2280%
XS0323635713	AUD	6-Oct-2009	3.726.377	100,0000%
XS0324187839	AUD	6-Oct-2009	5.605.027	75,2075%
XS0306772426	USD	8-Oct-2009	769.434	104,8892%
XS0323881671	USD	9-Oct-2009	505.081	34,4263%
XS0323881754	AUD	9-Oct-2009	747.663	54,0187%
XS0323882216	SGD	9-Oct-2009	620.481	70,7277%
XS0352062565	CZK	9-Oct-2009	390.081	99,9915%
XS0325385259	USD	11-Oct-2009	429.141	19,5002%
XS0325385333	USD	11-Oct-2009	1.630.361	44,4502%
XS0324356376	EUR	12-Oct-2009	1.123.307	72,4714%
XS0324461911	AUD	12-Oct-2009	2.961.748	79,4806%
XS0324462133	AUD	12-Oct-2009	2.630.712	70,5970%
XS0323634666	USD	13-Oct-2009	6.300.276	100,3334%
XS0324461671	USD	13-Oct-2009	1.855.056	87,2004%
XS0324464345	USD	13-Oct-2009	4.500.641	80,1997%
XS0324476943	USD	13-Oct-2009	589.419	80,3496%
XS0356443852	AUD	14-Oct-2009	1.120.316	99,8820%
XS0324983963	AUD	15-Oct-2009	2.911.787	78,1399%
XS0324984185	AUD	15-Oct-2009	3.721.180	99,8605%
XS0324844256	USD	16-Oct-2009	553.805	75,4946%
XS0325080900	USD	16-Oct-2009	2.932.053	39,9697%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0325081460	USD	16-Oct-2009	3.506.049	47,7945%
XS0269866306	JPY	19-Oct-2009	1.011.227	28,2153%
XS0270233397	JPY	19-Oct-2009	195.171	27,2283%
XS0270986499	GBP	19-Oct-2009	33.500.532	104,1532%
XS0323535418	USD	19-Oct-2009	5.495.927	99,8673%
XS0325197845	USD	19-Oct-2009	982.673	83,7237%
XS0325476215	EUR	19-Oct-2009	5.290.626	99,8231%
XS0325557212	USD	19-Oct-2009	19.023	103,7287%
XS0325784204	USD	19-Oct-2009	3.478.581	47,4200%
XS0325784626	GBP	19-Oct-2009	279.992	25,6028%
XS0325786167	USD	19-Oct-2009	8.678	11,8299%
XS0325786084	HKD	22-Oct-2009	1.447.566	56,0144%
XS0325786324	USD	22-Oct-2009	746.715	36,3544%
XS0325841368	USD	22-Oct-2009	1.009.985	57,8492%
XS0325886389	USD	23-Oct-2009	771.169	75,0899%
XS0325886462	USD	23-Oct-2009	901.959	45,5389%
XS0325886546	USD	23-Oct-2009	732.225	99,8169%
XS0326025847	USD	23-Oct-2009	5.540.730	83,9236%
XS0326025920	USD	23-Oct-2009	8.970.233	78,3860%
XS0326026225	USD	23-Oct-2009	835.417	96,5120%
XS0326026498	HKD	23-Oct-2009	1.457.929	72,9799%
XS0326486734	AUD	23-Oct-2009	2.691.862	72,2380%
XS0326482402	USD	24-Oct-2009	2.357.465	99,8042%
XS0326540290	USD	24-Oct-2009	188.599	12,8549%
XS0271820978	EUR	26-Oct-2009	1.346.023	89,7349%
XS0325447893	EUR	26-Oct-2009	12.251.911	122,5191%
XS0326404430	USD	26-Oct-2009	659.409	64,2076%
XS0326865325	EUR	26-Oct-2009	1.449.681	80,5378%
XS0326865754	USD	26-Oct-2009	1.304.678	52,3099%
XS0326866133	USD	26-Oct-2009	173.535	13,9154%
XS0327055702	USD	26-Oct-2009	3.368.018	45,9128%
XS0327277199	USD	26-Oct-2009	496.193	52,0315%
XS0327277272	HKD	26-Oct-2009	764.686	89,9534%
XS0326277810	USD	27-Oct-2009	412.137	37,4550%
XS0326278032	USD	27-Oct-2009	1.317.384	44,8965%
XS0326403200	USD	27-Oct-2009	873.679	74,4374%
XS0326403895	HKD	27-Oct-2009	543.263	71,8947%
XS0326404190	USD	27-Oct-2009	578.906	71,7422%
XS0326486221	USD	27-Oct-2009	402.195	54,8272%
XS0326490504	USD	27-Oct-2009	1.679.558	76,3191%
XS0326539102	USD	27-Oct-2009	3.873.508	78,8114%
XS0326539367	USD	27-Oct-2009	274.652	41,6006%
XS0326608279	USD	27-Oct-2009	1.402.408	49,6562%
XS0326608352	HKD	27-Oct-2009	1.491.244	49,6633%
XS0326608436	USD	27-Oct-2009	564.606	49,6562%
XS0326708491	USD	27-Oct-2009	732.571	55,1735%
XS0326862819	HKD	27-Oct-2009	1.016.581	71,7510%
XS0326866307	HKD	27-Oct-2009	1.183.528	69,8446%
XS0203784094	EUR	28-Oct-2009	5.289.677	105,7935%
XS0326865671	USD	29-Oct-2009	429.665	48,0098%
XS0327055371	USD	29-Oct-2009	5.714.771	108,1997%
XS0327275144	SGD	29-Oct-2009	980.038	78,1992%
XS0327275573	USD	29-Oct-2009	338.340	15,3742%
XS0327940176	USD	29-Oct-2009	1.654.964	37,6008%
XS0347064924	EUR	29-Oct-2009	14.650.060	25,6344%
XS0269149497	EUR	30-Oct-2009	1.252.132	77,0069%
XS0285986534	EUR	30-Oct-2009	755.956	89,6745%
XS0325785276	USD	30-Oct-2009	2.040.027	106,9602%
XS0327236088	GBP	30-Oct-2009	714.801	25,8409%
XS0327275656	AUD	30-Oct-2009	2.596.680	69,6838%
XS0327291349	AUD	30-Oct-2009	3.709.207	99,5392%
XS0328585970	USD	30-Oct-2009	2.196.785	37,4332%
XS0381884617	USD	31-Oct-2009	912.686	62,2087%
XS0268858502	EUR	2-Nov-2009	6.087.474	101,4579%
XS0270482424	EUR	2-Nov-2009	1.432.375	94,6087%
XS0327464979	USD	2-Nov-2009	893.072	71,6139%
XS0327465430	USD	2-Nov-2009	409.965	59,4536%
XS0327465604	USD	2-Nov-2009	81.053	11,0492%
XS0327784376	USD	2-Nov-2009	755.590	96,2635%
XS0327848015	USD	2-Nov-2009	2.435.385	77,2074%
XS0327859301	HKD	2-Nov-2009	488.597	63,7832%
XS0329192511	USD	2-Nov-2009	130.751	9,9854%
XS0329424153	HKD	2-Nov-2009	1.261.763	102,5205%
XS0272545434	GBP	3-Nov-2009	1.325.515	103,0257%
XS0234626058	USD	4-Nov-2009	3.688.380	100,0000%
XS0234626306	HKD	4-Nov-2009	3.625.166	100,0000%
XS0326865911	AUD	5-Nov-2009	770.072	72,3290%
XS0327940929	AUD	5-Nov-2009	663.755	53,9768%

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amended calculation of AA

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0328585467	USD	6-Nov-2009	2.735.866	76,1129%
XS0328586515	USD	6-Nov-2009	792.109	64,6589%
XS0328586606	USD	6-Nov-2009	1.032.707	70,3893%
XS0329665946	USD	6-Nov-2009	223.763	8,0272%
XS0329666167	USD	6-Nov-2009	111.881	8,0272%
XS0328596316	USD	7-Nov-2009	1.754.002	99,6273%
XS0272576827	JPY	9-Nov-2009	120.533	33,6310%
XS0272915389	JPY	9-Nov-2009	114.309	31,8946%
XS0297454471	GBP	9-Nov-2009	993.032	38,5917%
XS0328672430	USD	9-Nov-2009	776.309	75,5903%
XS0328672943	USD	9-Nov-2009	335.063	41,5234%
XS0328864698	HKD	9-Nov-2009	4.256.929	78,3801%
XS0328864771	USD	9-Nov-2009	111.474	15,1962%
XS0328865588	USD	9-Nov-2009	1.039.774	78,7455%
XS0328865661	AUD	9-Nov-2009	2.501.214	67,1219%
XS0329336704	USD	9-Nov-2009	967.563	73,2768%
XS0329337264	AUD	9-Nov-2009	2.526.760	67,8074%
XS0329337348	HKD	9-Nov-2009	963.335	46,2117%
XS0329338072	USD	9-Nov-2009	985.607	72,6259%
XS0362554551	USD	10-Nov-2009	2.934.272	100,0000%
XS0329336969	USD	13-Nov-2009	486.581	33,1653%
XS0329428907	USD	13-Nov-2009	1.188.398	81,0012%
XS0329429202	USD	13-Nov-2009	451.699	68,4174%
XS0329430556	USD	13-Nov-2009	397.427	54,1773%
XS0329713852	USD	13-Nov-2009	252.742	34,4538%
XS0329715394	USD	13-Nov-2009	467.377	99,5514%
XS0329715550	USD	13-Nov-2009	7.302.771	99,5514%
XS0329804909	USD	13-Nov-2009	984.995	61,0339%
XS0331288513	USD	15-Nov-2009	200.722	9,8073%
XS0253837370	EUR	16-Nov-2009	1.216.101	101,3417%
XS0275062916	USD	16-Nov-2009	1.533.132	104,4983%
XS0329804651	USD	16-Nov-2009	793.568	108,1792%
XS0329804818	USD	16-Nov-2009	273.053	24,8150%
XS0330074427	USD	16-Nov-2009	476.150	32,4544%
XS0330074690	USD	16-Nov-2009	769.129	104,8477%
XS0330075077	USD	16-Nov-2009	357.681	48,7590%
XS0330075234	USD	16-Nov-2009	748.185	72,8518%
XS0330075317	USD	16-Nov-2009	760.307	32,3891%
XS0330201988	USD	16-Nov-2009	2.153.052	77,2379%
XS0330420943	USD	16-Nov-2009	1.085.166	77,8578%
XS0330867762	AUD	16-Nov-2009	2.290.681	61,4720%
XS0362891631	EUR	16-Nov-2009	1.991.471	99,5735%
XS0363637546	CHF	16-Nov-2009	1.281.934	99,5166%
XS0233810521	EUR	17-Nov-2009	8.971.594	97,5173%
XS0328864854	USD	17-Nov-2009	1.954.278	47,3613%
XS0328864938	HKD	17-Nov-2009	2.374.087	47,3793%
XS0330421164	HKD	19-Nov-2009	1.757.692	109,4639%
XS0330421321	USD	19-Nov-2009	2.328.730	72,9776%
XS0330422055	HKD	19-Nov-2009	1.173.415	73,0768%
XS0330730200	USD	20-Nov-2009	610.679	83,2478%
XS0330730382	USD	20-Nov-2009	5.635.695	80,8693%
XS0330730465	USD	20-Nov-2009	703.159	73,7343%
XS0330730895	HKD	20-Nov-2009	1.973.053	109,9416%
XS0330730978	USD	20-Nov-2009	4.144.736	79,5789%
XS0330731273	USD	20-Nov-2009	377.114	46,7347%
XS0330889493	USD	20-Nov-2009	1.495.734	99,4627%
XS0204335409	USD	21-Nov-2009	3.933.039	107,2304%
XS0331533330	EUR	21-Nov-2009	2.379.089	107,4081%
XS0264737726	MXN	22-Nov-2009	67.856.193	109,9840%
XS0330205898	HKD	23-Nov-2009	787.963	66,7380%
XS0330207837	USD	23-Nov-2009	997.442	69,7289%
XS0331034172	USD	23-Nov-2009	819.321	85,9153%
XS0331034768	USD	23-Nov-2009	5.539.269	100,0150%
XS0331044726	AUD	23-Nov-2009	782.780	49,0151%
XS0331044999	AUD	23-Nov-2009	3.298.493	72,8967%
XS0331045020	AUD	23-Nov-2009	2.721.135	60,1371%
XS0331048040	AUD	23-Nov-2009	3.297.751	72,8803%
XS0331048123	AUD	23-Nov-2009	2.635.855	99,0291%
XS0331400027	USD	23-Nov-2009	1.383.415	67,3526%
XS0331400530	USD	23-Nov-2009	1.200.607	67,3526%
XS0331504745	USD	23-Nov-2009	745.426	72,0684%
XS0331505395	USD	23-Nov-2009	1.069.580	85,7677%
XS0331505478	USD	23-Nov-2009	1.594.037	83,5766%
XS0331769454	USD	23-Nov-2009	3.153.300	74,3699%
XS0331769538	USD	23-Nov-2009	2.470.391	78,1354%
XS0332526929	USD	23-Nov-2009	671.000	99,4247%
XS0275071230	CHF	24-Nov-2009	8.004.023	99,4164%
XS0275826484	GBP	24-Nov-2009	1.163.330	94,1874%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0301889779	HKD	25-Nov-2009	3.630.904	100,1844%
XS0180153826	USD	26-Nov-2009	2.187.205	99,3866%
XS0180154550	EUR	26-Nov-2009	988.913	99,1889%
XS0331880566	AUD	26-Nov-2009	3.687.834	98,9656%
XS0331881374	USD	27-Nov-2009	447.568	43,5804%
XS0331881457	USD	27-Nov-2009	446.330	46,8028%
XS0366131497	USD	27-Nov-2009	1.603.746	99,3739%
XS0367881603	USD	27-Nov-2009	7.405.930	50,4788%
XS0234632700	CHF	28-Nov-2009	4.414.498	91,3860%
XS0275908456	USD	28-Nov-2009	105.870	7,2161%
XS0204933997	USD	29-Nov-2009	26.584.880	107,7592%
XS0275721628	USD	30-Nov-2009	1.861.837	70,5015%
XS0276147104	USD	30-Nov-2009	2.819.842	71,8506%
XS0276282737	USD	30-Nov-2009	480.225	32,7321%
XS0332136620	HKD	30-Nov-2009	777.972	77,7025%
XS0332136976	USD	30-Nov-2009	1.203.740	60,7755%
XS0332137271	USD	30-Nov-2009	2.289.507	82,1331%
XS0332153807	HKD	30-Nov-2009	802.158	75,7585%
XS0332547339	USD	30-Nov-2009	1.815.941	61,8873%
XS0332547503	USD	30-Nov-2009	4.240.279	65,6858%
XS0332547685	USD	30-Nov-2009	310.076	42,2695%
XS0332763035	USD	30-Nov-2009	737.580	77,3438%
XS0332763118	HKD	30-Nov-2009	675.831	67,5009%
XS0365325306	USD	30-Nov-2009	819.168	101,5172%
XS0270987547	EUR	1-Dec-2009	20.812.332	99,1063%
XS0276439493	EUR	1-Dec-2009	1.982.127	99,1063%
XS0333301546	HKD	3-Dec-2009	6.273.195	107,1209%
XS0333301629	USD	3-Dec-2009	3.469.452	85,9919%
XS0366802964	USD	3-Dec-2009	3.190.987	118,5273%
XS0181618850	EUR	4-Dec-2009	1.013.932	98,6316%
XS0181619072	EUR	4-Dec-2009	1.635.552	108,6746%
XS0331880640	USD	4-Dec-2009	1.099.079	80,9872%
XS0333117611	USD	4-Dec-2009	728.323	99,2851%
XS0333301975	HKD	4-Dec-2009	1.148.879	86,8807%
XS0333302437	HKD	4-Dec-2009	359.833	47,6198%
XS0333302601	USD	4-Dec-2009	695.334	63,1920%
XS0333449295	USD	4-Dec-2009	1.169.673	102,8709%
XS0275905270	JPY	7-Dec-2009	166.780	23,2675%
XS0277121264	USD	7-Dec-2009	747.810	72,8153%
XS0333301462	USD	7-Dec-2009	2.398.631	80,7361%
XS0333302783	USD	7-Dec-2009	1.320.054	87,7804%
XS0333307584	USD	7-Dec-2009	1.150.668	72,9577%
XS0333496619	USD	7-Dec-2009	1.187.695	53,9688%
XS0333830700	USD	7-Dec-2009	1.371.218	81,2715%
XS0333830882	USD	7-Dec-2009	333.104	45,4087%
XS0333830965	HKD	7-Dec-2009	302.696	45,7811%
XS0333831187	AUD	7-Dec-2009	2.827.790	75,8858%
XS0334090445	AUD	7-Dec-2009	2.827.790	75,8858%
XS0334450672	USD	7-Dec-2009	387.627	48,0376%
XS0334088548	HKD	10-Dec-2009	1.087.109	42,6271%
XS0334088977	USD	10-Dec-2009	337.848	46,0554%
XS0351779490	USD	10-Dec-2009	247.440	99,2088%
XS0150708971	EUR	11-Dec-2009	10.110.362	102,6224%
XS0334213112	USD	11-Dec-2009	628.463	50,3953%
XS0334225470	USD	11-Dec-2009	465.583	52,8903%
XS0368739578	ZAR	11-Dec-2009	11.900.408	109,9062%
XS0325772456	HUF	13-Dec-2009	471.445	98,1212%
XS0235227302	EUR	14-Dec-2009	2.564.125	87,8125%
XS0276842894	JPY	14-Dec-2009	164.978	23,0160%
XS0334450755	USD	14-Dec-2009	2.438.625	103,8854%
XS0334701694	USD	14-Dec-2009	1.058.212	48,0852%
XS0334921896	USD	14-Dec-2009	629.147	85,7653%
XS0334922860	HKD	14-Dec-2009	979.671	47,4468%
XS0335080346	USD	14-Dec-2009	1.622.430	41,3401%
XS0335156773	USD	14-Dec-2009	1.015.079	43,9287%
XS0336249726	USD	14-Dec-2009	98.947	13,4885%
XS0334450326	AUD	15-Dec-2009	2.770.564	74,3501%
XS0334225710	AUD	16-Dec-2009	3.066.025	82,2790%
DK0030072194	DKK	17-Dec-2009	15.484.632	106,4691%
XS0334450912	AUD	17-Dec-2009	2.881.052	77,3151%
XS0334704524	AUD	17-Dec-2009	2.881.052	77,3151%
XS0335143284	AUD	17-Dec-2009	3.254.014	87,3238%
XS0335143441	AUD	17-Dec-2009	2.790.022	74,8722%
XS0335387584	HKD	17-Dec-2009	1.616.936	63,4025%
XS0336415913	USD	17-Dec-2009	837.356	55,4118%
XS0278449441	USD	18-Dec-2009	417.986	28,4899%
XS0278671382	USD	19-Dec-2009	1.847.073	83,9310%
XS0335576475	EUR	21-Dec-2009	24.232.974	103,3389%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0335623061	USD	21-Dec-2009	2.208.313	83,6214%
XS0335743398	HKD	21-Dec-2009	724.124	38,2172%
XS0335758586	EUR	21-Dec-2009	933.454	98,7782%
XS0335971858	USD	21-Dec-2009	507.425	39,5269%
XS0336050215	EUR	21-Dec-2009	1.852.091	98,7782%
XS0336250146	USD	21-Dec-2009	123.565	16,8444%
XS0336250229	USD	21-Dec-2009	929.647	37,4939%
XS0337385875	USD	21-Dec-2009	83.208	11,9399%
XS0208333194	SEK	22-Dec-2009	2.434.714	102,2432%
XS0279295595	USD	22-Dec-2009	596.379	40,6492%
XS0335143524	AUD	22-Dec-2009	1.477.712	39,6554%
XS0326516407	USD	24-Dec-2009	1.517.019	100,0000%
XS0335623731	AUD	24-Dec-2009	2.387.116	64,0600%
XS0336414437	USD	24-Dec-2009	1.302.595	84,5570%
XS0336414601	HKD	24-Dec-2009	998.028	84,5297%
XS0336416051	USD	24-Dec-2009	925.659	84,1239%
XS0336416564	USD	24-Dec-2009	421.876	44,2386%
XS0336416721	USD	24-Dec-2009	7.503.621	51,1447%
XS0336616494	NZD	24-Dec-2009	857.704	91,9330%
XS0336738769	EUR	27-Dec-2009	811.079	81,1079%
XS0338072019	USD	27-Dec-2009	1.318.011	98,9924%
XS0338078131	USD	27-Dec-2009	2.772.543	98,9924%
XS0139285257	EUR	28-Dec-2009	12.367.542	113,4637%
XS0270495160	EUR	28-Dec-2009	10.419.509	104,1951%
XS0279424310	CHF	28-Dec-2009	1.081.757	24,9532%
XS0336019996	EUR	28-Dec-2009	1.146.418	81,0190%
XS0336020143	EUR	28-Dec-2009	567.133	81,0190%
XS0336927149	ISK	28-Dec-2009	463.120	63,0816%
XS0279730435	USD	29-Dec-2009	2.273.522	103,3089%
XS0280371989	USD	29-Dec-2009	268.418	18,2954%
XS0280372367	USD	29-Dec-2009	288.863	19,6889%
XS0336643035	USD	29-Dec-2009	520.091	64,4534%
XS0336645089	USD	29-Dec-2009	808.153	40,0609%
XS0336927735	HKD	29-Dec-2009	518.371	54,8805%
XS0336927909	USD	29-Dec-2009	2.080.011	88,8862%
XS0337137623	USD	29-Dec-2009	3.638.004	87,0057%
XS0337553092	USD	29-Dec-2009	796.282	108,5491%
XS0337553175	USD	29-Dec-2009	389.633	48,2862%
XS0381884963	USD	29-Dec-2009	939.506	64,0368%
XS0325886116	NZD	30-Dec-2009	1.538.606	47,1187%
XS0327275227	AUD	30-Dec-2009	1.521.434	40,8288%
XS0335742747	HKD	30-Dec-2009	2.244.861	40,8360%
XS0335743042	USD	30-Dec-2009	1.305.354	40,8133%
XS0335743125	HKD	30-Dec-2009	745.514	65,2300%
XS0326539797	NZD	31-Dec-2009	1.411.232	43,2180%
XS0337553688	USD	31-Dec-2009	671.257	43,3676%
XS0345801970	SEK	31-Dec-2009	2.093.562	101,1044%
XS0280981035	USD	4-Jan-2010	109.195	7,4427%
XS0327465356	AUD	4-Jan-2010	1.543.730	41,4271%
XS0327847470	AUD	4-Jan-2010	2.453.385	65,8383%
XS0337553415	USD	4-Jan-2010	2.241.846	100,1995%
XS0338076515	HKD	4-Jan-2010	1.247.741	105,6797%
XS0338076606	HKD	4-Jan-2010	800.247	105,9037%
XS0338330755	USD	4-Jan-2010	1.805.012	100,4323%
XS0338525172	USD	4-Jan-2010	181.498	42,6583%
XS0338684482	USD	4-Jan-2010	539.747	36,4249%
XS0338684565	USD	4-Jan-2010	83.192	11,3407%
XS0338765307	HKD	4-Jan-2010	410.640	42,6224%
XS0361670762	USD	4-Jan-2010	1.237.457	56,2301%
XS0374786365	ZAR	4-Jan-2010	2.724.462	111,5840%
XS0328210652	AUD	5-Jan-2010	1.566.024	42,0254%
XS0307481159	USD	6-Jan-2010	396.856	54,0994%
XS0328587166	AUD	7-Jan-2010	1.691.719	45,3985%
XS0331878404	EUR	8-Jan-2010	25.599.178	102,1923%
XS0281219385	USD	9-Jan-2010	950.004	64,7523%
XS0280507715	USD	11-Jan-2010	2.313.059	105,1054%
XS0329337421	AUD	11-Jan-2010	1.736.287	46,5945%
XS0337488091	USD	11-Jan-2010	12.088.908	98,7986%
XS0338675654	USD	11-Jan-2010	4.078.596	55,5994%
XS0338676207	USD	11-Jan-2010	2.277.938	107,0788%
XS0338676389	USD	11-Jan-2010	1.061.289	87,6818%
XS0338676546	USD	11-Jan-2010	5.009.893	68,2949%
XS0338764912	USD	11-Jan-2010	836.011	81,4036%
XS0338765059	HKD	11-Jan-2010	2.863.118	110,2259%
XS0338765562	HKD	11-Jan-2010	489.860	47,1472%
XS0338801383	USD	11-Jan-2010	4.078.254	55,5948%
XS0338802191	USD	11-Jan-2010	5.222.404	71,1918%
XS0240397496	HKD	12-Jan-2010	1.448.933	100,0000%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0240399435	USD	12-Jan-2010	3.859.302	100,0000%
XS0280723502	JPY	12-Jan-2010	178.998	24,9720%
XS0280903583	JPY	12-Jan-2010	178.241	24,8663%
XS0281520352	EUR	12-Jan-2010	2.377.878	79,2626%
XS0329429541	AUD	12-Jan-2010	2.538.382	68,1193%
XS0309335080	USD	13-Jan-2010	1.444.250	98,4401%
XS0328865232	NZD	13-Jan-2010	1.471.008	45,0486%
XS0375612586	USD	15-Jan-2010	362.190	98,7474%
XS0330204149	AUD	18-Jan-2010	1.556.044	41,7575%
XS0338845752	USD	18-Jan-2010	7.403.909	105,1355%
XS0338845919	HKD	18-Jan-2010	1.320.205	107,5165%
XS0338846214	HKD	18-Jan-2010	1.221.672	69,9133%
XS0339532672	USD	18-Jan-2010	1.013.738	98,7091%
XS0339560293	USD	18-Jan-2010	778.041	38,5682%
XS0339560376	HKD	18-Jan-2010	449.480	38,6257%
XS0209820801	EUR	19-Jan-2010	2.949.132	98,3044%
XS0281385046	JPY	19-Jan-2010	187.087	26,1005%
XS0329714405	NZD	19-Jan-2010	2.306.983	64,2270%
XS0339413311	USD	19-Jan-2010	261.503	11,8827%
XS0209198927	USD	20-Jan-2010	1.946.471	102,6471%
XS0209637437	USD	21-Jan-2010	3.619.084	98,6707%
XS0331037605	AUD	21-Jan-2010	2.570.777	68,9886%
XS0331504828	NZD	22-Jan-2010	2.379.088	72,8579%
XS0331505122	NZD	22-Jan-2010	2.306.327	70,6296%
XS0362646597	USD	22-Jan-2010	730.203	49,7706%
XS0342097317	AUD	23-Jan-2010	15.011.978	100,0000%
XS0282871358	USD	24-Jan-2010	117.611	8,0164%
XS0281421965	JPY	25-Jan-2010	184.375	25,7222%
XS0282574655	JPY	25-Jan-2010	171.347	47,8091%
XS0332527497	EUR	25-Jan-2010	1.200.000	100,0000%
XS0339237678	HKD	25-Jan-2010	2.074.174	70,1581%
XS0339238569	HKD	25-Jan-2010	1.272.265	65,7053%
XS0339559873	USD	25-Jan-2010	1.102.214	42,0879%
XS0339560020	HKD	25-Jan-2010	3.114.443	42,1649%
XS0341031432	AUD	25-Jan-2010	2.780.780	107,9276%
XS0341160082	USD	25-Jan-2010	574.564	38,3944%
XS0341162708	USD	25-Jan-2010	682.645	46,5291%
XS0331032044	NZD	26-Jan-2010	2.209.193	67,6550%
XS0348407767	GBP	26-Jan-2010	630.421	97,9989%
XS0332108413	AUD	28-Jan-2010	1.614.542	43,3274%
XS0339763640	HKD	28-Jan-2010	484.310	45,9860%
XS0339763996	HKD	28-Jan-2010	973.024	39,4694%
XS0341223427	AUD	28-Jan-2010	4.158.473	97,6461%
XS0184751625	EUR	29-Jan-2010	1.272.497	102,6207%
XS0340647840	AUD	29-Jan-2010	3.637.895	97,6255%
XS0341159589	AUD	29-Jan-2010	2.855.722	67,0559%
XS0341732658	USD	29-Jan-2010	1.756.363	106,4122%
XS0342945184	USD	29-Jan-2010	3.362.254	98,5683%
XS0343610530	USD	29-Jan-2010	961.677	98,5683%
XS0283818671	USD	30-Jan-2010	259.224	17,6687%
XS0283819562	USD	30-Jan-2010	952.386	64,9146%
XS0342300729	EUR	30-Jan-2010	1.570.045	98,1278%
XS0342303582	EUR	30-Jan-2010	1.766.301	98,1278%
XS0362181421	USD	30-Jan-2010	559.741	38,1519%
XS0272486753	EUR	31-Jan-2010	482.940	72,9517%
XS0284314571	EUR	1-Feb-2010	2.109.060	98,0958%
XS0332763209	AUD	1-Feb-2010	727.119	68,2946%
XS0342303400	USD	1-Feb-2010	2.854.995	98,5298%
CH0027120648	EUR	2-Feb-2010	15.806.324	100,0400%
CH0027120655	CHF	2-Feb-2010	11.410.336	99,5263%
XS0332136463	AUD	2-Feb-2010	1.944.806	52,1903%
XS0341163342	HKD	2-Feb-2010	2.476.501	42,4255%
XS0341166105	USD	2-Feb-2010	1.505.970	42,4161%
XS0332764785	AUD	3-Feb-2010	2.803.995	75,2472%
XS0334096483	EUR	3-Feb-2010	5.000.000	100,0000%
XS0335226659	EUR	4-Feb-2010	38.084.773	100,9135%
XS0342782702	USD	5-Feb-2010	2.138.734	97,1841%
XS0378810823	USD	5-Feb-2010	416.700	7,9247%
XS0285045943	EUR	7-Feb-2010	96.356.052	101,4274%
XS0284726683	JPY	8-Feb-2010	257.482	44,9016%
XS0282208718	EUR	9-Feb-2010	12.638.639	99,9260%
XS0284517413	JPY	9-Feb-2010	388.196	54,1573%
XS0285459243	JPY	9-Feb-2010	146.823	40,9666%
XS0285639141	USD	9-Feb-2010	1.116.896	76,1276%
XS0346650798	CHF	10-Feb-2010	4.007.154	98,4416%
XS0334224077	AUD	11-Feb-2010	735.236	55,2456%
XS0334450839	AUD	11-Feb-2010	283.449	33,2787%
XS0341730363	USD	14-Feb-2010	721.560	98,3631%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0346508962	AUD	14-Feb-2010	2.545.855	108,1988%
CH0036891080	CHF	15-Feb-2010	1.253.118	84,5909%
XS0284513347	JPY	15-Feb-2010	214.456	37,3984%
XS0284513933	JPY	15-Feb-2010	135.735	37,8728%
XS0285620802	JPY	15-Feb-2010	210.314	57,5268%
XS0285799002	JPY	15-Feb-2010	168.897	39,2714%
XS0286406177	USD	15-Feb-2010	1.042.246	71,0395%
XS0334224317	AUD	15-Feb-2010	1.706.388	45,7921%
XS0334450599	AUD	15-Feb-2010	2.541.544	68,2041%
XS0345792294	GBP	15-Feb-2010	967.297	97,6404%
XS0346123150	USD	15-Feb-2010	4.435.608	60,4662%
XS0285051750	JPY	16-Feb-2010	278.146	25,8694%
XS0285052998	JPY	16-Feb-2010	344.578	48,0721%
XS0285201660	JPY	16-Feb-2010	347.155	48,4316%
XS0285385026	JPY	16-Feb-2010	154.249	43,0387%
XS0287119480	USD	16-Feb-2010	2.885.488	98,3374%
XS0340433373	USD	16-Feb-2010	1.174.394	98,3374%
XS0308939130	USD	17-Feb-2010	1.907.020	51,9930%
XS0346073207	GBP	18-Feb-2010	1.874.480	107,9215%
CH0027120770	EUR	19-Feb-2010	9.465.877	70,5453%
CH0043088662	CHF	19-Feb-2010	640.383	99,4259%
XS0287096688	EUR	19-Feb-2010	47.071	134,4877%
XS0344142467	AUD	20-Feb-2010	10.457.358	109,7009%
XS0346879868	USD	20-Feb-2010	1.009.393	98,2860%
CH0027120663	CHF	22-Feb-2010	14.117.791	98,2927%
CH0027120689	EUR	22-Feb-2010	14.664.262	97,7617%
CH0027120705	USD	22-Feb-2010	2.162.419	98,2603%
CH0027120721	EUR	22-Feb-2010	2.932.852	97,7617%
CH0027120747	EUR	22-Feb-2010	4.888.087	97,7617%
XS0107875642	JPY	22-Feb-2010	4.410.477	102,5509%
XS0285799770	JPY	22-Feb-2010	173.558	40,3550%
XS0286031850	JPY	22-Feb-2010	408.042	40,4430%
XS0286634125	JPY	22-Feb-2010	162.520	45,3462%
XS0335143797	AUD	22-Feb-2010	2.433.763	65,3118%
CH0027120622	USD	23-Feb-2010	4.324.273	98,2475%
XS0285617683	JPY	23-Feb-2010	309.651	39,2056%
XS0287478456	JPY	23-Feb-2010	135.102	36,8918%
XS0335344932	AUD	23-Feb-2010	2.655.260	71,2558%
XS0335345665	AUD	23-Feb-2010	2.413.319	64,7632%
XS0352912611	USD	23-Feb-2010	22.740.610	100,0000%
XS0335624036	AUD	24-Feb-2010	2.338.314	62,7503%
XS0301341417	USD	25-Feb-2010	2.311.108	68,4892%
XS0335972070	AUD	25-Feb-2010	2.302.542	61,7904%
XS0336249569	AUD	25-Feb-2010	2.273.210	61,0032%
XS0373045227	USD	25-Feb-2010	842.044	113,6509%
XS0287900152	USD	26-Feb-2010	1.439.967	78,5185%
XS0288040834	EUR	26-Feb-2010	830.437	97,6985%
XS0347229352	CAD	26-Feb-2010	653.789	98,0096%
XS0347694787	USD	26-Feb-2010	7.276.336	99,1910%
XS0347790403	USD	26-Feb-2010	720.429	98,2089%
XS0349166164	AUD	26-Feb-2010	8.759.951	102,6292%
XS0162289663	EUR	28-Feb-2010	28.110.101	104,7477%
XS0191247112	EUR	28-Feb-2010	26.368.260	105,4730%
XS0288356123	EUR	28-Feb-2010	2.217.040	97,6669%
XS0366668381	USD	28-Feb-2010	1.402.606	76,4813%
XS0187189104	EUR	1-Mar-2010	5.380.089	99,4471%
XS0244566336	USD	1-Mar-2010	446.149	81,0921%
XS0302452619	USD	1-Mar-2010	1.724.883	69,1577%
XS0302453005	USD	1-Mar-2010	2.616.294	69,2530%
XS0336414866	AUD	1-Mar-2010	2.400.849	64,4285%
XS0349852433	EUR	1-Mar-2010	5.422.055	77,4579%
XS0277538681	SEK	2-Mar-2010	37.144.242	102,2987%
XS0288428484	JPY	4-Mar-2010	424.212	59,0225%
XS0336617203	AUD	4-Mar-2010	2.370.542	63,6152%
XS0336928113	AUD	4-Mar-2010	289.755	3,6287%
XS0336930440	AUD	4-Mar-2010	289.755	3,6287%
XS0349154400	USD	4-Mar-2010	1.889.832	117,1008%
XS0350105135	EUR	4-Mar-2010	780.831	97,6039%
XS0351194005	NZD	4-Mar-2010	3.291.969	107,7403%
XS0288741464	USD	5-Mar-2010	1.369.864	127,5545%
XS0289067497	USD	5-Mar-2010	1.439.537	98,1189%
XS0337413917	AUD	5-Mar-2010	2.626.965	70,4965%
XS0338676116	NZD	5-Mar-2010	6.318.480	96,7495%
XS0340417251	EUR	5-Mar-2010	23.403.841	101,7160%
XS0186243118	CHF	8-Mar-2010	34.955.142	99,1004%
XS0186883798	USD	8-Mar-2010	44.457.446	105,4411%
XS0287541089	USD	8-Mar-2010	75.735	20,6484%
XS0288589228	JPY	8-Mar-2010	361.846	50,4812%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0289154030	JPY	8-Mar-2010	307.840	85,8935%
XS0303764129	USD	8-Mar-2010	2.031.966	65,9518%
XS0289324641	JPY	9-Mar-2010	699.375	78,8328%
XS0289511320	EUR	9-Mar-2010	48.762.642	97,5253%
XS0337877582	AUD	9-Mar-2010	2.716.022	72,8864%
XS0338084378	AUD	11-Mar-2010	2.655.285	71,2565%
XS0338675811	AUD	11-Mar-2010	1.318.816	17,6957%
XS0338675902	AUD	11-Mar-2010	536.752	14,4041%
XS0349154582	HKD	11-Mar-2010	1.730.147	77,6154%
XS0350899182	EUR	13-Mar-2010	3.324.846	71,5021%
XS0350902580	USD	13-Mar-2010	1.186.862	71,9080%
XS0286894380	GBP	14-Mar-2010	5.437.691	97,1597%
XS0290440667	USD	14-Mar-2010	366.740	24,9970%
XS0318943791	EUR	14-Mar-2010	2.472.866	123,6433%
XS0347683400	USD	14-Mar-2010	2.153.879	98,0029%
XS0348299180	USD	14-Mar-2010	381.746	98,0029%
XS0289004490	JPY	15-Mar-2010	115.532	32,1540%
XS0289748252	JPY	15-Mar-2010	140.369	39,1657%
XS0290111417	JPY	15-Mar-2010	142.037	39,6312%
XS0290555480	JPY	15-Mar-2010	222.709	34,5224%
XS0290989309	JPY	15-Mar-2010	792.048	88,3989%
XS0291660644	JPY	15-Mar-2010	231.683	32,2190%
XS0349908839	EUR	15-Mar-2010	11.854.144	101,0583%
XS0351629687	USD	15-Mar-2010	1.097.911	106,9052%
XS0351630347	USD	15-Mar-2010	926.366	114,8021%
CH0027120945	CHF	16-Mar-2010	2.695.048	119,5523%
XS0289746470	JPY	16-Mar-2010	216.386	30,1881%
XS0338801110	AUD	16-Mar-2010	629.539	16,8941%
XS0340461150	NZD	16-Mar-2010	6.303.283	96,5168%
XS0339239294	NZD	17-Mar-2010	3.150.953	96,4957%
XS0213519464	EUR	18-Mar-2010	387.316	115,6169%
XS0339559527	NZD	18-Mar-2010	3.150.264	96,4746%
XS0339559790	NZD	18-Mar-2010	3.150.264	96,4746%
XS0346859084	USD	18-Mar-2010	1.322.114	97,9514%
XS0352117641	USD	18-Mar-2010	640.525	20,7896%
CH0036891221	EUR	19-Mar-2010	3.407.902	97,3686%
XS0247452799	USD	19-Mar-2010	1.054.678	97,9385%
XS0291145364	USD	19-Mar-2010	2.324.820	105,6398%
XS0338845596	AUD	19-Mar-2010	2.921.008	78,3873%
XS0339222050	AUD	19-Mar-2010	1.305.498	35,0340%
XS0352986904	USD	19-Mar-2010	5.755.662	78,4612%
XS0212467947	USD	20-Mar-2010	2.393.304	108,7517%
XS0345700198	EUR	20-Mar-2010	6.192.303	103,2050%
XS0290837383	CHF	21-Mar-2010	2.208.264	97,9586%
XS0187966949	USD	22-Mar-2010	20.965.817	102,8005%
XS0187967160	CHF	22-Mar-2010	22.057.257	98,9257%
XS0211225056	USD	22-Mar-2010	29.184.057	99,4593%
XS0214930231	EUR	22-Mar-2010	102.188	97,3218%
XS0305443409	GBP	22-Mar-2010	1.647.254	91,4520%
XS0352987894	USD	22-Mar-2010	5.841.493	79,6312%
CH0027120903	EUR	23-Mar-2010	19.461.240	97,3062%
XS0247274599	CHF	23-Mar-2010	1.350.357	97,9339%
XS0291463734	JPY	23-Mar-2010	212.171	37,0000%
XS0291464385	JPY	23-Mar-2010	287.192	40,0662%
XS0339561002	AUD	23-Mar-2010	165.162	4,1368%
XS0214633967	EUR	24-Mar-2010	4.674.814	97,2906%
XS0291656022	JPY	25-Mar-2010	417.688	64,7463%
XS0306341958	USD	25-Mar-2010	1.790.629	62,5894%
XS0339559360	AUD	25-Mar-2010	2.952.770	79,2397%
XS0341160249	AUD	25-Mar-2010	2.989.863	80,2351%
XS0353289712	USD	25-Mar-2010	936.418	116,0477%
XS0353507485	USD	25-Mar-2010	430.727	97,8611%
XS0353557233	USD	25-Mar-2010	9.332.409	97,8611%
XS0292459327	USD	26-Mar-2010	1.008.485	97,8482%
XS0354065061	USD	26-Mar-2010	5.687.830	77,5365%
XS0354064841	USD	27-Mar-2010	5.699.584	77,6967%
XS0340649200	AUD	29-Mar-2010	2.230.703	59,8625%
XS0342120820	AUD	29-Mar-2010	2.978.589	69,9410%
XS0353676082	CHF	29-Mar-2010	3.343.092	99,8170%
XS0354298241	USD	29-Mar-2010	5.756.773	78,4763%
XS0292529129	CHF	30-Mar-2010	15.125.204	97,8475%
XS0293166517	EUR	30-Mar-2010	3.046.558	101,5519%
XS0341168069	AUD	30-Mar-2010	2.225.309	59,7178%
XS0352061757	AUD	31-Mar-2010	5.824.383	104,2010%
XS0355321455	AUD	31-Mar-2010	6.661.985	104,2010%
XS0290588572	EUR	2-Apr-2010	3.886.027	97,1507%
XS0356065994	USD	4-Apr-2010	22.007.042	100,0000%
XS0293964002	USD	5-Apr-2010	3.641.524	97,7190%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0109171586	JPY	6-Apr-2010	3.635.079	101,4260%
XS0286302988	EUR	6-Apr-2010	1.861.659	114,9172%
XS0292217311	JPY	6-Apr-2010	393.733	54,9297%
XS0294837447	USD	6-Apr-2010	1.530.969	99,1457%
XS0342989398	NZD	6-Apr-2010	1.633.696	50,0308%
XS0343642905	NZD	6-Apr-2010	3.037.558	93,0231%
XS0355567453	USD	6-Apr-2010	5.166.607	70,4312%
XS0355694646	AUD	6-Apr-2010	8.183.781	107,8067%
XS0355694992	NZD	6-Apr-2010	5.966.559	109,5078%
XS0356421379	AUD	6-Apr-2010	1.134.094	106,5198%
XS0356421882	NZD	6-Apr-2010	1.000.351	107,2226%
XS0356422344	AUD	6-Apr-2010	1.119.427	105,1422%
XS0341528965	EUR	7-Apr-2010	5.668.540	101,4413%
XS0342989711	AUD	8-Apr-2010	2.858.099	76,6991%
XS0355694729	USD	8-Apr-2010	5.093.537	69,4351%
XS0292471454	JPY	9-Apr-2010	106.869	29,1995%
XS0294024004	CHF	9-Apr-2010	3.120.247	99,6810%
XS0355937482	USD	9-Apr-2010	632.605	95,8186%
XS0282145969	SEK	12-Apr-2010	59.474.052	104,5227%
XS0294059059	JPY	12-Apr-2010	1.615.701	56,2661%
XS0295198625	USD	12-Apr-2010	358.086	97,6285%
XS0344101943	NZD	12-Apr-2010	1.522.260	46,6181%
XS0356202811	USD	12-Apr-2010	447.288	6,0974%
XS0357740843	USD	14-Apr-2010	5.857.445	98,5786%
XS0343798400	AUD	15-Apr-2010	3.241.481	86,9875%
XS0344101273	AUD	15-Apr-2010	3.143.408	84,3556%
XS0344549141	AUD	15-Apr-2010	6.874.341	184,4779%
XS0215902155	EUR	16-Apr-2010	610.686	96,9342%
XS0294123830	SEK	16-Apr-2010	1.001.407	96,7219%
XS0357385177	USD	16-Apr-2010	4.932.690	67,2424%
XS0293965660	JPY	19-Apr-2010	224.343	62,5961%
XS0294898662	JPY	19-Apr-2010	384.335	53,3519%
XS0295003981	JPY	19-Apr-2010	298.662	41,6663%
XS0345814791	AUD	19-Apr-2010	3.278.400	87,9782%
XS0345815178	AUD	19-Apr-2010	3.019.062	81,0187%
XS0346123408	AUD	19-Apr-2010	3.234.363	86,7964%
XS0216591692	USD	20-Apr-2010	593.447	100,4953%
XS0294649529	JPY	20-Apr-2010	947.599	52,8798%
XS0295276017	JPY	20-Apr-2010	264.806	52,7758%
XS0346124638	AUD	22-Apr-2010	2.819.445	75,6618%
XS0346124984	AUD	22-Apr-2010	2.988.191	80,1902%
XS0358125473	USD	22-Apr-2010	5.225.803	71,2381%
XS0358125713	USD	22-Apr-2010	310.165	42,2817%
XS0358444734	USD	22-Apr-2010	437.177	5,9596%
XS0358787421	USD	23-Apr-2010	5.272.646	71,8767%
XS0358787694	USD	23-Apr-2010	5.272.646	71,8767%
XS0251644232	EUR	26-Apr-2010	3.784.559	105,1267%
XS0295860554	JPY	26-Apr-2010	352.811	49,2206%
XS0296548596	JPY	26-Apr-2010	438.314	61,1004%
XS0359607750	USD	26-Apr-2010	711.241	84,3099%
XS0295859622	JPY	27-Apr-2010	442.295	61,7046%
XS0295860125	JPY	27-Apr-2010	308.993	43,1076%
XS0295861289	JPY	27-Apr-2010	210.766	58,8079%
XS0297021361	JPY	27-Apr-2010	161.859	44,7237%
XS0359352159	USD	28-Apr-2010	588.794	80,2643%
XS0359608139	USD	28-Apr-2010	951.778	76,3214%
XS0359722773	USD	28-Apr-2010	6.042.236	82,3678%
XS0359722856	USD	28-Apr-2010	6.875.722	93,7298%
XS0359814976	NZD	28-Apr-2010	2.040.346	109,3472%
XS0359858593	USD	29-Apr-2010	747.489	78,3828%
XS0359858676	USD	29-Apr-2010	710.267	80,6863%
XS0297246950	USD	30-Apr-2010	601.533	82,0010%
XS0360038714	USD	30-Apr-2010	1.428.922	97,3953%
XS0359279998	AUD	3-May-2010	3.567.016	95,7234%
XS0297522228	EUR	4-May-2010	4.829.881	96,5976%
XS0299852946	SGD	4-May-2010	543.940	97,7525%
XS0360700487	USD	4-May-2010	5.809.560	79,1959%
XS0360700560	USD	4-May-2010	5.810.770	79,2124%
XS0360700644	USD	4-May-2010	5.453.257	74,3388%
XS0360599665	EUR	5-May-2010	1.937.761	96,8881%
XS0361107757	USD	5-May-2010	755.276	73,5423%
XS0361107831	USD	5-May-2010	323.231	73,4381%
XS0350117064	NZD	6-May-2010	2.327.016	71,2632%
XS0360377765	AUD	6-May-2010	3.564.797	95,6639%
XS0349153931	AUD	7-May-2010	2.438.840	65,4480%
XS0361723553	USD	7-May-2010	4.927.040	67,1654%
XS0361723637	USD	7-May-2010	5.291.283	72,1308%
XS0195333447	EUR	8-May-2010	5.943.627	131,9926%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0195333520	USD	8-May-2010	6.023.263	108,4378%
XS0195333793	EUR	8-May-2010	6.443.643	96,4329%
XS0195333876	USD	8-May-2010	9.014.436	118,3861%
XS0298899450	EUR	9-May-2010	5.874.864	97,9144%
XS0299103084	USD	9-May-2010	4.842.398	63,0182%
XS0297123019	JPY	10-May-2010	491.915	68,5393%
XS0297123522	JPY	10-May-2010	431.539	60,1378%
XS0300241923	GBP	10-May-2010	53.324.660	103,6165%
XS0361644098	EUR	10-May-2010	1.800.000	100,0000%
XS0361965212	USD	10-May-2010	5.424.238	73,9432%
XS0298201988	JPY	11-May-2010	1.111.415	31,0107%
XS0298320218	JPY	11-May-2010	1.431.465	39,9407%
XS0299701655	USD	11-May-2010	998.780	97,2526%
XS0360870488	AUD	11-May-2010	3.561.104	95,5648%
XS0350116926	AUD	12-May-2010	2.507.122	67,2804%
XS0360870306	AUD	12-May-2010	2.367.868	63,5434%
DE000A0MJHE1	EUR	13-May-2010	138.472.976	59,7005%
XS0192518024	USD	13-May-2010	1.351.076	107,8961%
XS0192518370	USD	13-May-2010	1.924.704	121,5828%
XS0362447806	USD	13-May-2010	5.902.309	80,4603%
XS0363444406	AUD	13-May-2010	1.627.727	105,4374%
XS0289028085	SEK	14-May-2010	19.479.502	100,9360%
XS0300113841	EUR	14-May-2010	2.895.180	96,5060%
XS0362829599	USD	14-May-2010	5.629.720	76,7443%
XS0188926421	EUR	17-May-2010	32.152.201	100,3189%
XS0299857234	HKD	17-May-2010	2.996.299	58,2057%
XS0350893904	AUD	17-May-2010	2.242.301	60,1737%
XS0351627806	NZD	17-May-2010	4.147.035	127,0000%
XS0363488361	USD	17-May-2010	5.434.666	74,0854%
XS0300477709	EUR	18-May-2010	4.822.265	96,4453%
XS0300854261	SEK	18-May-2010	497.939	96,1879%
XS0298900647	EUR	19-May-2010	2.314.324	96,4302%
XS0351359103	AUD	19-May-2010	1.809.505	48,5594%
XS0362223363	GBP	19-May-2010	3.859.762	100,0000%
XS0363488106	USD	19-May-2010	605.627	63,5070%
XS0299386101	CHF	21-May-2010	4.861.816	92,3471%
XS0351859094	AUD	21-May-2010	2.434.709	65,3372%
XS0300880183	USD	22-May-2010	428.685	57,9171%
XS0364512979	USD	23-May-2010	1.811.353	121,6373%
XS0366104338	NZD	23-May-2010	4.499.664	110,0380%
XS0148360042	EUR	24-May-2010	6.033.927	100,5655%
XS0301365945	EUR	24-May-2010	1.235.747	91,5368%
XS0362745654	USD	24-May-2010	3.353.563	100,0345%
XS0362745811	HKD	24-May-2010	2.052.713	100,1487%
XS0364018779	HKD	24-May-2010	1.354.572	66,7023%
XS0364777689	EUR	24-May-2010	13.836.375	109,9172%
XS0218961109	EUR	25-May-2010	3.369.462	127,7279%
XS0301339510	USD	25-May-2010	2.562.798	55,4541%
XS0301520184	USD	25-May-2010	2.285.845	59,9243%
XS0301568118	HKD	25-May-2010	926.807	56,0697%
XS0193532735	USD	26-May-2010	667.738	105,5987%
XS0364742972	USD	27-May-2010	514.363	66,7790%
XS0364962661	USD	27-May-2010	4.556.062	62,1082%
XS0363582460	USD	28-May-2010	2.841.843	100,0000%
XS0366576774	USD	29-May-2010	424.646	41,3484%
XS0366668621	USD	29-May-2010	379.219	51,6951%
XS0365300069	AUD	30-May-2010	1.389.266	107,8403%
XS0367268066	USD	30-May-2010	196.066	26,7277%
XS0367954335	NZD	30-May-2010	3.383.781	108,5900%
XS0255599598	EUR	31-May-2010	2.405.753	67,9591%
XS0299555739	USD	31-May-2010	1.258.583	92,1429%
XS0168796570	EUR	1-Jun-2010	23.587.901	100,0760%
XS0168796653	EUR	1-Jun-2010	56.373.817	96,2339%
XS0302282602	USD	1-Jun-2010	2.129.089	56,3568%
XS0302861033	EUR	1-Jun-2010	3.175.719	96,2339%
XS0365338200	USD	1-Jun-2010	554.700	65,7537%
XS0366090792	USD	1-Jun-2010	4.870.232	66,3910%
XS0358366325	EUR	3-Jun-2010	13.619.489	100,9749%
XS0366126737	HKD	3-Jun-2010	411.053	66,9516%
XS0366300191	USD	3-Jun-2010	846.160	67,8521%
XS0302815609	JPY	4-Jun-2010	569.037	78,9913%
XS0303800022	USD	4-Jun-2010	1.008.374	96,9404%
XS0363629014	USD	4-Jun-2010	4.181.989	102,3499%
DE000A0TT7X8	EUR	7-Jun-2010	1.466.904	104,7789%
XS0220791585	EUR	7-Jun-2010	5.595.567	96,1438%
XS0301565957	JPY	7-Jun-2010	136.317	31,2306%
XS0302371702	JPY	7-Jun-2010	292.138	33,9635%
XS0302511216	JPY	7-Jun-2010	239.156	55,6077%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0303315161	USD	7-Jun-2010	1.240.124	55,4274%
XS0333496700	USD	7-Jun-2010	1.290.706	70,3796%
XS0355896944	EUR	7-Jun-2010	2.972.810	100,9443%
XS0365383339	EUR	7-Jun-2010	2.442.108	113,5864%
XS0296735193	EUR	8-Jun-2010	10.000.000	100,0000%
XS0302350888	EUR	8-Jun-2010	19.311.214	100,3701%
XS0302351266	CHF	8-Jun-2010	4.130.796	98,4417%
XS0303475957	EUR	8-Jun-2010	1.941.763	97,0881%
XS0303476849	EUR	8-Jun-2010	1.941.763	97,0881%
XS0366126224	AUD	8-Jun-2010	2.202.058	59,0938%
XS0296067142	EUR	10-Jun-2010	332.039	9,9532%
XS0365839835	EUR	10-Jun-2010	149.298	9,9532%
XS0367880548	USD	10-Jun-2010	4.640.885	126,5291%
XS0368205869	USD	10-Jun-2010	4.326.922	58,9846%
XS0368574041	SGD	10-Jun-2010	1.262.888	102,8248%
XS0292822771	SEK	11-Jun-2010	24.056.316	95,7909%
XS0304276297	JPY	11-Jun-2010	406.886	56,4991%
XS0368533369	USD	11-Jun-2010	4.290.224	58,4843%
XS0298860916	USD	14-Jun-2010	1.242.794	96,8101%
XS0302019731	GBP	14-Jun-2010	2.747.507	95,5481%
XS0371015750	USD	14-Jun-2010	355.084	96,8101%
XS0278370696	USD	15-Jun-2010	524.235	59,5531%
XS0299083468	USD	15-Jun-2010	7.393.272	96,7970%
XS0299085323	EUR	15-Jun-2010	7.221.005	96,0240%
XS0303671548	EUR	15-Jun-2010	4.801.200	96,0240%
XS0303866981	JPY	15-Jun-2010	266.133	37,1283%
XS0159948784	USD	16-Jun-2010	373.562	101,8480%
XS0221834947	CHF	16-Jun-2010	6.240.434	96,8890%
XS0368988951	ILS	16-Jun-2010	778.724	92,6314%
XS0369584486	CHF	16-Jun-2010	3.494.636	108,5154%
XS0221419459	USD	17-Jun-2010	4.252.186	96,7710%
XS0222198631	USD	17-Jun-2010	1.277.785	96,7710%
XS0369418040	USD	17-Jun-2010	596.593	81,3275%
XS0371134924	USD	17-Jun-2010	953.090	118,1138%
XS0305085218	USD	18-Jun-2010	849.802	59,4077%
XS0305155441	JPY	18-Jun-2010	169.701	46,8330%
XS0369673156	USD	18-Jun-2010	229.689	31,3112%
XS0369673313	USD	18-Jun-2010	229.689	31,3112%
XS0369673586	USD	18-Jun-2010	398.743	54,3566%
XS0370072422	ZAR	18-Jun-2010	770.659	115,6403%
XS0220100183	USD	20-Jun-2010	87.138	118,7863%
XS0295182546	USD	20-Jun-2010	7.702.594	105,0018%
XS0303572217	JPY	21-Jun-2010	7.216.415	100,6762%
XS0303746571	EUR	21-Jun-2010	9.593.451	95,9345%
XS0304471666	JPY	21-Jun-2010	140.277	39,0925%
XS0305154717	JPY	21-Jun-2010	791.738	36,8185%
XS0305155011	JPY	21-Jun-2010	265.238	37,0033%
XS0305631151	USD	21-Jun-2010	668.478	60,7513%
XS0278638258	USD	22-Jun-2010	177.187.366	105,0182%
XS0305440991	JPY	22-Jun-2010	362.831	35,8088%
XS0306144022	JPY	22-Jun-2010	1.192.130	35,9718%
XS0306927723	JPY	22-Jun-2010	1.615.418	74,5261%
XS0357874451	AUD	24-Jun-2010	6.849.236	183,8041%
XS0170856115	EUR	25-Jun-2010	14.899.247	99,3283%
XS0253852254	EUR	28-Jun-2010	5.710.604	80,4310%
XS0370964073	AUD	28-Jun-2010	2.375.892	106,1382%
CH0027120978	EUR	29-Jun-2010	9.899.861	91,0248%
XS0303537574	USD	29-Jun-2010	2.450.024	105,7926%
XS0303538200	EUR	29-Jun-2010	1.389.039	104,4390%
XS0307323161	SEK	29-Jun-2010	365.821	95,4951%
XS0307325455	SEK	29-Jun-2010	1.639.273	95,4951%
XS0307326180	SEK	29-Jun-2010	680.229	95,4951%
XS0223700658	EUR	30-Jun-2010	7.036.497	88,8110%
XS0245728547	EUR	30-Jun-2010	1.770.296	88,5148%
XS0258901759	EUR	30-Jun-2010	3.680.180	106,9820%
XS0306226696	EUR	30-Jun-2010	2.682.422	95,8008%
XS0170825664	USD	2-Jul-2010	8.087.853	104,0128%
XS0307617315	USD	2-Jul-2010	804.480	57,7193%
XS0359351938	AUD	2-Jul-2010	4.805.577	180,5455%
XS0235429437	EUR	5-Jul-2010	2.765.501	145,5527%
XS0306179168	CHF	5-Jul-2010	6.199.667	108,5572%
XS0336633150	CHF	5-Jul-2010	1.444.084	33,5591%
XS0359858759	NZD	8-Jul-2010	1.904.123	58,3124%
XS0304080558	EUR	9-Jul-2010	7.552.007	95,6677%
XS0304080715	USD	9-Jul-2010	6.801.691	96,4835%
XS0309103546	EUR	11-Jul-2010	11.270.960	95,6382%
XS0195874523	USD	12-Jul-2010	1.528.372	104,1738%
XS0307256544	JPY	12-Jul-2010	493.692	35,1259%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0308972347	EUR	12-Jul-2010	1.688.320	25,9742%
XS0309366986	EUR	13-Jul-2010	5.960.000	100,0000%
XS0310847503	USD	13-Jul-2010	2.487.208	113,0187%
XS0358125630	NZD	14-Jul-2010	1.896.297	58,0727%
XS0361107674	NZD	14-Jul-2010	1.855.523	56,8241%
XS0276047494	USD	15-Jul-2010	206.440.620	88,3189%
XS0264429829	USD	16-Jul-2010	5.986.154	98,0219%
XS0224250133	CHF	19-Jul-2010	3.845.811	99,5168%
XS0260979751	SEK	20-Jul-2010	1.358.841	100,9577%
XS0308460368	USD	20-Jul-2010	3.589.267	97,8578%
XS0222698283	EUR	21-Jul-2010	4.903.583	97,0430%
XS0376686308	EUR	22-Jul-2010	10.128.250	101,2825%
XS0309835139	CHF	23-Jul-2010	4.502.913	108,5678%
XS0313100678	EUR	23-Jul-2010	3.818.474	95,4618%
XS0363707695	AUD	23-Jul-2010	2.274.790	61,0456%
XS0309822319	USD	26-Jul-2010	143.288	39,0661%
XS0311621733	JPY	26-Jul-2010	1.440.541	45,2880%
XS0311744576	JPY	26-Jul-2010	1.106.304	45,4208%
XS0311765654	USD	26-Jul-2010	1.412.278	96,2609%
XS0313198201	EUR	26-Jul-2010	2.576.284	95,4179%
XS0364018340	AUD	26-Jul-2010	2.376.477	63,7745%
XS0364263227	AUD	27-Jul-2010	65.179	1,7491%
XS0224249630	EUR	29-Jul-2010	889.840	95,3741%
XS0309871019	EUR	30-Jul-2010	4.162.442	92,4987%
XS0310069538	CHF	30-Jul-2010	2.509.647	73,7411%
XS0313188400	USD	30-Jul-2010	705.754	96,2084%
XS0364895614	AUD	30-Jul-2010	2.468.308	66,2388%
XS0364895887	AUD	30-Jul-2010	2.468.301	66,2386%
XS0310507743	EUR	1-Aug-2010	4.932.579	98,6516%
XS0225771079	EUR	2-Aug-2010	6.821.531	113,6922%
XS0309101508	USD	2-Aug-2010	2.056.017	92,7146%
XS0380855659	USD	2-Aug-2010	5.301.615	103,2452%
XS0312176109	JPY	3-Aug-2010	521.947	33,8951%
XS0312177255	JPY	3-Aug-2010	499.284	34,7026%
XS0312721730	JPY	3-Aug-2010	1.425.453	51,5951%
XS0313327370	EUR	3-Aug-2010	1.710.656	95,3012%
XS0313948050	JPY	3-Aug-2010	954.199	46,3382%
XS0365872968	AUD	3-Aug-2010	937.419	25,1563%
XS0365915874	AUD	3-Aug-2010	3.234.012	75,9386%
XS0365916096	NZD	4-Aug-2010	1.813.529	55,5380%
XS0225841898	EUR	5-Aug-2010	2.152.196	95,2720%
XS0365916179	AUD	5-Aug-2010	2.523.664	67,7243%
XS0366125929	AUD	5-Aug-2010	814.168	21,8488%
XS0365870830	NZD	6-Aug-2010	1.855.151	56,8127%
XS0379318024	USD	8-Aug-2010	2.449.921	99,6340%
XS0367648721	NZD	10-Aug-2010	1.702.761	52,1458%
XS0380276385	HKD	11-Aug-2010	955.449	105,4790%
XS0381306173	USD	11-Aug-2010	3.047.457	103,8573%
XS0367648648	NZD	12-Aug-2010	2.045.611	62,6454%
XS0383013579	USD	12-Aug-2010	1.094.163	96,2298%
XS0306901330	USD	13-Aug-2010	2.231.558	96,0246%
XS0306921957	HUF	13-Aug-2010	1.466.698	91,4410%
XS0116235499	EUR	14-Aug-2010	4.152.319	103,8080%
XS0315264001	USD	15-Aug-2010	1.056.320	95,9983%
XS0263788779	EUR	16-Aug-2010	1.894.833	94,7417%
XS0286637656	USD	16-Aug-2010	1.227.070	66,9096%
XS0305574500	EUR	16-Aug-2010	9.189.764	95,1124%
XS0305574849	USD	16-Aug-2010	5.310.448	95,9852%
XS0367930582	NZD	18-Aug-2010	1.517.190	46,4629%
XS0368098090	NZD	18-Aug-2010	1.745.625	53,4585%
CH0027121000	EUR	20-Aug-2010	1.844.060	92,2030%
XS0314857466	JPY	20-Aug-2010	347.523	48,4635%
XS0316515229	USD	22-Aug-2010	3.821.795	104,1974%
XS0314130369	USD	23-Aug-2010	7.335.681	100,0000%
XS0316937647	USD	24-Aug-2010	523.441	73,9435%
XS0317416880	GBP	27-Aug-2010	1.213.010	94,2812%
XS0317422425	USD	27-Aug-2010	703.055	95,8405%
XS0317422771	EUR	27-Aug-2010	949.537	94,9537%
XS0318056354	CHF	31-Aug-2010	2.719.558	95,9633%
XS0383554739	USD	31-Aug-2010	621.293	104,5614%
XS0383805081	HKD	31-Aug-2010	2.590.159	104,2672%
XS0383805750	USD	31-Aug-2010	2.767.798	103,7981%
XS0383806139	HKD	31-Aug-2010	3.446.141	103,3559%
XS0385434310	USD	31-Aug-2010	909.686	100,0068%
XS0384898440	EUR	2-Sep-2010	11.386.798	113,8680%
XS0383803540	HKD	3-Sep-2010	2.146.879	103,3146%
XS0383803896	HKD	3-Sep-2010	1.590.642	103,3146%
XS0384596515	USD	3-Sep-2010	736.094	125,4303%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0116900928	JPY	6-Sep-2010	7.233.549	100,9152%
XS0318191219	JPY	6-Sep-2010	1.479.998	82,5535%
XS0384213368	HKD	6-Sep-2010	2.068.001	103,2742%
XS0384553110	HKD	6-Sep-2010	2.077.718	103,2724%
XS0384783113	HKD	6-Sep-2010	634.046	103,2724%
XS0385433262	HKD	6-Sep-2010	2.721.518	103,2724%
XS0385433429	HKD	6-Sep-2010	1.830.335	103,3490%
XS0199536029	EUR	7-Sep-2010	1.702.463	108,0243%
XS0258411239	EUR	7-Sep-2010	8.005.604	102,9263%
XS0287235047	EUR	7-Sep-2010	3.000.000	100,0000%
XS0312086456	HUF	7-Sep-2010	3.739.723	90,7802%
XS0312086530	USD	7-Sep-2010	2.914.674	95,6957%
XS0312086704	EUR	7-Sep-2010	2.459.007	94,7960%
XS0318778734	CHF	7-Sep-2010	2.806.696	96,8373%
XS0319612387	USD	7-Sep-2010	1.284.647	95,6957%
XS0384984448	USD	7-Sep-2010	1.525.224	103,7000%
XS0385433775	USD	7-Sep-2010	597.155	103,6996%
XS0386674088	USD	8-Sep-2010	5.171.418	95,5770%
XS0228154158	CHF	9-Sep-2010	5.901.959	96,8133%
XS0385433692	HKD	9-Sep-2010	1.477.230	103,2316%
XS0385823306	HKD	9-Sep-2010	867.812	103,2316%
XS0385823488	HKD	9-Sep-2010	441.273	103,8178%
XS0386290778	HKD	9-Sep-2010	731.302	103,2316%
XS0319161518	USD	10-Sep-2010	1.192.038	52,7593%
XS0385822753	USD	10-Sep-2010	528.481	103,6582%
XS0319631098	EUR	12-Sep-2010	2.906.642	96,8881%
XS0117104843	JPY	13-Sep-2010	7.549.709	105,3260%
XS0386716699	USD	13-Sep-2010	2.032.394	103,3791%
XS0228149075	EUR	15-Sep-2010	2.977.273	107,5993%
XS0290836658	EUR	16-Sep-2010	489.727	65,2969%
XS0225190775	USD	20-Sep-2010	7.617.668	103,8441%
XS0226254547	EUR	20-Sep-2010	9.950.388	99,5039%
XS0226711629	USD	20-Sep-2010	7.454.588	101,6209%
XS0230515834	USD	20-Sep-2010	14.452.835	98,5105%
XS0321124801	USD	20-Sep-2010	1.751.838	95,5242%
XS0117279058	JPY	21-Sep-2010	11.626.749	101,3780%
XS0307009372	JPY	21-Sep-2010	7.226.155	100,8121%
XS0319632906	JPY	21-Sep-2010	472.368	65,7017%
XS0227965695	USD	22-Sep-2010	36.113.385	98,4595%
XS0231102459	USD	28-Sep-2010	3.858.568	100,0000%
XS0322152462	USD	1-Oct-2010	4.280.954	97,2633%
XS0353382681	USD	1-Oct-2010	5.039.613	100,0000%
XS0319211982	USD	4-Oct-2010	2.797.515	95,3393%
XS0323108265	USD	4-Oct-2010	1.778.213	96,9624%
XS0323747781	USD	4-Oct-2010	1.020.065	92,7035%
XS0268364410	PLN	6-Oct-2010	1.186.798	92,1782%
XS0284313847	EUR	6-Oct-2010	620.322	62,0322%
XS0165754531	EUR	7-Oct-2010	7.575.196	103,3310%
XS0323978162	EUR	9-Oct-2010	2.688.683	89,6228%
XS0268363289	PLN	12-Oct-2010	954.620	92,0564%
XS0269670401	SEK	12-Oct-2010	347.023	95,7645%
XS0323849199	USD	12-Oct-2010	907.076	95,1174%
XS0323849355	EUR	12-Oct-2010	2.178.116	94,2907%
XS0324091304	USD	12-Oct-2010	698.602	95,2335%
XS0324584670	USD	12-Oct-2010	1.131.646	90,7447%
XS0324632404	USD	12-Oct-2010	1.397.205	95,2335%
XS0324851038	EUR	12-Oct-2010	1.460.226	102,8328%
XS0230607524	EUR	13-Oct-2010	5.654.111	99,0039%
XS0267879475	EUR	13-Oct-2010	2.291.777	103,4662%
XS0348974337	USD	15-Oct-2010	2.706.653	95,1937%
XS0348974410	EUR	15-Oct-2010	2.938.456	94,2417%
XS0325475084	USD	18-Oct-2010	2.471.150	96,2477%
XS0325477379	USD	18-Oct-2010	1.593.177	113,7078%
CH0027120838	CHF	19-Oct-2010	1.899.750	98,3184%
XS0325776440	EUR	22-Oct-2010	2.995.516	106,9827%
XS0327275904	JPY	22-Oct-2010	390.247	53,8915%
XS0326364386	EUR	23-Oct-2010	941.111	94,1111%
XS0326516746	USD	25-Oct-2010	1.070.618	72,9733%
XS0326865085	USD	25-Oct-2010	2.579.950	109,9059%
XS0326866216	USD	26-Oct-2010	1.497.787	63,8057%
XS0154907991	EUR	28-Oct-2010	18.480.839	99,8964%
XS0231346593	EUR	28-Oct-2010	37.912	151,6497%
CH0027120853	CHF	29-Oct-2010	2.766.712	66,8508%
XS0327723580	USD	31-Oct-2010	1.431.014	97,5379%
XS0221394447	EUR	1-Nov-2010	504.264	100,8527%
XS0232659150	EUR	1-Nov-2010	1.838.880	89,2660%
XS0327687843	USD	1-Nov-2010	706.043	96,2477%
XS0328865406	USD	1-Nov-2010	1.052.080	65,1907%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
CH0027120861	CHF	5-Nov-2010	3.493.473	90,3994%
CH0027120879	EUR	5-Nov-2010	3.643.281	91,0820%
XS0326215893	USD	5-Nov-2010	1.392.536	94,9153%
XS0328209720	USD	5-Nov-2010	1.324.152	43,4960%
XS0328401830	EUR	5-Nov-2010	5.599.868	95,3169%
XS0274481786	JPY	6-Nov-2010	14.595.054	101,8078%
XS0330196295	USD	7-Nov-2010	1.000.525	104,1157%
XS0326072252	GBP	8-Nov-2010	2.094.750	93,0368%
XS0328587240	USD	8-Nov-2010	307.629	41,9360%
XS0273666437	EUR	9-Nov-2010	4.879.359	93,8338%
XS0329159221	USD	9-Nov-2010	296.131	9,3015%
XS0330111641	JPY	12-Nov-2010	208.908	57,8500%
XS0234582178	USD	15-Nov-2010	385.376	105,0690%
XS0329801715	USD	15-Nov-2010	465.152	94,7825%
XS0329801806	EUR	15-Nov-2010	802.381	93,7361%
XS0234421914	EUR	16-Nov-2010	2.736.619	93,7198%
XS0330110833	JPY	16-Nov-2010	374.929	32,6915%
XS0331427061	EUR	16-Nov-2010	2.301.439	56,1327%
XS0234511821	USD	21-Nov-2010	2.250.856	94,7027%
XS0274890523	USD	22-Nov-2010	3.723.815	126,9076%
XS0276072682	EUR	22-Nov-2010	4.889.193	64,9037%
XS0330437087	JPY	22-Nov-2010	273.623	75,0258%
XS0330730622	USD	22-Nov-2010	2.989.247	81,4988%
XS0364513431	USD	23-Nov-2010	107.518	1,2971%
XS0366299831	USD	28-Nov-2010	31.261	1,2176%
XS0330222984	CHF	29-Nov-2010	3.313.000	88,3353%
XS0234123650	CHF	30-Nov-2010	10.465.711	95,5827%
XS0267365442	EUR	30-Nov-2010	11.447.408	107,3060%
XS0276272936	EUR	30-Nov-2010	4.955.081	93,4921%
XS0333012358	USD	30-Nov-2010	1.040.745	94,5829%
XS0272617100	GBP	1-Dec-2010	953.522	92,6406%
XS0272617951	USD	1-Dec-2010	693.733	94,5696%
XS0272634535	USD	1-Dec-2010	1.566.448	94,5696%
XS0272635185	GBP	1-Dec-2010	1.189.518	92,6406%
XS0302821086	USD	1-Dec-2010	561.087	63,7394%
XS0236406277	JPY	2-Dec-2010	2.148.831	49,9560%
XS0329284987	USD	4-Dec-2010	2.275.576	96,2477%
XS0329288384	USD	4-Dec-2010	755.466	96,2477%
XS0329905417	EUR	4-Dec-2010	1.019.290	93,4271%
XS0334446134	USD	4-Dec-2010	2.140.016	96,2477%
XS0268043709	EUR	5-Dec-2010	51.390.531	107,4644%
XS0301522719	EUR	6-Dec-2010	11.483.924	102,4344%
NO0010395965	NOK	7-Dec-2010	574.967	92,6693%
XS0334814547	EUR	7-Dec-2010	1.040.235	93,3784%
XS0334815437	USD	7-Dec-2010	772.165	94,4897%
XS0333793403	USD	8-Dec-2010	3.976.291	108,4096%
XS0236535679	EUR	9-Dec-2010	905.455	93,3459%
XS0334382065	EUR	10-Dec-2010	3.832.183	104,9913%
XS0332159598	EUR	13-Dec-2010	902.633	95,0140%
XS0332181840	EUR	13-Dec-2010	5.178.261	95,0140%
XS0332409969	EUR	13-Dec-2010	1.282.689	95,0140%
XS0237053623	USD	14-Dec-2010	1.017.919	94,3964%
XS0278126510	EUR	14-Dec-2010	1.580.429	61,9776%
XS0332612844	USD	14-Dec-2010	692.462	94,3964%
XS0237709208	EUR	15-Dec-2010	290.935	93,2485%
XS0276162327	EUR	15-Dec-2010	30.302.968	93,2485%
DK0030068242	DKK	16-Dec-2010	9.724.884	100,0000%
DK0030096961	DKK	16-Dec-2010	455.624	100,0000%
XS0122041675	HKD	20-Dec-2010	3.783.613	114,4500%
XS0239231573	JPY	20-Dec-2010	351.212	26,7081%
XS0307499441	USD	20-Dec-2010	9.038.756	102,6803%
XS0330467746	DKK	20-Dec-2010	360.039	92,6454%
XS0334475232	USD	20-Dec-2010	1.235.689	89,6006%
XS0336050058	USD	20-Dec-2010	1.504.290	68,3549%
XS0278639579	USD	21-Dec-2010	270.846.756	105,4909%
XS0331533173	EUR	21-Dec-2010	2.626.832	86,1256%
XS0334693578	EUR	21-Dec-2010	1.851.185	115,6990%
XS0336951107	EUR	21-Dec-2010	1.558.136	87,8814%
XS0334274098	USD	24-Dec-2010	691.483	94,2630%
XS0375027074	USD	24-Dec-2010	1.583.447	71,9518%
XS0150823721	USD	25-Dec-2010	7.579.583	96,8606%
XS0306345355	AUD	28-Dec-2010	825.699	62,0430%
XS0338071987	EUR	28-Dec-2010	1.427.153	142,7153%
XS0250113502	CHF	29-Dec-2010	7.306.235	74,6908%
XS0280527408	USD	29-Dec-2010	1.036.491	94,1963%
XS0165754705	EUR	30-Dec-2010	2.222.208	99,7266%
XS0223109926	USD	30-Dec-2010	2.463.916	105,1271%
XS0338049462	USD	31-Dec-2010	1.255.530	81,5018%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0338316093	CHF	31-Dec-2010	3.042.201	94,4664%
XS0238337439	EUR	3-Jan-2011	3.600.868	95,8442%
XS0279675150	EUR	3-Jan-2011	1.619.583	66,6495%
XS0334205795	USD	3-Jan-2011	1.242.877	94,1272%
XS0372634195	SEK	3-Jan-2011	1.383.614	121,9323%
XS0337488505	USD	4-Jan-2011	642.685	43,8054%
XS0276859609	EUR	5-Jan-2011	2.846.800	110,0000%
XS0338082752	CZK	10-Jan-2011	4.761.352	102,3335%
XS0209026805	EUR	13-Jan-2011	666.218	99,4355%
XS0338056590	EUR	13-Jan-2011	1.817.976	121,1984%
XS0338049975	GBP	14-Jan-2011	1.773.251	91,8840%
XS0341743184	USD	19-Jan-2011	3.136.504	20,8561%
XS0341745635	USD	19-Jan-2011	697.041	20,8561%
XS0341769221	HKD	19-Jan-2011	364.557	20,4212%
NO0010402738	NOK	21-Jan-2011	619.759	99,8884%
CH0027120630	USD	24-Jan-2011	2.189.196	93,8463%
XS0334494290	EUR	24-Jan-2011	3.437.654	101,1075%
XS0335964648	EUR	24-Jan-2011	3.920.598	92,5980%
XS0339764028	USD	24-Jan-2011	1.796.927	65,4965%
XS0339944943	USD	24-Jan-2011	11.978.618	93,8463%
XS0340460855	USD	24-Jan-2011	10.672.975	120,2430%
XS0340648657	USD	24-Jan-2011	1.380.729	62,7403%
CH0034783636	CHF	25-Jan-2011	3.638.659	94,1564%
CH0034783651	EUR	25-Jan-2011	925.818	92,5818%
CH0034783677	USD	25-Jan-2011	688.328	93,8329%
CH0034783693	EUR	25-Jan-2011	925.818	92,5818%
XS0241421089	EUR	25-Jan-2011	42.929.617	99,6070%
XS0340950608	CHF	25-Jan-2011	3.032.216	94,1564%
XS0123488438	HKD	28-Jan-2011	15.851.307	119,8710%
XS0340530814	USD	28-Jan-2011	1.302.401	93,4438%
XS0241359180	USD	30-Jan-2011	2.245.787	93,7659%
XS0337437007	USD	30-Jan-2011	744.927	93,7659%
XS0342839155	GBP	30-Jan-2011	1.944.836	116,2788%
XS0343872494	USD	30-Jan-2011	6.054.057	103,1611%
XS0277722772	HUF	31-Jan-2011	2.224.775	87,1475%
XS0342751905	USD	1-Feb-2011	18.206.105	82,0448%
XS0184310927	EUR	2-Feb-2011	19.633.938	98,1697%
XS0255689589	EUR	2-Feb-2011	15.550.799	119,1632%
XS0341731411	USD	4-Feb-2011	4.288.089	116,9105%
XS0335137120	EUR	7-Feb-2011	8.353.346	92,8150%
XS0343643036	USD	7-Feb-2011	926.248	126,2661%
XS0345680655	USD	7-Feb-2011	2.470.752	97,6269%
XS0243065421	EUR	8-Feb-2011	1.531.260	92,3558%
XS0339537390	EUR	8-Feb-2011	15.456.111	92,5516%
DE000A0LU6X5	EUR	10-Feb-2011	5.169.558	67,7708%
XS0346007320	EUR	11-Feb-2011	2.063.755	103,1878%
XS0242764735	EUR	14-Feb-2011	830.332	83,0332%
XS0242801958	EUR	14-Feb-2011	645.814	92,2591%
XS0344899710	AUD	14-Feb-2011	2.390.561	89,8134%
XS0345003049	USD	14-Feb-2011	686.361	93,5647%
XS0345445737	EUR	14-Feb-2011	1.789.827	92,2591%
XS0338483588	EUR	15-Feb-2011	3.282.990	125,8815%
XS0338483828	USD	15-Feb-2011	2.871.381	127,6669%
XS0339184615	USD	15-Feb-2011	686.262	93,5513%
XS0339538448	USD	15-Feb-2011	1.575.126	95,8577%
XS0341900388	EUR	15-Feb-2011	3.599.000	100,0000%
XS0344095871	USD	15-Feb-2011	2.573.484	93,5513%
DE000A0LJV62	EUR	17-Feb-2011	20.243.752	42,5996%
XS0347259185	USD	18-Feb-2011	2.359.726	93,5110%
XS0186755798	USD	25-Feb-2011	38.657.944	105,3970%
XS0245479810	USD	27-Feb-2011	1.141.878	141,5098%
XS0244837547	EUR	28-Feb-2011	1.472.539	92,0337%
XS0279950637	SEK	28-Feb-2011	4.030.502	92,2488%
XS0287989031	HKD	28-Feb-2011	1.272.392	94,5329%
XS0287990047	USD	28-Feb-2011	1.407.927	94,6860%
XS0345320799	EUR	28-Feb-2011	954.033	95,4033%
XS0345320872	USD	28-Feb-2011	1.899.961	96,2477%
XS0347452426	USD	28-Feb-2011	876.776	93,3767%
XS0348072561	USD	28-Feb-2011	896.916	122,2676%
XS0348072728	USD	28-Feb-2011	1.006.783	137,2447%
XS0349809342	EUR	28-Feb-2011	1.486.344	87,4320%
XS0215568667	USD	2-Mar-2011	4.327.759	98,3267%
XS0246362916	EUR	3-Mar-2011	2.759.562	91,9854%
XS0349924109	USD	3-Mar-2011	391.726	49,8601%
XS0349924281	USD	3-Mar-2011	589.785	49,8601%
XS0349159623	USD	4-Mar-2011	591.745	37,9608%
XS0349282151	EUR	4-Mar-2011	9.000.000	100,0000%
XS0350892336	JPY	4-Mar-2011	699.842	97,0151%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0349842558	EUR	5-Mar-2011	919.532	91,9532%
XS0351272322	EUR	6-Mar-2011	2.027.455	135,1637%
DE000A0MHV0	EUR	7-Mar-2011	62.903.195	65,5016%
XS0340076321	EUR	7-Mar-2011	6.301.829	87,5254%
XS0344460323	EUR	7-Mar-2011	2.132.569	91,9211%
XS0344460752	USD	7-Mar-2011	2.730.320	93,2825%
XS0350318399	USD	7-Mar-2011	706.251	96,2761%
XS0286897219	EUR	8-Mar-2011	3.216.675	91,9050%
XS0286900708	CHF	8-Mar-2011	8.443.658	93,6402%
XS0349166917	USD	10-Mar-2011	1.396.892	86,8328%
XS0350394499	EUR	10-Mar-2011	1.033.406	103,3406%
XS0319831854	GBP	13-Mar-2011	1.522.696	90,8998%
XS0163559841	EUR	14-Mar-2011	38.157.000	100,8324%
XS0245046114	USD	14-Mar-2011	1.428.724	93,1883%
XS0344461214	PLN	14-Mar-2011	1.079.940	94,8193%
XS0344576110	EUR	14-Mar-2011	2.661.819	108,7789%
XS0344583249	HUF	14-Mar-2011	6.098.420	112,6909%
XS0345668528	EUR	14-Mar-2011	5.949.197	91,8086%
XS0348914606	EUR	14-Mar-2011	2.013.172	100,1578%
XS0350234455	USD	14-Mar-2011	1.879.900	93,1883%
XS0350390406	EUR	14-Mar-2011	7.033.456	91,8086%
XS0350847116	EUR	14-Mar-2011	3.740.334	93,5084%
XS0351979587	CHF	14-Mar-2011	1.081.144	93,5665%
XS0247457087	EUR	15-Mar-2011	3.795.035	125,6634%
XS0292336673	USD	16-Mar-2011	3.213.384	84,9425%
XS0246504210	EUR	17-Mar-2011	1.350.820	67,8804%
XS0346461634	USD	18-Mar-2011	6.148.843	93,1345%
XS0350894209	JPY	18-Mar-2011	793.473	108,2933%
XS0352109465	EUR	18-Mar-2011	5.000.000	100,0000%
XS0352549603	HUF	18-Mar-2011	3.466.062	100,0000%
XS0213378119	EUR	20-Mar-2011	9.544.446	95,4445%
XS0243626123	USD	20-Mar-2011	15.951.263	108,7238%
XS0186349535	JPY	21-Mar-2011	3.460.290	96,5490%
XS0245973770	USD	22-Mar-2011	2.329.538	105,8542%
XS0369799845	USD	22-Mar-2011	4.882.089	93,0806%
XS0369799928	HKD	22-Mar-2011	1.277.701	93,2907%
XS0247770067	EUR	24-Mar-2011	1.658.830	91,6480%
XS0247886442	JPY	24-Mar-2011	158.266	15,3671%
XS0352970650	EUR	26-Mar-2011	4.000.000	100,0000%
XS0353499790	JPY	26-Mar-2011	491.158	68,5214%
XS0292505459	EUR	27-Mar-2011	164.880	82,4399%
XS0343843479	EUR	28-Mar-2011	1.740.094	87,0047%
XS0249055350	USD	30-Mar-2011	61.382	92,9728%
XS0286535223	EUR	30-Mar-2011	14.748.121	103,1409%
XS0247028391	USD	31-Mar-2011	2.639.030	92,9593%
CH0036891239	CHF	2-Apr-2011	2.316.730	102,7701%
XS0247687162	EUR	4-Apr-2011	29.765.313	99,2177%
XS0354856196	USD	4-Apr-2011	681.524	92,9054%
XS0249046284	JPY	6-Apr-2011	685.352	95,3712%
XS0283319837	EUR	6-Apr-2011	11.999.171	109,9530%
XS0353289399	PLN	8-Apr-2011	1.067.926	101,8386%
XS0353289472	PLN	8-Apr-2011	947.775	101,6785%
XS0294497085	EUR	10-Apr-2011	1.297.532	91,3755%
XS0354190554	GBP	10-Apr-2011	1.163.440	90,4284%
XS0372051762	USD	10-Apr-2011	40.773.390	67,0257%
CH0036891189	CHF	11-Apr-2011	680.506	105,6554%
CH0036891197	EUR	11-Apr-2011	701.223	107,8805%
XS0286179923	SEK	11-Apr-2011	3.748.140	92,3515%
XS0286181077	SEK	11-Apr-2011	4.596.818	94,0653%
XS0356365360	USD	11-Apr-2011	1.361.663	92,8109%
XS0250656542	USD	12-Apr-2011	15.586.364	106,2367%
CH0027120812	CHF	13-Apr-2011	15.006.868	93,1987%
CH0027120820	EUR	13-Apr-2011	3.580.951	91,3275%
XS0248620899	CHF	13-Apr-2011	35.894.605	104,7477%
XS0251360714	USD	14-Apr-2011	197.922	26,9807%
XS0346707903	EUR	15-Apr-2011	1.466.946	97,7964%
XS0357486447	EUR	17-Apr-2011	912.635	91,2635%
DE000A0TR749	EUR	18-Apr-2011	352.841	100,8118%
CH0036891254	EUR	21-Apr-2011	4.103.977	91,1995%
XS0251050364	JPY	21-Apr-2011	732.125	95,3677%
XS0251683214	JPY	21-Apr-2011	223.185	17,1472%
XS0251909395	JPY	21-Apr-2011	592.185	17,4589%
XS0166188457	EUR	22-Apr-2011	18.316.485	99,6816%
XS0357658672	EUR	25-Apr-2011	2.050.549	82,0220%
XS0298200238	USD	26-Apr-2011	917.535	84,6840%
XS0250416582	USD	28-Apr-2011	4.904.661	95,5148%
XS0295698947	EUR	29-Apr-2011	4.087.293	91,0716%
XS0354002577	EUR	2-May-2011	6.393.502	91,0237%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0360205479	USD	2-May-2011	3.138.355	80,7209%
DE000A0NMJ46	EUR	3-May-2011	6.022.198	62,9542%
XS0359152658	USD	3-May-2011	3.909.028	92,5137%
XS0361886699	USD	5-May-2011	1.831.821	83,2379%
XS0360926298	EUR	6-May-2011	3.504.803	116,8268%
XS0360993991	CHF	6-May-2011	6.275.546	92,7944%
XS0363204941	USD	7-May-2011	773.209	87,8366%
XS0253216005	JPY	9-May-2011	694.477	96,8787%
XS0329133341	EUR	9-May-2011	727.295	90,9119%
XS0251180906	CHF	12-May-2011	29.161.226	107,2173%
XS0362892951	JPY	12-May-2011	185.105	51,5500%
XS0362178989	EUR	15-May-2011	3.470.641	102,0777%
XS0253223555	JPY	16-May-2011	711.687	99,0893%
XS0299624568	SEK	18-May-2011	5.592.296	82,6151%
XS0363981324	JPY	20-May-2011	227.392	62,6946%
XS0364508514	JPY	20-May-2011	524.920	64,6980%
XS0364976299	JPY	20-May-2011	1.002.145	80,8482%
XS0364173665	EUR	21-May-2011	3.175.217	90,7205%
XS0365671121	USD	22-May-2011	1.218.175	83,0308%
XS0255006446	JPY	24-May-2011	958.845	95,3582%
XS0364806884	JPY	25-May-2011	287.134	79,8525%
XS0364948918	JPY	25-May-2011	169.700	46,2400%
XS0364976372	JPY	25-May-2011	490.134	79,6507%
XS0364976539	JPY	25-May-2011	340.289	78,6353%
XS0364976703	JPY	25-May-2011	283.199	75,7969%
XS0365324325	JPY	25-May-2011	283.593	78,3369%
XS0365822864	JPY	25-May-2011	199.862	54,6077%
XS0365823243	JPY	25-May-2011	516.814	80,0319%
XS0365880987	JPY	25-May-2011	123.454	24,2576%
XS0219677423	EUR	27-May-2011	1.359.373	90,6249%
CH0039308678	USD	30-May-2011	8.449.603	92,1480%
XS0362343930	EUR	30-May-2011	1.908.066	95,4033%
XS0362725540	USD	30-May-2011	9.427.696	99,6653%
XS0365822781	JPY	30-May-2011	772.614	53,8937%
XS0256259606	PLN	31-May-2011	1.326.147	87,5512%
XS0365873347	USD	31-May-2011	1.581.933	107,8245%
XS0366374394	JPY	3-Jun-2011	1.455.021	101,4950%
XS0366664711	JPY	3-Jun-2011	305.027	83,4399%
XS0366986916	JPY	3-Jun-2011	388.753	74,5702%
XS0368698444	USD	5-Jun-2011	6.580.739	102,6767%
XS0256233122	USD	6-Jun-2011	955.644	113,4785%
XS0368358932	NOK	6-Jun-2011	31.042.320	104,0663%
XS0359895876	EUR	9-Jun-2011	2.249.600	90,4180%
XS0359896098	USD	9-Jun-2011	2.078.917	92,0123%
XS0367990057	EUR	10-Jun-2011	683.440	97,6343%
XS0368198718	JPY	10-Jun-2011	270.603	61,1109%
XS0368366877	JPY	10-Jun-2011	242.432	66,1873%
XS0368582739	JPY	10-Jun-2011	256.120	67,5195%
XS0368801717	JPY	10-Jun-2011	626.828	78,8679%
XS0369744940	JPY	10-Jun-2011	435.812	84,2949%
DK0030106190	DKK	12-Jun-2011	694.156	100,0000%
XS0368448683	USD	12-Jun-2011	3.117.399	101,9098%
XS0220326408	CHF	13-Jun-2011	3.938.477	101,9147%
XS0368497623	EUR	14-Jun-2011	6.970.632	94,1977%
XS0368497896	EUR	14-Jun-2011	6.970.632	94,1977%
XS0257587815	JPY	16-Jun-2011	168.042	23,1724%
XS0368800156	JPY	16-Jun-2011	163.872	45,4418%
XS0301522396	EUR	17-Jun-2011	451.454	90,2908%
XS0249955930	USD	20-Jun-2011	29.841.675	95,1583%
XS0356376995	EUR	20-Jun-2011	7.500.000	100,0000%
XS0368739495	JPY	20-Jun-2011	7.266.419	101,3738%
XS0293677281	EUR	21-Jun-2011	22.556.820	90,2273%
XS0328851794	EUR	21-Jun-2011	9.518.184	95,1818%
XS0330181776	EUR	21-Jun-2011	3.687.101	92,1775%
XS0260996334	JPY	22-Jun-2011	700.872	97,7298%
XS0261618606	JPY	22-Jun-2011	701.664	97,7298%
DE000A0NPV47	EUR	24-Jun-2011	11.272.456	90,1796%
XS0259691383	EUR	27-Jun-2011	4.592.366	91,8473%
XS0306249045	USD	27-Jun-2011	3.732.634	101,7665%
XS0373013027	USD	27-Jun-2011	2.808.326	103,6359%
XS0368249487	USD	28-Jun-2011	1.683.206	96,2477%
XS0368298187	EUR	28-Jun-2011	1.774.196	99,2280%
XS0297221458	SEK	29-Jun-2011	1.237.768	89,8880%
XS0297365024	SEK	29-Jun-2011	1.833.385	89,8880%
XS0221564387	USD	30-Jun-2011	768.020	128,6198%
XS0251832662	EUR	30-Jun-2011	38.243.487	95,6087%
XS0258962975	EUR	30-Jun-2011	7.648.697	95,6087%
CH0043088605	USD	4-Jul-2011	3.610.181	123,0350%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
CH0043088613	EUR	4-Jul-2011	1.237.483	123,7483%
CH0043088621	CHF	4-Jul-2011	1.592.230	123,6048%
XS0301086475	EUR	4-Jul-2011	23.337.636	72,2460%
XS0308319341	EUR	4-Jul-2011	900.210	90,0210%
XS0296894669	EUR	6-Jul-2011	8.901.572	113,8745%
DE000A0NMGK2	EUR	7-Jul-2011	1.551.897	38,7974%
XS0375278313	USD	7-Jul-2011	1.513.259	91,2776%
XS0374132594	AUD	11-Jul-2011	496.761	93,3166%
XS0281706704	EUR	18-Jul-2011	5.000.000	100,0000%
XS0223920348	USD	20-Jul-2011	4.460.525	95,0092%
XS0132961896	HKD	22-Jul-2011	10.285.601	108,8947%
XS0311764509	EUR	25-Jul-2011	1.092.647	84,0497%
XS0260874655	USD	26-Jul-2011	3.432.935	93,5956%
XS0299701499	EUR	27-Jul-2011	1.119.908	95,7187%
XS0305646696	EUR	27-Jul-2011	19.551.000	100,0000%
XS0316834083	USD	27-Jul-2011	514.031	91,3594%
CH0043088639	CHF	4-Aug-2011	650.524	101,0003%
CH0043088647	EUR	4-Aug-2011	1.074.365	107,4365%
CH0043088654	USD	4-Aug-2011	1.104.486	100,3757%
XS0226127784	GBP	8-Aug-2011	2.565.247	99,6919%
XS0313345604	EUR	9-Aug-2011	1.187.161	27,3470%
XS0263244914	USD	11-Aug-2011	1.198.280	116,6782%
XS0197173643	EUR	12-Aug-2011	16.730.438	98,7804%
XS0226717238	USD	12-Aug-2011	533.222	103,8412%
XS0314774257	EUR	13-Aug-2011	5.816.790	58,2611%
XS0226787447	CHF	16-Aug-2011	1.498.995	93,0936%
CH0027120994	EUR	17-Aug-2011	4.378.714	89,3250%
XS0316485563	CHF	17-Aug-2011	915.068	91,6603%
XS0380296144	USD	22-Aug-2011	726.955	99,0985%
XS0264674549	GBP	23-Aug-2011	2.103.824	11,1618%
AU300LBTC011	AUD	24-Aug-2011	142.449.255	107,0364%
AU300LBTC029	AUD	24-Aug-2011	196.447.253	105,4360%
XS0383940292	EUR	26-Aug-2011	5.433.868	108,6774%
XS0317359718	EUR	28-Aug-2011	553.196	49,3925%
XS0384883251	AUD	29-Aug-2011	2.890.940	109,2243%
XS0227570750	EUR	1-Sep-2011	899.895	89,9895%
XS0264966671	USD	1-Sep-2011	2.878.702	113,1885%
DE000A0TX6H7	EUR	5-Sep-2011	2.234.435	106,4017%
XS0266912228	USD	6-Sep-2011	7.467.723	100,0000%
DE000A0NTS89	EUR	8-Sep-2011	1.334.676	88,9784%
CH0043088670	EUR	12-Sep-2011	620.283	95,4282%
CH0043088704	CHF	12-Sep-2011	651.790	101,1969%
XS0225999258	USD	20-Sep-2011	7.651.333	104,3030%
XS0256257907	USD	20-Sep-2011	15.816.977	107,8085%
XS0321019258	EUR	20-Sep-2011	6.930.048	62,8861%
CH0036891247	EUR	21-Sep-2011	887.740	88,7740%
XS0260371827	EUR	21-Sep-2011	1.003.714	91,2467%
XS0267460359	EUR	21-Sep-2011	1.519.933	88,3682%
XS0268040192	SGD	21-Sep-2011	31.843.030	105,8675%
XS0311769219	EUR	22-Sep-2011	2.860.575	107,5000%
XS0268997532	USD	26-Sep-2011	511.514	11,4311%
XS0227081634	EUR	28-Sep-2011	4.400.792	97,4770%
XS0323526854	GBP	28-Sep-2011	1.972.359	87,6009%
XS0268576609	CHF	29-Sep-2011	3.107.076	94,9615%
XS0269529136	CHF	29-Sep-2011	5.198.847	94,9615%
XS0288215220	USD	30-Sep-2011	868.076	90,4710%
XS0288216111	GBP	30-Sep-2011	1.279.867	87,5684%
XS0288291593	GBP	30-Sep-2011	1.126.644	87,5684%
XS0288781502	USD	30-Sep-2011	796.400	90,4710%
DE000A0LHNW7	EUR	3-Oct-2011	1.882.909	44,4817%
XS0268620514	ILS	5-Oct-2011	2.168.487	89,7209%
DE000A0N8MX9	EUR	6-Oct-2011	436.295	43,6295%
XS0269492038	JPY	11-Oct-2011	1.403.347	62,5818%
XS0269500665	JPY	11-Oct-2011	83.190	11,5562%
XS0269969027	EUR	13-Oct-2011	4.567.151	94,1681%
XS0323493584	USD	17-Oct-2011	4.420.233	109,5575%
XS0230522962	EUR	18-Oct-2011	5.080.000	100,0000%
XS0271141565	GBP	18-Oct-2011	582.580	3,6254%
XS0325813409	USD	18-Oct-2011	4.532.592	81,1936%
XS0326085742	EUR	18-Oct-2011	2.325.886	86,1439%
XS0326108973	SEK	18-Oct-2011	1.868.786	86,9872%
XS0230178658	EUR	21-Oct-2011	17.148.384	85,7419%
XS0272052753	USD	21-Oct-2011	2.821.817	48,0838%
XS0270174013	USD	24-Oct-2011	4.559.645	103,5951%
XS0271201484	EUR	25-Oct-2011	2.819.105	93,9702%
DE000A0N1VM8	EUR	26-Oct-2011	7.499.494	88,2293%
XS0268992145	USD	26-Oct-2011	1.665.272	120,5576%
XS0204199466	USD	27-Oct-2011	3.430.927	105,8154%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0204199540	EUR	27-Oct-2011	1.843.875	104,7656%
XS0266559433	HUF	31-Oct-2011	994.037	80,9296%
XS0271671793	USD	31-Oct-2011	15.181.918	103,4800%
XS0272574889	SEK	31-Oct-2011	850.657	82,1615%
XS0272095216	EUR	3-Nov-2011	10.177.159	77,8249%
XS0314918276	EUR	7-Nov-2011	8.840.000	110,5000%
XS0326086716	CHF	9-Nov-2011	11.549.445	95,6356%
XS0384379847	CHF	9-Nov-2011	615.970	95,6356%
XS0329219819	EUR	9-Nov-2011	2.132.615	106,6308%
XS0329670946	AUD	13-Nov-2011	350.181	14,9503%
XS0273678283	EUR	16-Nov-2011	8.790.606	87,9061%
XS0274443422	EUR	18-Nov-2011	3.816.425	87,8753%
XS0329571292	EUR	21-Nov-2011	720.200	87,8292%
XS0332675338	USD	21-Nov-2011	2.627.904	89,7160%
XS0331333160	EUR	22-Nov-2011	17.884.430	59,6148%
XS0331249531	USD	23-Nov-2011	4.195.272	99,4608%
DE000A0G0Y08	EUR	24-Nov-2011	6.410.657	91,5808%
DE000A0TLG93	EUR	30-Nov-2011	4.647.627	87,6911%
XS0277119797	EUR	30-Nov-2011	5.153.804	106,2202%
XS0277120027	USD	30-Nov-2011	4.855.851	114,1292%
XS0277120456	CHF	30-Nov-2011	3.301.876	101,9386%
XS0271720673	EUR	1-Dec-2011	721.571	87,6757%
XS0206444191	EUR	6-Dec-2011	5.500.011	110,0002%
XS0276619805	EUR	6-Dec-2011	8.221.841	45,6769%
XS0278544274	USD	6-Dec-2011	3.747.065	102,1600%
XS0277185152	EUR	8-Dec-2011	9.562.657	91,8603%
XS0277470943	USD	11-Dec-2011	1.677.794	7,7452%
XS0327165477	EUR	12-Dec-2011	3.516.378	100,1817%
XS0327165634	EUR	12-Dec-2011	3.087.418	91,0743%
XS0276245700	GBP	15-Dec-2011	14.781.419	95,7405%
XS0279493398	JPY	16-Dec-2011	4.991.407	42,0130%
XS0278755052	USD	19-Dec-2011	123.320	4,4239%
XS0334457099	USD	19-Dec-2011	5.281.690	100,0000%
XS0335528666	EUR	19-Dec-2011	3.944.460	78,2631%
XS0245742456	USD	20-Dec-2011	6.719.613	91,6018%
XS0270679722	USD	20-Dec-2011	7.374.967	125,6694%
XS0280164921	EUR	20-Dec-2011	9.116.597	91,1660%
XS0278266951	EUR	27-Dec-2011	1.788.989	40,5667%
XS0280339077	CHF	28-Dec-2011	2.901.152	90,0866%
XS0299993336	USD	3-Jan-2012	7.381.323	143,0455%
XS0374390457	AUD	3-Jan-2012	4.298.215	108,4658%
XS0310271019	USD	6-Jan-2012	3.739.267	101,9474%
XS0280063222	USD	10-Jan-2012	316.820	25,4053%
XS0280541573	JPY	10-Jan-2012	318.085	68,5451%
XS0334918322	USD	10-Jan-2012	2.676.276	88,9829%
XS0335150818	EUR	16-Jan-2012	3.046.853	95,3333%
XS0335151113	EUR	16-Jan-2012	2.820.051	90,7937%
XS0281181809	JPY	17-Jan-2012	209.225	17,0943%
XS0281248723	JPY	17-Jan-2012	485.067	43,6310%
XS0281494335	JPY	17-Jan-2012	519.843	56,2092%
XS0339408584	EUR	18-Jan-2012	1.913.779	47,8445%
XS0210326202	EUR	21-Jan-2012	7.764.225	100,8341%
XS0283703345	EUR	22-Jan-2012	8.090.682	101,1335%
XS0282843068	CHF	24-Jan-2012	7.030.114	61,3028%
XS0282872240	USD	25-Jan-2012	2.262.630	154,2209%
XS0282872752	USD	25-Jan-2012	588.350	53,4692%
XS0283174927	EUR	25-Jan-2012	1.337.123	43,8401%
XS0241963726	EUR	30-Jan-2012	477.217	86,7667%
XS0283820065	EUR	30-Jan-2012	2.677.092	57,8206%
XS0283914637	JPY	30-Jan-2012	3.026.031	39,2672%
CH0027120606	CHF	31-Jan-2012	14.443.441	89,6995%
XS0342520177	USD	31-Jan-2012	650.462	88,6710%
XS0344442420	EUR	31-Jan-2012	1.941.248	86,2777%
XS0342406716	EUR	1-Feb-2012	867.363	86,7363%
XS0283630795	USD	6-Feb-2012	869.272	59,2496%
XS0284011599	EUR	7-Feb-2012	8.664.511	86,6451%
XS0299702380	USD	7-Feb-2012	3.248.489	88,5668%
XS0338941551	EUR	7-Feb-2012	1.981.574	86,6451%
XS0338960262	EUR	7-Feb-2012	2.164.395	86,6451%
XS0285456140	CHF	8-Feb-2012	1.227.815	95,3153%
XS0344087183	USD	8-Feb-2012	859.265	44,2019%
XS0282208049	EUR	9-Feb-2012	27.000.413	86,6147%
XS0286358261	EUR	9-Feb-2012	1.094.844	91,2370%
XS0344556864	USD	13-Feb-2012	4.295.931	88,7305%
XS0344557839	EUR	13-Feb-2012	4.837.000	100,0000%
XS0277877469	USD	14-Feb-2012	1.663.215	88,4625%
XS0285049853	JPY	14-Feb-2012	217.315	60,3985%
XS0286239925	EUR	14-Feb-2012	24.574.116	102,8206%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0286018758	EUR	15-Feb-2012	9.581.907	112,7283%
XS0345813397	USD	15-Feb-2012	895.650	61,0475%
XS0286127021	USD	16-Feb-2012	5.200.349	101,2731%
XS0301348420	USD	17-Feb-2012	4.825.618	88,4178%
XS0143565843	JPY	19-Feb-2012	2.215.758	103,0401%
XS0205508137	JPY	19-Feb-2012	3.475.079	96,9617%
XS0344144083	AUD	20-Feb-2012	6.153.986	108,9974%
CH0027120671	CHF	21-Feb-2012	2.404.403	89,4579%
CH0027120697	EUR	21-Feb-2012	4.321.635	86,4327%
CH0027120713	USD	21-Feb-2012	570.446	94,6024%
CH0027120739	EUR	21-Feb-2012	2.624.973	87,4991%
CH0027120754	EUR	21-Feb-2012	2.592.981	86,4327%
XS0346776460	USD	21-Feb-2012	12.963.337	88,3581%
XS0287442692	EUR	22-Feb-2012	2.330.791	33,2970%
XS0287443237	EUR	22-Feb-2012	2.604.845	86,8282%
XS0346821357	USD	22-Feb-2012	1.215.108	88,3432%
XS0287476161	JPY	23-Feb-2012	754.187	68,5405%
XS0288035164	EUR	27-Feb-2012	3.453.672	86,3418%
XS0302819262	USD	27-Feb-2012	2.311.610	88,2685%
SE0002370841	SEK	28-Feb-2012	2.433.159	86,4004%
XS0341338324	EUR	28-Feb-2012	4.110.109	94,9656%
XS0341340817	EUR	28-Feb-2012	2.723.250	90,4434%
FI0008903000	EUR	29-Feb-2012	2.589.345	86,3115%
XS0244093927	EUR	1-Mar-2012	7.215.997	97,0283%
XS0287987332	JPY	1-Mar-2012	309.249	27,7816%
XS0289717968	EUR	1-Mar-2012	659.474	89,1181%
CH0027120796	CHF	2-Mar-2012	5.178.970	89,3430%
DE000A0MGS69	EUR	2-Mar-2012	2.184.248	72,8083%
XS0214267923	EUR	2-Mar-2012	20.622.102	98,2005%
XS0218261625	EUR	2-Mar-2012	3.278.209	91,0614%
XS0287160104	EUR	2-Mar-2012	1.597.961	50,5684%
XS0289151283	JPY	2-Mar-2012	294.240	40,8290%
XS0303866049	USD	5-Mar-2012	2.192.457	88,1639%
XS0289002957	JPY	6-Mar-2012	345.615	42,4537%
XS0289100967	JPY	6-Mar-2012	691.522	45,2675%
XS0289323320	JPY	6-Mar-2012	116.432	26,8150%
XS0289482639	JPY	6-Mar-2012	138.219	38,3144%
XS0289837436	JPY	6-Mar-2012	351.217	48,8517%
CH0036891148	CHF	7-Mar-2012	2.300.286	89,2856%
XS0342523197	EUR	7-Mar-2012	2.893.922	86,2056%
XS0245314579	EUR	8-Mar-2012	12.157.703	81,0514%
XS0289154972	JPY	8-Mar-2012	346.226	12,4046%
XS0289487943	JPY	9-Mar-2012	182.975	25,2927%
SE0002379271	SEK	12-Mar-2012	967.860	98,4018%
XS0350817630	USD	12-Mar-2012	724.810	65,8707%
XS0350847033	USD	12-Mar-2012	4.621.479	100,0000%
XS0386331127	USD	12-Mar-2012	1.514.830	68,8339%
XS0289830936	JPY	13-Mar-2012	146.633	40,6955%
XS0290100139	JPY	13-Mar-2012	1.421.465	60,0324%
XS0290250454	EUR	13-Mar-2012	3.040.875	114,7500%
XS0290251007	EUR	13-Mar-2012	5.992.452	52,0630%
XS0290107225	JPY	14-Mar-2012	204.922	27,7023%
XS0290766269	JPY	16-Mar-2012	706.076	52,3682%
XS0290980340	JPY	16-Mar-2012	183.296	25,5308%
XS0291131141	EUR	16-Mar-2012	860.696	86,0696%
XS0290106508	JPY	19-Mar-2012	567.224	65,2142%
XS0290977049	JPY	19-Mar-2012	111.949	31,0744%
XS0292467189	JPY	19-Mar-2012	143.924	38,6318%
XS0352483746	USD	19-Mar-2012	819.872	111,7650%
XS0291347234	EUR	20-Mar-2012	1.529.783	47,8057%
XS0290563740	JPY	21-Mar-2012	119.745	33,4112%
XS0290986206	AUD	21-Mar-2012	426.494	57,2264%
XS0291662343	JPY	21-Mar-2012	226.610	28,2238%
XS0298326256	JPY	21-Mar-2012	430.005	59,9660%
XS0289253287	EUR	22-Mar-2012	3.150.092	61,8879%
XS0290111177	JPY	22-Mar-2012	577.980	42,4389%
XS0291659471	JPY	22-Mar-2012	142.049	24,2384%
XS0306148288	USD	22-Mar-2012	2.134.538	87,9095%
XS0293572425	EUR	23-Mar-2012	2.688.701	53,7740%
XS0353821860	USD	23-Mar-2012	9.026.720	87,8945%
XS0355597104	AUD	27-Mar-2012	439.738	82,6049%
DE000A0NLZG2	EUR	30-Mar-2012	577.652	57,7652%
XS0343090196	EUR	31-Mar-2012	256.671	85,8432%
XS0294839146	USD	2-Apr-2012	3.857.576	105,1729%
XS0294839575	USD	2-Apr-2012	818.831	91,1209%
XS0291655057	JPY	3-Apr-2012	157.728	21,9200%
CH0036891163	CHF	4-Apr-2012	859.509	88,9649%
XS0352785751	EUR	4-Apr-2012	1.347.662	116,1778%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0293062146	EUR	5-Apr-2012	1.265.194	63,2597%
DE000A0MHXQ6	EUR	6-Apr-2012	30.893.702	90,7864%
XS0216140417	EUR	6-Apr-2012	6.895.102	115,1102%
XS0348646919	EUR	9-Apr-2012	3.594.578	85,7076%
XS0294059307	JPY	10-Apr-2012	125.439	33,7772%
XS0310085492	USD	10-Apr-2012	3.471.034	87,6243%
XS0292985644	JPY	11-Apr-2012	88.639	24,4171%
XS0294561351	JPY	11-Apr-2012	136.686	37,8363%
XS0356420215	AUD	11-Apr-2012	1.268.040	85,6223%
XS0292153672	USD	12-Apr-2012	4.138.495	88,4263%
XS0294922801	EUR	12-Apr-2012	9.098.261	90,9826%
XS0295002231	JPY	12-Apr-2012	220.179	30,7172%
SE0002419242	SEK	16-Apr-2012	594.467	95,6954%
XS0309186145	USD	16-Apr-2012	1.181.505	87,5341%
XS0294815047	JPY	17-Apr-2012	170.418	38,4299%
XS0296280927	EUR	17-Apr-2012	2.601.347	86,7116%
XS0309790797	USD	17-Apr-2012	1.675.651	87,5191%
XS0310085062	USD	17-Apr-2012	789.675	87,5191%
CH0036891262	CHF	18-Apr-2012	857.963	88,8049%
XS0295861107	JPY	20-Apr-2012	633.713	51,1036%
XS0312196123	AUD	20-Apr-2012	769.810	82,1641%
XS0311101652	USD	23-Apr-2012	1.872.741	87,4288%
XS0296787236	JPY	24-Apr-2012	255.476	38,7226%
XS0297060856	USD	27-Apr-2012	45.196	4,1074%
XS0191748242	EUR	28-Apr-2012	701.673	100,2390%
XS0359314225	SEK	30-Apr-2012	47.385.382	93,4034%
XS0294778336	EUR	3-May-2012	2.855.188	79,7539%
DE000A0NMXZ5	EUR	4-May-2012	12.562.223	86,8997%
XS0296156085	EUR	4-May-2012	7.306.219	97,4163%
XS0313536962	USD	7-May-2012	2.302.524	93,4167%
XS0292248977	USD	8-May-2012	7.497.518	97,9549%
XS0299354919	USD	9-May-2012	1.501.530	32,5419%
XS0313537184	USD	9-May-2012	2.471.634	93,8532%
XS0313950031	USD	9-May-2012	2.161.691	93,8477%
XS0362447558	EUR	9-May-2012	1.805.974	90,2987%
XS0294484422	USD	11-May-2012	2.757.718	88,2470%
XS0299642628	USD	11-May-2012	2.484.401	99,6099%
XS0354043258	EUR	13-May-2012	2.391.682	92,0232%
XS0354826017	HUF	13-May-2012	1.841.071	91,4953%
XS0362500380	USD	14-May-2012	2.011.323	89,3106%
XS0298933143	JPY	17-May-2012	570.413	52,9020%
XS0300460721	EUR	18-May-2012	7.069.989	68,2893%
XS0299667963	JPY	21-May-2012	148.296	41,1488%
XS0300418281	EUR	22-May-2012	4.367.258	85,6325%
XS0276235495	CZK	23-May-2012	3.689.620	86,3366%
XS0360915176	AUD	23-May-2012	6.930.849	105,4816%
XS0301519681	USD	24-May-2012	1.853.010	50,9279%
XS0301665401	USD	25-May-2012	525.406	35,8117%
XS0318362711	USD	28-May-2012	1.401.742	107,3514%
XS0318538260	AUD	29-May-2012	3.597.108	101,0040%
XS0301335286	USD	30-May-2012	800.216	96,5358%
DE000A0N6GH8	EUR	1-Jun-2012	38.983.781	92,8185%
XS0319159538	NZD	4-Jun-2012	676.809	96,0845%
XS0363169268	USD	4-Jun-2012	3.727.757	101,8781%
XS0301956800	JPY	5-Jun-2012	269.598	46,5583%
XS0319159702	USD	7-Jun-2012	2.672.560	93,8978%
XS0320033201	AUD	7-Jun-2012	2.960.140	99,4745%
XS0319159454	USD	11-Jun-2012	3.055.998	93,6166%
XS0303174832	JPY	13-Jun-2012	165.725	46,1373%
XS0303557259	JPY	13-Jun-2012	328.315	45,5626%
XS0303756299	JPY	13-Jun-2012	336.340	46,3435%
XS0303962780	JPY	13-Jun-2012	212.010	29,5185%
XS0296789281	EUR	14-Jun-2012	2.865.284	85,2763%
XS0299929595	USD	14-Jun-2012	894.081	88,8347%
XS0304832784	JPY	14-Jun-2012	102.442	28,3059%
DE000A0NTKC6	EUR	15-Jun-2012	252.951	84,3168%
XS0303862998	JPY	15-Jun-2012	241.675	66,6430%
XS0305000837	EUR	15-Jun-2012	486.302	88,4186%
XS0311947682	USD	16-Jun-2012	3.858.322	105,1933%
XS0311955511	USD	16-Jun-2012	3.858.147	105,1885%
XS0370988338	USD	18-Jun-2012	1.270.562	21,0464%
XS0371134411	HKD	18-Jun-2012	38.805	7,7223%
XS0304836264	JPY	19-Jun-2012	284.351	79,3396%
XS0304838559	JPY	19-Jun-2012	187.545	52,0685%
XS0304909327	JPY	19-Jun-2012	195.743	54,6161%
XS0304909830	JPY	19-Jun-2012	354.860	99,0132%
XS0304910416	JPY	19-Jun-2012	314.863	87,8531%
XS0304910929	JPY	19-Jun-2012	333.337	93,0076%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0304911570	JPY	19-Jun-2012	290.411	81,0305%
XS0305339417	JPY	19-Jun-2012	271.911	75,1324%
XS0305340779	JPY	19-Jun-2012	338.718	46,3643%
XS0306311373	JPY	19-Jun-2012	183.074	31,3244%
XS0258731909	USD	20-Jun-2012	19,268.184	92,1628%
XS0305163460	JPY	20-Jun-2012	216.642	42,7620%
XS0305889593	JPY	20-Jun-2012	230.229	56,9490%
XS0306232744	JPY	20-Jun-2012	444.169	60,5907%
XS0306694448	JPY	20-Jun-2012	72.536	16,7668%
XS0306029512	JPY	21-Jun-2012	181.020	25,2151%
XS0307252980	JPY	22-Jun-2012	125.643	21,8303%
XS0272318709	EUR	28-Jun-2012	17.894.370	91,0516%
XS0296489304	EUR	29-Jun-2012	38.867.819	84,4953%
XS0300658597	CHF	29-Jun-2012	11.596.325	89,3876%
XS0372320928	AUD	2-Jul-2012	435.206	109,2960%
XS0324476869	NZD	5-Jul-2012	730.509	94,9086%
DE000A0NTV01	EUR	6-Jul-2012	4.837.219	87,9494%
XS0373609295	USD	8-Jul-2012	4.741.013	91,0018%
XS0308983203	JPY	10-Jul-2012	139.696	31,8700%
XS0308736296	JPY	11-Jul-2012	444.950	61,8769%
XS0309823044	USD	11-Jul-2012	4.081.499	97,9560%
XS0309843232	AUD	11-Jul-2012	5.843.589	94,0633%
XS0308391704	JPY	12-Jul-2012	539.602	18,3893%
XS0308481794	JPY	12-Jul-2012	233.708	21,7119%
XS0308935575	EUR	12-Jul-2012	2.466.157	61,6539%
XS0308937605	USD	12-Jul-2012	1.174.922	80,0827%
XS0309186731	JPY	12-Jul-2012	897.962	41,7582%
XS0309334356	EUR	12-Jul-2012	1.397.776	69,8888%
XS0309351103	JPY	12-Jul-2012	306.452	50,6074%
XS0307734037	JPY	13-Jul-2012	299.725	41,7654%
DE000A0NTXQ2	EUR	17-Jul-2012	39.349.148	95,9735%
XS0309435039	JPY	18-Jul-2012	205.783	28,5362%
XS0309435898	JPY	18-Jul-2012	218.442	19,2976%
XS0311301070	USD	18-Jul-2012	3.351.822	91,3841%
XS0251910997	EUR	19-Jul-2012	2.462.975	91,2213%
XS0259295607	EUR	19-Jul-2012	2.414.298	96,5719%
XS0309183043	JPY	19-Jul-2012	96.539	26,2053%
XS0309183555	JPY	19-Jul-2012	292.890	50,3562%
XS0309184793	JPY	19-Jul-2012	312.875	61,0973%
XS0310412019	JPY	19-Jul-2012	199.036	54,0223%
XS0310863021	JPY	19-Jul-2012	2.111.155	65,1609%
XS0311753130	JPY	19-Jul-2012	238.709	64,5207%
XS0302634059	EUR	20-Jul-2012	13.398.196	92,7724%
XS0312432114	AUD	23-Jul-2012	4.029.148	88,5234%
XS0312433948	USD	23-Jul-2012	3.519.094	93,6959%
XS0311754963	JPY	24-Jul-2012	198.239	54,2280%
XS0311223688	EUR	25-Jul-2012	367.316	36,7316%
XS0310478978	JPY	26-Jul-2012	291.284	18,6751%
XS0311226608	JPY	26-Jul-2012	394.541	54,7326%
XS0311745383	JPY	26-Jul-2012	308.220	16,8975%
XS0311855729	JPY	26-Jul-2012	238.362	66,1059%
XS0311857428	JPY	26-Jul-2012	193.786	43,3087%
XS0311864986	JPY	26-Jul-2012	579.726	57,6112%
XS0312175473	JPY	26-Jul-2012	2.192.743	53,3801%
XS0312197360	JPY	26-Jul-2012	234.264	44,2969%
XS0309156668	EUR	27-Jul-2012	5.978.887	84,0794%
XS0309471182	AUD	27-Jul-2012	250.023	33,5477%
XS0311621816	JPY	27-Jul-2012	181.265	12,6250%
XS0312198251	JPY	27-Jul-2012	340.662	34,6721%
XS0313103003	USD	27-Jul-2012	2.026.286	62,7780%
XS0334227096	USD	29-Jul-2012	3.083.381	84,0653%
XS0334227336	USD	29-Jul-2012	3.083.381	84,0653%
XS0334227682	USD	29-Jul-2012	6.166.762	84,0653%
XS0312173262	JPY	30-Jul-2012	159.399	44,3521%
XS0312196719	JPY	30-Jul-2012	159.387	44,4208%
XS0313782814	USD	30-Jul-2012	2.832.275	85,7991%
XS0225471431	EUR	1-Aug-2012	1.098.909	99,9008%
XS0311860562	JPY	1-Aug-2012	410.514	46,9303%
XS0312924334	SGD	1-Aug-2012	1.125.031	56,1053%
XS0312938045	SGD	1-Aug-2012	810.847	40,4370%
XS0307992676	EUR	2-Aug-2012	5.673.481	87,2843%
XS0312197956	JPY	2-Aug-2012	88.175	24,5436%
XS0311102544	JPY	3-Aug-2012	154.170	21,4602%
XS0311225469	JPY	3-Aug-2012	727.140	43,3941%
XS0311748130	JPY	3-Aug-2012	315.393	43,9600%
XS0311866767	JPY	3-Aug-2012	397.545	55,3673%
XS0312726705	USD	3-Aug-2012	1.224.033	52,1438%
XS0312729634	JPY	3-Aug-2012	407.263	19,3477%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0312938557	JPY	3-Aug-2012	558.554	20,9642%
DE000A0NXKZ9	EUR	7-Aug-2012	37.154.677	120,6830%
XS0311866171	JPY	7-Aug-2012	416.421	54,1677%
XS0312938714	JPY	7-Aug-2012	680.787	58,5755%
XS0313437716	JPY	7-Aug-2012	162.681	43,7718%
XS0313528944	EUR	7-Aug-2012	622.124	62,2124%
XS0313532623	EUR	7-Aug-2012	795.323	79,5323%
XS0313893561	USD	7-Aug-2012	11.169.392	114,0533%
XS0314160358	JPY	7-Aug-2012	149.512	10,4199%
XS0314159855	JPY	8-Aug-2012	227.732	45,7399%
XS0312463184	EUR	9-Aug-2012	13.286.263	66,4313%
XS0314250779	USD	9-Aug-2012	327.991	29,8078%
XS0314763052	EUR	9-Aug-2012	4.584.016	68,7568%
XS0314774505	USD	13-Aug-2012	8.366.094	114,0466%
XS0313662321	JPY	14-Aug-2012	101.025	24,5113%
XS0314637348	JPY	14-Aug-2012	145.912	40,3412%
XS0313436072	JPY	15-Aug-2012	180.820	25,0707%
XS0376511928	CHF	15-Aug-2012	729.854	99,4010%
XS0315804475	JPY	16-Aug-2012	458.155	41,8786%
XS0315805019	JPY	16-Aug-2012	560.186	77,5312%
CH0027120986	CHF	17-Aug-2012	4.143.775	91,9089%
XS0316395739	JPY	21-Aug-2012	103.013	27,4315%
XS0316842698	GBP	23-Aug-2012	749.727	97,1209%
XS0315548296	JPY	24-Aug-2012	89.412	12,4539%
XS0316829919	JPY	24-Aug-2012	277.093	9,3873%
XS0317366333	JPY	24-Aug-2012	162.940	22,3518%
XS0317292117	EUR	28-Aug-2012	1.704.360	83,1395%
DE000A0NZAV4	EUR	29-Aug-2012	13.918.778	75,2366%
XS0342098398	CHF	29-Aug-2012	3.075.611	95,5039%
XS0310995955	CZK	30-Aug-2012	2.510.364	89,2574%
XS0316394336	JPY	4-Sep-2012	155.001	12,3544%
XS0316527828	JPY	5-Sep-2012	372.317	43,2850%
XS0316993475	JPY	5-Sep-2012	198.671	27,6392%
XS0317366416	JPY	5-Sep-2012	381.338	53,4141%
XS0317416377	JPY	5-Sep-2012	380.080	12,6421%
XS0319729579	GBP	5-Sep-2012	4.137.308	90,5837%
XS0312439556	EUR	6-Sep-2012	2.550.896	83,0911%
XS0318538930	JPY	6-Sep-2012	397.174	27,7049%
XS0313102377	EUR	7-Sep-2012	8.857.091	86,4359%
XS0315845155	USD	7-Sep-2012	363.912	81,3253%
XS0317961729	EUR	7-Sep-2012	824.375	85,4274%
XS0318224598	USD	7-Sep-2012	1.492.069	87,1087%
XS0319358650	JPY	12-Sep-2012	126.354	17,3998%
XS0318999827	JPY	13-Sep-2012	247.450	15,9663%
XS0315528777	CZK	14-Sep-2012	1.671.535	86,8772%
XS0318192704	JPY	14-Sep-2012	111.449	15,5405%
XS0318538005	JPY	14-Sep-2012	362.425	50,5619%
XS0319358064	JPY	14-Sep-2012	496.843	49,5105%
XS0319359039	JPY	14-Sep-2012	488.789	22,7303%
XS0319611819	JPY	14-Sep-2012	504.127	50,2363%
XS0320031684	USD	14-Sep-2012	1.351.392	61,4072%
XS0321395583	EUR	18-Sep-2012	5.484.055	78,3436%
XS0319816897	JPY	19-Sep-2012	83.412	12,6341%
XS0224858737	USD	20-Sep-2012	10.006.171	90,9361%
XS0313734922	USD	20-Sep-2012	15.212.406	103,6878%
XS0313737271	USD	20-Sep-2012	7.608.940	103,7251%
XS0314746479	USD	20-Sep-2012	7.662.886	104,4605%
XS0335622501	USD	26-Sep-2012	7.499.474	102,2328%
XS0321125014	JPY	28-Sep-2012	1.322.027	78,8188%
XS0323097120	USD	28-Sep-2012	1.577.250	102,3861%
XS0324072858	USD	4-Oct-2012	969.076	88,0696%
XS0155540700	USD	8-Oct-2012	4.293.615	117,0611%
XS0319193396	EUR	8-Oct-2012	10.712.337	89,8385%
XS0325152154	EUR	8-Oct-2012	180.054	51,7396%
XS0314034728	EUR	9-Oct-2012	3.500.942	87,0448%
XS0321793803	JPY	10-Oct-2012	94.597	13,1665%
XS0322031757	JPY	10-Oct-2012	334.936	13,2881%
XS0323882059	AUD	10-Oct-2012	90.411	12,1312%
XS0325385176	EUR	15-Oct-2012	7.145.366	89,3171%
XS0323634583	JPY	16-Oct-2012	632.558	61,2937%
XS0323634740	JPY	16-Oct-2012	72.904	10,1703%
XS0323881838	JPY	16-Oct-2012	525.954	27,9476%
XS0324078384	USD	16-Oct-2012	1.490.674	101,6044%
XS0324072346	EUR	17-Oct-2012	14.468.009	96,4534%
XS0324409837	JPY	18-Oct-2012	207.888	22,1325%
CH0027120846	EUR	19-Oct-2012	4.641.010	92,8202%
CH0027121026	CHF	19-Oct-2012	2.158.089	83,7662%
XS0262375487	EUR	19-Oct-2012	303.736	101,2454%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0264967307	CHF	19-Oct-2012	6.788.742	105,4020%
XS0325840980	EUR	22-Oct-2012	4.243.876	84,8775%
XS0324341345	JPY	23-Oct-2012	145.394	10,1194%
XS0272317131	EUR	24-Oct-2012	4.512.158	90,2432%
NO0010387749	NOK	25-Oct-2012	302.293	84,4506%
XS0270828584	CHF	25-Oct-2012	15.675.910	86,2544%
XS0294585889	CHF	25-Oct-2012	5.555.484	86,2544%
FI0003025379	EUR	26-Oct-2012	4.306.183	85,6270%
XS0325841525	JPY	26-Oct-2012	146.707	20,4217%
XS0326708657	JPY	26-Oct-2012	432.246	11,8211%
XS0326907697	USD	26-Oct-2012	745.896	101,6806%
XS0325287166	USD	29-Oct-2012	3.519.488	95,9553%
XS0327328281	USD	29-Oct-2012	574.921	78,3732%
NO0010393507	NOK	30-Oct-2012	859.275	84,7245%
XS0325550555	EUR	30-Oct-2012	12.585.505	96,8116%
XS0327165550	USD	30-Oct-2012	5.172.599	91,8974%
XS0327236914	EUR	30-Oct-2012	2.783.378	69,5845%
XS0327398656	USD	31-Oct-2012	437.991	49,7557%
XS0322779264	EUR	1-Nov-2012	1.763.769	88,1884%
XS0327576772	GBP	1-Nov-2012	3.747.436	83,2199%
DE000A0TLL96	EUR	2-Nov-2012	9.721.865	84,5380%
XS0273044940	EUR	2-Nov-2012	4.114.629	82,2926%
XS0321299868	EUR	6-Nov-2012	2.083.625	104,8629%
XS0327465786	JPY	6-Nov-2012	526.488	38,8848%
XS0327465869	JPY	6-Nov-2012	742.551	48,6491%
XS0327713359	JPY	6-Nov-2012	421.153	19,5850%
DE000A0S5NN9	EUR	7-Nov-2012	12.447.269	75,7087%
XS0328922645	USD	7-Nov-2012	1.248.781	94,5743%
XS0328923379	EUR	7-Nov-2012	3.768.195	94,2049%
XS0235076097	USD	13-Nov-2012	32.204.401	98,2886%
XS0324445807	EUR	15-Nov-2012	4.049.803	98,8239%
XS0324446011	USD	15-Nov-2012	6.866.446	103,6697%
XS0330195560	HKD	16-Nov-2012	986.975	104,4921%
XS0330196022	JPY	16-Nov-2012	374.254	43,2851%
XS0330111997	JPY	20-Nov-2012	223.010	62,1621%
XS0235808457	USD	21-Nov-2012	39.557.033	90,7220%
XS0372842202	EUR	22-Nov-2012	2.121.417	106,0708%
XS0236268024	USD	23-Nov-2012	27.925.244	98,1327%
XS0329670433	EUR	23-Nov-2012	1.977.612	68,1465%
XS0276510111	USD	24-Nov-2012	2.318.745	86,6004%
XS0330111567	AUD	27-Nov-2012	356.498	47,8343%
XS0231442046	EUR	29-Nov-2012	17.844.642	89,8843%
NO0010392731	NOK	30-Nov-2012	268.826	84,0684%
XS0324188134	EUR	30-Nov-2012	2.016.008	100,8004%
XS0331334481	CZK	30-Nov-2012	6.953.341	98,4772%
XS0332756849	EUR	30-Nov-2012	1.707.263	53,5192%
XS0276438255	EUR	1-Dec-2012	10.016.195	100,1619%
XS0273255058	EUR	3-Dec-2012	2.535.835	90,5655%
XS0331248723	EUR	3-Dec-2012	5.230.103	104,6021%
XS0333757606	EUR	3-Dec-2012	1.423.589	92,6213%
XS0333940129	USD	3-Dec-2012	541.433	36,9041%
DE000A0S1160	EUR	7-Dec-2012	31.488.753	87,3959%
XS0327774732	EUR	7-Dec-2012	1.236.067	82,4045%
FI0003025882	EUR	12-Dec-2012	1.709.069	82,6036%
FI0003026559	EUR	12-Dec-2012	1.779.395	82,7626%
XS0334419321	GBP	12-Dec-2012	5.170.168	80,3703%
XS0334634648	CHF	13-Dec-2012	3.182.359	96,8810%
XS0324872893	EUR	14-Dec-2012	7.893.178	98,4064%
XS0324872976	USD	14-Dec-2012	6.924.212	103,2497%
XS0334854410	USD	14-Dec-2012	2.368.010	93,5673%
XS0336218762	USD	14-Dec-2012	459.855	62,6874%
XS0333420395	USD	18-Dec-2012	950.853	83,6260%
XS0334476552	EUR	19-Dec-2012	3.111.758	103,7253%
XS0228868195	USD	20-Dec-2012	11.982.602	108,8979%
XS0238959273	USD	20-Dec-2012	32.254.980	98,2495%
XS0332587715	EUR	20-Dec-2012	5.671.333	113,4267%
XS0196987779	USD	21-Dec-2012	17.546.338	95,6767%
XS0336320022	USD	21-Dec-2012	1.480.398	40,3616%
XS0337388382	EUR	22-Dec-2012	9.762.909	93,2198%
XS0183360063	USD	23-Dec-2012	60.982.308	127,4040%
XS0237410831	EUR	28-Dec-2012	274.323	91,4409%
FI0003026351	EUR	3-Jan-2013	7.446.990	81,4769%
DE000A0TLKY4	EUR	4-Jan-2013	5.232.834	87,2139%
XS0335352877	USD	4-Jan-2013	626.386	25,8754%
XS0334488995	USD	7-Jan-2013	2.423.058	100,4596%
XS0336893499	USD	11-Jan-2013	192.193.763	87,3328%
XS0338138307	EUR	11-Jan-2013	6.367.753	81,3251%
XS0159166056	EUR	16-Jan-2013	6.936.307	138,7261%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0242676285	USD	20-Jan-2013	37.621.590	102,5715%
XS0278983191	EUR	21-Jan-2013	5.950.621	92,5159%
XS0339408238	USD	22-Jan-2013	1.055.933	84,6734%
DE000A0SUEV6	EUR	23-Jan-2013	41.094.965	89,9607%
CH0034783644	CHF	25-Jan-2013	1.243.710	96,5492%
CH0034783669	EUR	25-Jan-2013	893.971	89,3971%
CH0034783685	USD	25-Jan-2013	715.624	97,5539%
CH0034783701	EUR	25-Jan-2013	1.013.102	101,3102%
XS0341781432	EUR	29-Jan-2013	733.035	91,6293%
XS0342422838	USD	31-Jan-2013	1.582.508	71,9092%
XS0344143945	AUD	31-Jan-2013	574.461	107,9125%
XS0210782552	EUR	1-Feb-2013	78.846.362	98,1995%
XS0344537997	USD	1-Feb-2013	181.272	88,2536%
XS0331517564	GBP	5-Feb-2013	20.829	97,3831%
XS0331517994	GBP	5-Feb-2013	349.225	126,4514%
XS0343530340	EUR	6-Feb-2013	404.853	80,9706%
XS0343843982	EUR	7-Feb-2013	2.184.041	104,0019%
XS0344142202	JPY	8-Feb-2013	665.530	92,8481%
XS0344485312	USD	11-Feb-2013	1.369.432	62,2270%
XS0343647706	EUR	12-Feb-2013	1.766.102	128,9125%
XS0345204613	SEK	14-Feb-2013	1.890.839	73,0514%
XS0347107673	USD	14-Feb-2013	4.632.953	105,2607%
XS0243541215	AUD	15-Feb-2013	1.191.739	89,5473%
XS0336931331	USD	15-Feb-2013	5.036.036	98,7503%
XS0336943427	EUR	15-Feb-2013	2.815.264	96,6780%
XS0337763576	EUR	15-Feb-2013	361.898	104,8978%
XS0345213796	AUD	15-Feb-2013	2.298.748	86,3640%
XS0346687287	CHF	19-Feb-2013	3.212.883	102,4296%
XS0346687360	EUR	19-Feb-2013	1.623.984	103,4384%
XS0343832191	EUR	20-Feb-2013	5.152.805	85,8801%
XS0121855026	EUR	25-Feb-2013	1.621.316	81,0658%
XS0346785537	EUR	27-Feb-2013	2.000.000	100,0000%
XS0346802050	EUR	27-Feb-2013	1.000.000	100,0000%
XS0349362003	USD	27-Feb-2013	935.608	98,1093%
XS0342777371	EUR	3-Mar-2013	8.599.663	104,2383%
XS0349279108	GBP	3-Mar-2013	2.719.918	70,4685%
XS0349054360	USD	4-Mar-2013	1.587.614	86,5694%
XS0349498674	EUR	5-Mar-2013	24.441.255	90,4394%
XS0349498914	USD	5-Mar-2013	19.006.100	92,2033%
XS0349505635	USD	5-Mar-2013	4.987.778	67,9934%
XS0242136413	CHF	6-Mar-2013	1.074.846	97,0236%
XS0350314059	USD	10-Mar-2013	2.424.499	82,6269%
DE000A0TN6J5	EUR	12-Mar-2013	3.502.277	87,5569%
FI0008902994	EUR	12-Mar-2013	5.531.691	85,1422%
XS0243853453	EUR	13-Mar-2013	23.050.158	83,2136%
XS0350893490	JPY	13-Mar-2013	286.655	39,4625%
XS0287672694	EUR	13-Mar-2013	4.671.646	36,6864%
CH0029197156	CHF	14-Mar-2013	100.833.024	104,3689%
DE000A0TQG23	EUR	14-Mar-2013	11.419.809	99,3027%
XS0345061591	EUR	14-Mar-2013	804.827	80,4827%
XS0350980206	EUR	14-Mar-2013	893.929	96,1214%
XS0350982830	USD	14-Mar-2013	1.247.676	97,7490%
XS0351390017	EUR	14-Mar-2013	6.811.185	125,0906%
XS0280725978	EUR	15-Mar-2013	23.155.251	80,8211%
XS0344533657	USD	17-Mar-2013	5.868.756	82,4857%
XS0351766836	EUR	18-Mar-2013	2.779.534	83,0952%
XS0291646577	EUR	19-Mar-2013	13.292.360	88,6158%
XS0340290757	GBP	20-Mar-2013	547.133	121,3878%
XS0340299386	GBP	20-Mar-2013	44.215	96,8978%
XS0342803128	USD	20-Mar-2013	3.884.656	105,9113%
XS0342838934	JPY	20-Mar-2013	10.387.448	96,6102%
XS0346689499	USD	20-Mar-2013	3.741.679	102,0131%
XS0353157562	USD	20-Mar-2013	3.831.779	104,4696%
XS0351910897	USD	21-Mar-2013	3.364.988	114,6788%
XS0346686719	EUR	28-Mar-2013	1.102.354	89,9881%
XS0292528311	EUR	30-Mar-2013	5.368.446	107,3689%
XS0292542494	CHF	30-Mar-2013	48.720.804	126,0732%
XS0350312608	EUR	3-Apr-2013	3.223.456	102,3319%
XS0249127878	SEK	4-Apr-2013	4.763.674	92,0208%
XS0353348740	USD	4-Apr-2013	389.190	106,1086%
XS0354911710	JPY	8-Apr-2013	685.628	95,6520%
XS0341704954	EUR	9-Apr-2013	462.370	94,5542%
XS0243354619	EUR	10-Apr-2013	6.862.068	86,2719%
XS0285922133	EUR	10-Apr-2013	4.608.137	90,6757%
XS0375356648	EUR	10-Apr-2013	1.792.241	89,6120%
XS0250331088	JPY	12-Apr-2013	1.435.578	95,3702%
XS0356861343	USD	15-Apr-2013	3.003.961	100,0000%
DE000A0SHLW6	EUR	23-Apr-2013	18.705.273	103,9182%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0251363064	JPY	26-Apr-2013	1.230.444	95,3662%
XS0251529136	AUD	26-Apr-2013	834.271	89,5530%
XS0295087125	USD	26-Apr-2013	5.791.420	98,6858%
XS0359123634	EUR	28-Apr-2013	3.226.713	104,0875%
XS0359404489	USD	30-Apr-2013	8.050.045	114,9573%
DE000A0V4E15	EUR	7-May-2013	18.892.899	94,4645%
XS0296281735	EUR	7-May-2013	5.923.238	40,2941%
XS0252816755	JPY	8-May-2013	820.266	95,3628%
XS0349362268	GBP	9-May-2013	1.195.275	96,1250%
DE000A0TR731	EUR	10-May-2013	7.937.220	99,2152%
XS0362500893	USD	13-May-2013	1.497.878	102,0954%
XS0362739418	RUB	13-May-2013	615.748	91,3475%
XS0234198587	EUR	14-May-2013	2.943.892	84,1112%
XS0362408733	JPY	14-May-2013	584.853	62,3275%
XS0343900022	GBP	15-May-2013	9.112.739	92,1410%
XS0343900451	GBP	15-May-2013	3.448.445	95,7936%
XS0343900535	GBP	15-May-2013	782.855	93,9003%
XS0349690601	GBP	15-May-2013	1.400.495	93,9206%
DE000A1HBEZ8	USD	16-May-2013	2.133.754	116,3494%
DE000A0TVAJ5	USD	16-May-2013	517.815	103,8067%
XS0361886855	USD	16-May-2013	2.039.913	101,1203%
XS0253610678	AUD	17-May-2013	1.728.010	89,5467%
XS0254628661	EUR	17-May-2013	378.327	103,6511%
XS0362651324	EUR	21-May-2013	1.392.259	87,5635%
XS0362651597	GBP	21-May-2013	3.151.244	87,4751%
XS0362651670	USD	21-May-2013	2.676.541	89,6477%
XS0364167006	USD	21-May-2013	5.065.638	108,4063%
XS0360915333	USD	23-May-2013	8.201.657	98,0832%
XS0217939650	CHF	24-May-2013	2.438.810	137,6908%
XS0253740889	AUD	24-May-2013	1.549.214	89,5446%
XS0366864073	MXN	27-May-2013	188.806.673	102,0085%
XS0366664984	EUR	29-May-2013	382.342	86,8959%
XS0366665288	GBP	29-May-2013	931.310	84,0721%
XS0366665874	SEK	29-May-2013	4.262.132	85,9671%
XS0366666179	USD	29-May-2013	282.677	88,3819%
XS0365839751	USD	30-May-2013	2.979.175	94,1839%
XS0365881019	JPY	4-Jun-2013	545.418	60,0923%
XS0368882535	USD	6-Jun-2013	4.521.057	92,1793%
XS0295760093	EUR	10-Jun-2013	1.953.014	71,1999%
XS0355133454	EUR	10-Jun-2013	2.752.179	78,6337%
XS0379217184	EUR	10-Jun-2013	2.505.085	83,5028%
XS0366385598	JPY	11-Jun-2013	363.307	62,4569%
XS0366387024	JPY	11-Jun-2013	447.196	55,2794%
XS0367656237	JPY	11-Jun-2013	448.219	62,0359%
XS0257915503	JPY	15-Jun-2013	3.533.960	98,6045%
XS0257916063	JPY	15-Jun-2013	3.497.637	97,5911%
XS0368801477	JPY	18-Jun-2013	280.732	64,7569%
XS0366384609	JPY	19-Jun-2013	534.309	56,4033%
XS0358366754	GBP	20-Jun-2013	244.098	88,6947%
XS0371797100	EUR	20-Jun-2013	982.840	98,2840%
XS0371847210	USD	20-Jun-2013	4.678.934	106,3054%
XS0372528165	USD	21-Jun-2013	4.376.467	119,3200%
XS0353141137	GBP	24-Jun-2013	2.146.088	121,1497%
XS0371621672	EUR	24-Jun-2013	3.175.335	105,8445%
XS0371764514	USD	24-Jun-2013	7.335.681	100,0000%
DE000A0SG1J6	EUR	25-Jun-2013	25.899.630	99,6140%
XS0169939211	USD	27-Jun-2013	7.390.601	100,7487%
XS0366066495	EUR	27-Jun-2013	2.215.389	107,0236%
XS0372294313	EUR	27-Jun-2013	10.183.056	50,9153%
XS0302315386	EUR	29-Jun-2013	137.284.810	87,0864%
XS0304219818	EUR	29-Jun-2013	12.703.628	79,3977%
XS0366304854	USD	30-Jun-2013	13.895.570	94,7122%
XS0360445786	GBP	4-Jul-2013	1.055.010	127,6493%
DE000A0TVPR6	EUR	8-Jul-2013	4.274.115	99,3980%
XS0362676826	EUR	8-Jul-2013	5.200.844	102,4191%
XS0305948860	EUR	11-Jul-2013	8.022.525	58,8593%
XS0222780701	EUR	12-Jul-2013	1.401.661	93,4441%
XS0170498280	USD	15-Jul-2013	7.381.077	100,6188%
US52521XAC20	USD	16-Jul-2013	5.938.316	80,9511%
XS0230176793	USD	17-Jul-2013	34.598.372	102,0877%
XS0261749450	USD	17-Jul-2013	864.090	92,4589%
XS0220691017	EUR	18-Jul-2013	114.396.411	83,1853%
XS0306937953	EUR	31-Jul-2013	18.217.004	95,9345%
XS0366064870	GBP	31-Jul-2013	908.270	118,6475%
XS0366064953	GBP	31-Jul-2013	232.946	119,9054%
XS0366065174	GBP	31-Jul-2013	825.752	115,0207%
XS0366065257	GBP	31-Jul-2013	4.022.843	114,3656%
XS0368699764	EUR	31-Jul-2013	6.992.036	107,5698%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0364263144	EUR	1-Aug-2013	4.362.647	87,2529%
XS0313326992	USD	6-Aug-2013	9.991.061	71,6832%
XS0313327453	USD	6-Aug-2013	3.706.461	77,7330%
DE000A0TV576	EUR	7-Aug-2013	1.511.085	100,7390%
XS0171428369	EUR	8-Aug-2013	12.450.197	92,2237%
XS0173177766	EUR	8-Aug-2013	10.373.886	103,7389%
XS0364507383	GBP	9-Aug-2013	1.863.661	122,4870%
XS0380855220	AUD	12-Aug-2013	2.087.303	116,6225%
XS0382587888	AUD	12-Aug-2013	4.382.131	111,0909%
XS0361857674	GBP	16-Aug-2013	4.263.834	95,5613%
XS0361858136	GBP	16-Aug-2013	11.250.183	95,6278%
XS0307348234	EUR	17-Aug-2013	109.215.570	95,4765%
XS0315529312	USD	20-Aug-2013	7.692.379	79,4413%
XS0316372522	EUR	21-Aug-2013	1.709.120	74,3095%
XS0301517552	EUR	25-Aug-2013	4.799.325	79,9887%
XS0369661813	GBP	29-Aug-2013	2.286.833	128,0016%
XS0314067140	EUR	3-Sep-2013	1.666.862	39,5741%
XS0319210661	USD	7-Sep-2013	1.259.800	68,6944%
XS0373858249	GBP	17-Sep-2013	78.625	107,2134%
XS0267225273	EUR	19-Sep-2013	447.492	89,4984%
XS0317188646	EUR	26-Sep-2013	23.532.729	98,0530%
XS0317188059	EUR	26-Sep-2013	40.597.790	99,0190%
XS0247984965	EUR	28-Sep-2013	2.222.497	88,8999%
DE000A0SHPH8	EUR	7-Oct-2013	10.974.984	99,7726%
XS0177758801	USD	8-Oct-2013	23.423.593	106,4368%
XS0317240157	EUR	9-Oct-2013	3.546.797	52,5374%
XS0176153350	EUR	10-Oct-2013	243.924.347	100,9805%
XS0177328548	EUR	31-Oct-2013	649.998	77,3807%
XS0274087294	GBP	1-Nov-2013	13.614.613	105,8196%
XS0204960610	EUR	4-Nov-2013	21.527.412	107,6371%
XS0234443488	EUR	18-Nov-2013	11.546.558	76,9771%
DE000A0LHVD0	EUR	22-Nov-2013	18.089.820	66,5116%
XS0347006131	EUR	22-Nov-2013	8.537.530	56,9169%
XS0332714764	GBP	23-Nov-2013	1.658.162	85,2949%
XS0178969209	EUR	26-Nov-2013	42.404.590	101,0644%
XS0236536644	USD	1-Dec-2013	4.411.141	105,4959%
XS0273084656	EUR	9-Dec-2013	1.735.156	78,0898%
XS0327236757	EUR	10-Dec-2013	6.802.603	75,6601%
XS0181881474	USD	18-Dec-2013	8.570.015	116,8264%
XS0178999537	EUR	19-Dec-2013	3.606.371	77,0592%
XS0332050078	EUR	27-Dec-2013	1.116.723	74,4482%
XS0377288450	EUR	27-Dec-2013	1.549.446	77,4723%
XS0259672599	EUR	29-Dec-2013	4.174.311	83,4862%
DE000A0SU707	EUR	3-Jan-2014	2.831.071	94,3690%
DE000A0SUA81	EUR	6-Jan-2014	7.996.645	56,5134%
DE000A0SUA99	EUR	6-Jan-2014	10.817.353	65,5597%
XS0181945972	EUR	14-Jan-2014	103.077.099	102,5000%
XS0282866192	USD	31-Jan-2014	3.449.567	60,6298%
XS0321471517	USD	31-Jan-2014	880.815	60,0364%
XS0358300571	USD	31-Jan-2014	672.562	61,1225%
XS0284162533	EUR	2-Feb-2014	5.768.592	62,2286%
XS0341923083	USD	4-Feb-2014	3.068.690	104,5810%
XS0284511994	EUR	7-Feb-2014	55.165.518	86,6701%
XS0284892261	EUR	8-Feb-2014	2.469.718	86,6568%
XS0285422597	EUR	8-Feb-2014	3.379.614	86,6568%
XS0345439334	GBP	8-Feb-2014	2.774.527	91,5712%
XS0242448578	USD	9-Feb-2014	1.935.015	87,9271%
XS0285200852	AUD	10-Feb-2014	219.986	17,2185%
XS0332049815	EUR	14-Feb-2014	3.583.598	81,5010%
XS0286586648	EUR	16-Feb-2014	825.130	36,8362%
XS0287004310	USD	20-Feb-2014	1.022.237	92,9009%
XS0287234313	EUR	20-Feb-2014	10.458.992	95,0817%
XS0358299542	USD	20-Feb-2014	821.321	101,7840%
XS0286034870	AUD	21-Feb-2014	120.050	18,0412%
XS0288341448	EUR	23-Feb-2014	7.967.388	87,0753%
XS0287474976	AUD	24-Feb-2014	217.671	18,1731%
XS0286531156	EUR	26-Feb-2014	20.756.887	59,4753%
DE000A0NLVL5	EUR	27-Feb-2014	11.362.356	59,2376%
XS0185655445	EUR	27-Feb-2014	39.518.477	99,0438%
XS0285769278	EUR	28-Feb-2014	5.356.106	96,5238%
XS0339810078	EUR	4-Mar-2014	1.228.108	61,4054%
XS0289152331	AUD	7-Mar-2014	168.918	15,4787%
XS0289153651	AUD	7-Mar-2014	164.798	15,4787%
XS0289483017	JPY	7-Mar-2014	262.014	17,4065%
XS0289484171	AUD	7-Mar-2014	133.976	16,2370%
XS0289659400	EUR	7-Mar-2014	726.572	63,7344%
XS0288610016	USD	9-Mar-2014	337.164	14,5912%
XS0289940289	USD	12-Mar-2014	693.489	94,5364%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0353349474	USD	14-Mar-2014	652.064	91,6386%
XS0290366243	AUD	20-Mar-2014	126.351	13,9618%
XS0290772077	AUD	20-Mar-2014	99.408	16,9761%
XS0290975340	AUD	20-Mar-2014	238.287	18,2703%
XS0290993590	USD	20-Mar-2014	232.425	21,1228%
XS0352980022	USD	20-Mar-2014	1.162.831	105,6780%
DE000A1HBEW5	EUR	25-Mar-2014	828.868	81,5013%
DE000A0G4LS9	EUR	25-Mar-2014	7.246.172	80,6654%
XS0290294742	EUR	27-Mar-2014	3.563.310	106,4851%
XS0295664535	EUR	27-Mar-2014	1.627.324	101,5238%
XS0342412284	EUR	28-Mar-2014	26.488.884	75,6825%
XS0289261546	USD	31-Mar-2014	1.470.231	107,5802%
XS0352310485	EUR	31-Mar-2014	4.855.882	97,1176%
XS0293628748	EUR	2-Apr-2014	17.677.826	64,5412%
XS0356420728	AUD	2-Apr-2014	4.587.559	113,4061%
XS0292221776	JPY	5-Apr-2014	480.245	55,8325%
XS0188232507	USD	8-Apr-2014	3.982.983	118,0348%
XS0352601537	HKD	11-Apr-2014	1.354.283	102,4870%
XS0189914111	USD	13-Apr-2014	4.307.760	117,4468%
XS0295005333	AUD	17-Apr-2014	72.672	18,2020%
XS0358735032	GBP	18-Apr-2014	5.982.604	124,8317%
XS0360716566	MXN	22-Apr-2014	4.065.945	114,4140%
XS0189294225	EUR	23-Apr-2014	61.656.962	97,5832%
XS0355509257	EUR	23-Apr-2014	1.789.509	101,4461%
XS0356376300	EUR	25-Apr-2014	15.059.448	75,2972%
XS0297155136	EUR	26-Apr-2014	2.348.251	65,2292%
XS0297183187	EUR	27-Apr-2014	10.846.003	108,4600%
XS0191248607	JPY	28-Apr-2014	7.396.803	103,1928%
XS0294695043	USD	28-Apr-2014	3.457.681	82,6932%
XS0297155565	EUR	7-May-2014	32.548.665	62,1989%
XS0297022419	AUD	9-May-2014	210.819	16,8520%
XS0297023813	AUD	9-May-2014	219.790	16,8520%
XS0297501065	AUD	9-May-2014	200.601	18,3819%
XS0298202952	USD	9-May-2014	291.825	20,9377%
XS0356612043	HKD	13-May-2014	830.504	102,4782%
XS0299886092	USD	21-May-2014	1.213.961	55,1624%
XS0299211721	AUD	22-May-2014	144.227	17,4794%
DE000A1HBEY1	EUR	23-May-2014	2.731.801	103,5558%
DE000A0TVK20	EUR	23-May-2014	9.291.601	94,2162%
XS0253857642	EUR	23-May-2014	7.062.444	94,1659%
XS0301547542	EUR	29-May-2014	969.131	34,6118%
XS0301338546	AUD	5-Jun-2014	205.215	15,7345%
XS0301347968	USD	5-Jun-2014	289.334	19,7210%
XS0301885272	AUD	5-Jun-2014	214.411	17,5118%
XS0302904296	AUD	6-Jun-2014	215.848	16,8946%
XS0358366168	EUR	7-Jun-2014	2.133.668	100,0782%
XS0194244645	SGD	10-Jun-2014	25.253.854	100,7528%
XS0303838006	EUR	13-Jun-2014	5.044.646	85,2136%
XS0305645375	EUR	20-Jun-2014	5.775.917	72,1990%
XS0306151662	AUD	20-Jun-2014	191.867	15,6705%
XS0306637306	USD	20-Jun-2014	129.698	17,6804%
XS0371606012	USD	20-Jun-2014	594.531	38,8257%
XS0304195026	USD	23-Jun-2014	4.438.294	80,6704%
XS0371026443	USD	25-Jun-2014	43.315	3,9365%
XS0358734811	GBP	30-Jun-2014	3.930.702	98,8718%
XS0372163054	EUR	8-Jul-2014	5.688.421	113,7684%
XS0306849745	AUD	9-Jul-2014	120.009	16,1027%
XS0307752955	AUD	9-Jul-2014	145.451	13,3283%
XS0195431613	EUR	14-Jul-2014	28.773.126	97,6651%
XS0309485729	EUR	14-Jul-2014	17.652.992	80,3504%
DE000A1HB472	USD	17-Jul-2014	1.361.739	82,5032%
DE000A1HBEX3	USD	17-Jul-2014	1.516.171	82,5088%
DE000A0TPVQ8	USD	17-Jul-2014	677.585	77,9480%
XS0301569603	USD	17-Jul-2014	8.372.880	96,7281%
XS0309363371	AUD	18-Jul-2014	245.501	38,4311%
XS0309436359	JPY	18-Jul-2014	198.398	17,2991%
XS0310410823	USD	18-Jul-2014	204.069	15,4548%
XS0363950527	GBP	18-Jul-2014	2.032.762	98,4401%
XS0258779775	EUR	21-Jul-2014	7.988.546	104,4254%
XS0196767064	EUR	22-Jul-2014	14.590.724	97,2715%
XS0260303580	EUR	24-Jul-2014	2.817.047	86,6784%
XS0310856678	AUD	25-Jul-2014	163.261	13,9402%
XS0311622038	AUD	25-Jul-2014	82.977	14,1702%
XS0299929165	EUR	27-Jul-2014	3.701.375	74,0275%
XS0100289064	EUR	28-Jul-2014	9.457.049	105,0783%
XS0197088296	EUR	28-Jul-2014	14.019.046	93,4603%
XS0368094420	GBP	30-Jul-2014	62.125	127,0694%
XS0368094693	GBP	30-Jul-2014	379.656	97,0684%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0368198635	GBP	30-Jul-2014	88.560	91,7778%
XS0100490084	EUR	4-Aug-2014	5.518.483	110,3697%
XS0366211927	GBP	7-Aug-2014	1.475.487	117,2879%
XS0366213626	GBP	7-Aug-2014	69.360	83,4117%
XS0313948480	JPY	14-Aug-2014	216.302	18,8602%
XS0314855338	AUD	14-Aug-2014	137.566	17,8219%
XS0368727722	GBP	15-Aug-2014	2.581.681	117,1402%
XS0315549187	JPY	21-Aug-2014	171.770	23,9636%
XS0316206357	EUR	21-Aug-2014	975.030	68,1839%
XS0316994010	JPY	5-Sep-2014	237.853	25,5253%
XS0317366846	JPY	5-Sep-2014	189.281	26,4065%
XS0318191565	USD	11-Sep-2014	222.456	30,3253%
XS0318999744	AUD	12-Sep-2014	286.925	22,9357%
XS0376548334	GBP	12-Sep-2014	380.848	106,8644%
XS0258396927	CHF	18-Sep-2014	403.764	86,4667%
XS0319000187	JPY	19-Sep-2014	168.477	47,0083%
XS0319611900	AUD	19-Sep-2014	252.022	25,5905%
XS0319633037	JPY	19-Sep-2014	311.562	28,9773%
XS0380777671	AUD	20-Sep-2014	7.400.261	112,1080%
XS0200284247	EUR	22-Sep-2014	82.124.933	99,1655%
XS0323312974	EUR	11-Oct-2014	7.085.538	59,7936%
XS0324844769	EUR	16-Oct-2014	1.264.803	98,8127%
XS0324929164	EUR	16-Oct-2014	1.254.313	68,6542%
XS0263715467	EUR	17-Oct-2014	16.321.058	88,1981%
XS0323881911	AUD	17-Oct-2014	188.395	22,1187%
XS0324409241	JPY	17-Oct-2014	411.764	24,9762%
XS0203783526	USD	22-Oct-2014	16.562.507	104,5278%
XS0324405173	USD	23-Oct-2014	268.900	24,4376%
XS0323848977	EUR	25-Oct-2014	7.777.990	65,6370%
XS0202417050	EUR	27-Oct-2014	19.845.608	91,8991%
XS0324269488	EUR	30-Oct-2014	3.822.458	66,2701%
XS0324269561	USD	30-Oct-2014	1.631.273	42,3410%
XS0326730313	USD	30-Oct-2014	1.527.908	40,1551%
XS0327421060	EUR	31-Oct-2014	1.446.582	60,2743%
XS0327940259	AUD	6-Nov-2014	444.400	20,8701%
XS0327941067	USD	6-Nov-2014	539.103	24,4968%
XS0327714837	JPY	7-Nov-2014	201.233	23,3950%
XS0328587323	AUD	14-Nov-2014	102.611	21,4173%
XS0270174872	EUR	17-Nov-2014	797.603	79,7603%
XS0205443764	EUR	25-Nov-2014	10.388.717	69,2581%
XS0329243108	USD	28-Nov-2014	623.537	36,9246%
XS0329243876	EUR	28-Nov-2014	850.950	63,7416%
XS0329289192	USD	28-Nov-2014	479.844	37,8763%
XS0326999959	EUR	29-Nov-2014	75.314.680	86,5985%
XS0266165736	EUR	1-Dec-2014	2.822.017	88,7985%
XS0331653823	JPY	11-Dec-2014	565.373	78,8752%
XS0332759272	EUR	11-Dec-2014	4.307.906	60,6576%
XS0276868774	EUR	13-Dec-2014	2.785.299	79,5800%
XS0332976884	EUR	13-Dec-2014	1.981.547	70,7695%
XS0280432526	EUR	15-Dec-2014	2.617.412	87,2471%
XS0334641346	USD	17-Dec-2014	245.730	31,9028%
XS0334492757	AUD	19-Dec-2014	392.292	31,3583%
XS0334496154	AUD	19-Dec-2014	93.283	29,2052%
XS0334641692	USD	19-Dec-2014	241.032	32,8574%
XS0332632446	USD	20-Dec-2014	5.967.696	71,1240%
XS0332634657	EUR	20-Dec-2014	1.274.220	63,7110%
XS0336218176	USD	21-Dec-2014	270.267	24,5619%
XS0337869720	AUD	9-Jan-2015	153.433	28,8225%
XS0337915267	AUD	9-Jan-2015	1.186.443	44,5474%
XS0337915853	AUD	9-Jan-2015	1.539.551	55,6163%
XS0338069494	AUD	9-Jan-2015	100.971	29,1805%
XS0209131001	EUR	14-Jan-2015	5.230.502	104,6100%
XS0209308294	JPY	14-Jan-2015	66.358.051	92,5761%
XS0284611869	EUR	26-Jan-2015	4.971.993	87,2279%
XS0342236295	EUR	29-Jan-2015	362.370	14,3229%
XS0216921741	EUR	31-Jan-2015	6.129.410	94,2986%
XS0338464950	USD	31-Jan-2015	379.904	51,7885%
XS0338465098	EUR	31-Jan-2015	706.118	14,6650%
XS0338465171	USD	31-Jan-2015	532.770	72,6272%
XS0338465254	EUR	31-Jan-2015	2.661.715	72,9237%
XS0210715289	EUR	4-Feb-2015	74.714.573	149,4291%
XS0285498902	EUR	6-Feb-2015	4.150.762	103,7691%
XS0211093041	EUR	16-Feb-2015	89.850.740	102,5951%
XS0211244941	EUR	17-Feb-2015	10.903.270	109,0327%
XS0212011547	USD	23-Feb-2015	11.551.712	104,9820%
XS0212990732	EUR	25-Feb-2015	23.394.886	93,5795%
XS0288391971	EUR	27-Feb-2015	8.143.977	103,6129%
XS0344072318	EUR	28-Feb-2015	2.151.968	71,7323%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0344087340	EUR	28-Feb-2015	2.480.943	85,6088%
XS0344834691	USD	28-Feb-2015	484.834	60,0842%
XS0345215148	EUR	28-Feb-2015	581.029	58,1029%
XS0345439250	EUR	28-Feb-2015	807.145	80,7145%
XS0212915523	EUR	1-Mar-2015	100.477	71,7690%
XS0348936161	JPY	4-Mar-2015	317.276	88,5264%
XS0349177955	USD	4-Mar-2015	2.547.592	102,4448%
XS0287860265	EUR	5-Mar-2015	26.923.781	89,7459%
XS0351275853	EUR	12-Mar-2015	3.063.573	102,1191%
XS0290654978	EUR	16-Mar-2015	11.654.683	84,8848%
XS0213971210	EUR	18-Mar-2015	24.943.829	101,8115%
XS0346466781	USD	18-Mar-2015	20.134.359	104,0848%
XS0351984660	USD	18-Mar-2015	533.830	97,0289%
XS0291152576	EUR	19-Mar-2015	733.295	73,3295%
XS0214347360	EUR	23-Mar-2015	2.982.858	99,4286%
XS0353507642	EUR	25-Mar-2015	627.486	69,7206%
XS0350310909	EUR	30-Mar-2015	677.465	64,5205%
XS0354397654	USD	1-Apr-2015	1.500.956	102,3051%
XS0215760777	EUR	7-Apr-2015	37.806.951	126,0232%
XS0353876179	USD	8-Apr-2015	3.983.589	108,6086%
XS0359631974	EUR	30-Apr-2015	1.470.464	81,2411%
XS0362407768	AUD	6-May-2015	1.030.996	108,3786%
XS0366665015	EUR	29-May-2015	455.563	79,2284%
XS0366665361	GBP	29-May-2015	1.530.836	75,8344%
XS0366665957	SEK	29-May-2015	3.030.200	77,9884%
XS0366666336	USD	29-May-2015	113.023	80,2466%
XS0367656583	AUD	2-Jun-2015	830.945	107,7246%
XS0366803269	EUR	10-Jun-2015	4.926.773	109,4838%
XS0217027068	USD	20-Jun-2015	552.068	75,2579%
XS0223158386	EUR	30-Jun-2015	31.728.543	105,7618%
XS0223929489	EUR	30-Jun-2015	26.186.097	104,7444%
XS0295736622	EUR	1-Jul-2015	2.180.953	80,7461%
XS0306090423	EUR	9-Jul-2015	13.638.570	54,0377%
XS0308834547	EUR	9-Jul-2015	8.008.857	80,0886%
XS0223938803	EUR	13-Jul-2015	929.551	69,3695%
XS0378532245	AUD	29-Jul-2015	4.656.535	120,1950%
XS0378532161	AUD	30-Jul-2015	496.737	124,2503%
XS0225326858	CHF	10-Aug-2015	4.120.626	91,3955%
XS0382589405	AUD	14-Aug-2015	4.682.421	116,1267%
XS0226456258	EUR	23-Aug-2015	10.282.238	68,5483%
XS0383364873	USD	29-Aug-2015	353.890	96,4846%
XS0387561680	AUD	15-Sep-2015	1.780.977	115,3372%
XS0367280277	USD	20-Sep-2015	7.076.385	96,4653%
XS0322927046	USD	10-Oct-2015	429.891	58,6027%
XS0324632669	EUR	24-Oct-2015	2.893.218	71,4375%
XS0232254259	JPY	26-Oct-2015	659.562	92,0155%
XS0233114882	EUR	27-Oct-2015	5.544.460	110,8892%
XS0233752145	EUR	3-Nov-2015	7.395.434	73,9543%
XS0234203411	EUR	9-Nov-2015	6.859.082	105,5243%
XS0234065786	EUR	23-Nov-2015	944.030	94,4030%
XS0231181222	EUR	30-Nov-2015	2.569.536	82,6217%
XS0236377239	USD	9-Dec-2015	341.910	93,2183%
XS0237049605	JPY	9-Dec-2015	659.562	92,0155%
XS0237048623	JPY	15-Dec-2015	659.562	92,0155%
XS0334595138	CHF	17-Dec-2015	1.082.043	65,7527%
XS0238796204	USD	20-Dec-2015	15.766.420	107,4639%
XS0289069519	EUR	20-Dec-2015	15.093.367	100,6224%
XS0312300477	EUR	28-Dec-2015	6.054.578	97,6545%
XS0324491660	EUR	10-Jan-2016	1.600.434	99,2209%
XS0237304059	EUR	19-Jan-2016	2.458.945	79,3208%
XS0239997496	JPY	19-Jan-2016	659.562	92,0155%
XS0238228901	EUR	3-Feb-2016	4.751.363	82,2747%
XS0240142827	EUR	15-Feb-2016	1.677.469	75,6298%
XS0332049229	EUR	15-Feb-2016	4.389.126	93,3857%
XS0346080590	EUR	15-Feb-2016	7.068.203	94,2427%
XS0373219582	EUR	15-Feb-2016	2.024.969	101,2484%
XS0276441044	EUR	16-Feb-2016	20.412.293	74,4974%
XS0342637872	EUR	18-Feb-2016	30.471.172	82,5017%
XS0346439200	EUR	21-Feb-2016	1.680.687	93,3715%
XS0247938938	EUR	23-Mar-2016	12.254.021	122,5402%
XS0248282120	EUR	27-Mar-2016	22.637.127	98,4223%
XS0341920220	EUR	8-Apr-2016	55.684.123	111,3682%
XS0250266169	CZK	12-Apr-2016	2.708.239	88,3969%
XS0349530823	EUR	18-Apr-2016	1.479.527	98,6351%
XS0360242910	EUR	2-May-2016	1.308.510	87,2340%
XS0250573689	SKK	4-May-2016	5.973.857	90,7877%
XS0189452153	USD	14-May-2016	6.649.645	122,4973%
XS0340891240	EUR	30-May-2016	2.582.407	86,0802%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0366298866	GBP	3-Jun-2016	844.402	109,3853%
XS0255988817	EUR	5-Jun-2016	57.662.744	115,3255%
XS0328705115	EUR	6-Jun-2016	156.666.455	104,4443%
XS0256738757	USD	20-Jun-2016	4.432.163	60,4192%
XS0257328392	USD	20-Jun-2016	4.458.777	60,7820%
XS0258128916	USD	20-Jun-2016	9.366.089	127,6785%
XS0341922358	EUR	24-Jun-2016	41.637.304	88,5900%
XS0252173066	EUR	5-Jul-2016	3.089.313	77,2328%
XS0258715456	EUR	6-Jul-2016	51.031.609	102,0632%
XS0258128247	USD	7-Jul-2016	4.358.970	59,4215%
XS0361379166	EUR	22-Jul-2016	2.971.200	99,0400%
XS0132969360	EUR	31-Jul-2016	13.409.846	67,0492%
XS0262983264	SGD	8-Aug-2016	65.761.769	104,9453%
XS0267959665	EUR	21-Sep-2016	10.325.389	94,7283%
XS0324731990	EUR	12-Oct-2016	6.617.540	64,8778%
XS0269969704	EUR	13-Oct-2016	3.000.599	100,0200%
XS0270326217	JPY	17-Oct-2016	1.462.944	98,5968%
XS0270926081	USD	20-Oct-2016	8.318.139	113,3929%
XS0273043629	EUR	10-Nov-2016	1.445.446	56,5954%
XS0323978089	USD	10-Nov-2016	311.063	56,5388%
XS0276341418	EUR	24-Nov-2016	5.814.455	77,5261%
XS0205437527	USD	1-Dec-2016	1.974.071	96,1091%
XS0207897199	USD	6-Dec-2016	1.828.406	65,4195%
XS0278320832	EUR	6-Dec-2016	3.343.935	66,8787%
XS0209163624	EUR	19-Dec-2016	37.267.669	124,2256%
XS0279324957	JPY	22-Dec-2016	1.319.124	92,0155%
XS0280166116	EUR	28-Dec-2016	3.568.656	70,6665%
XS0279612823	EUR	29-Dec-2016	9.259.749	92,5975%
XS0208459023	EUR	30-Dec-2016	72.445.069	99,1027%
XS0270685968	EUR	30-Dec-2016	1.005.669	74,4940%
XS0270686859	EUR	30-Dec-2016	4.587.196	83,4036%
XS0269657994	EUR	31-Jan-2017	8.335.228	79,3831%
XS0283497005	EUR	31-Jan-2017	428.126.124	104,3698%
XS0272783530	EUR	7-Feb-2017	4.527.917	73,3741%
XS0209163897	EUR	8-Feb-2017	36.548.663	121,8289%
XS0211814123	EUR	16-Feb-2017	55.221.854	97,6738%
XS0286747836	EUR	19-Feb-2017	9.667.764	96,6776%
XS0286529093	EUR	23-Feb-2017	32.639.411	108,7980%
XS0270683161	EUR	28-Feb-2017	15.107.981	80,3616%
XS0270684565	EUR	28-Feb-2017	2.175.388	75,0134%
XS0213593865	EUR	1-Mar-2017	17.269.809	115,1321%
XS0269657135	EUR	2-Mar-2017	2.222.659	74,0886%
XS0287569924	EUR	9-Mar-2017	3.273.366	100,5025%
XS0289922113	CHF	12-Mar-2017	3.012.144	93,5331%
XS0290092955	JPY	16-Mar-2017	2.638.248	92,0155%
XS0290094738	AUD	16-Mar-2017	471.014	88,4799%
XS0290095628	JPY	16-Mar-2017	1.068.990	93,2092%
XS0290096600	JPY	16-Mar-2017	1.202.614	93,2092%
XS0290989994	JPY	20-Mar-2017	3.314.909	92,4926%
XS0292502514	USD	20-Mar-2017	3.889.498	106,0433%
XS0294106314	EUR	30-Mar-2017	3.856.735	85,7052%
XS0294106405	EUR	30-Mar-2017	4.147.625	82,9525%
XS0288524795	EUR	6-Apr-2017	6.501.494	73,0505%
XS0294325203	USD	13-Apr-2017	1.693.991	115,4624%
XS0296282386	EUR	24-Apr-2017	13.445.583	76,8319%
XS0297741539	USD	25-Apr-2017	9.125.661	71,9081%
XS0295087042	USD	26-Apr-2017	27.577.104	75,1862%
XS0297392770	EUR	2-May-2017	10.454.150	104,5415%
XS0297186958	USD	4-May-2017	12.475.179	113,3744%
XS0298692434	HKD	8-May-2017	51.049.976	107,0240%
XS0282452621	EUR	12-May-2017	8.742.648	69,3366%
XS0301316906	EUR	25-May-2017	3.926.659	78,5332%
XS0301705041	EUR	25-May-2017	9.397.633	93,9763%
XS0302118632	JPY	30-May-2017	1.241.736	86,6173%
XS0220152069	EUR	6-Jun-2017	26.443.352	90,9206%
XS0220704109	EUR	13-Jun-2017	19.378.644	87,3699%
XS0304490963	USD	15-Jun-2017	12.511.928	113,7084%
XS0303465214	EUR	18-Jun-2017	686.954	26,5131%
XS0304145351	EUR	18-Jun-2017	3.700.038	74,0008%
XS0306251967	EUR	18-Jun-2017	7.850.000	100,0000%
XS0305255407	USD	19-Jun-2017	14.301.222	97,4771%
XS0305338799	USD	26-Jun-2017	271.207	36,9709%
XS0280223107	EUR	4-Jul-2017	2.984.197	74,6049%
XS0308461176	EUR	5-Jul-2017	939.364	71,4345%
XS0307663939	EUR	9-Jul-2017	4.830.531	96,6106%
XS0308985240	JPY	10-Jul-2017	448.273	62,5386%
XS0309365319	JPY	12-Jul-2017	353.105	16,4205%
XS0311765068	EUR	26-Jul-2017	824.120	60,5970%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0310086623	EUR	27-Jul-2017	4.801.501	96,0300%
XS0313198979	EUR	1-Aug-2017	15.152.570	101,0171%
XS0313432329	USD	3-Aug-2017	189.116	37,3627%
XS0313537002	USD	3-Aug-2017	482.737	78,3412%
XS0225842433	EUR	8-Aug-2017	9.586.785	95,8678%
XS0314999250	EUR	14-Aug-2017	522.856	42,0979%
XS0226707510	EUR	15-Aug-2017	9.549.748	95,4975%
XS0315504323	EUR	16-Aug-2017	314.606.404	104,8688%
XS0315356039	JPY	17-Aug-2017	6.672.295	93,0852%
XS0316264638	USD	22-Aug-2017	308.284	39,0933%
XS0317996279	EUR	31-Aug-2017	973.314	48,6657%
XS0318943445	EUR	6-Sep-2017	90.000.000	100,0000%
XS0229979983	EUR	19-Sep-2017	11.113.994	111,1399%
XS0311446479	EUR	20-Sep-2017	14.048.620	70,2431%
XS0383779815	AUD	20-Sep-2017	8.094.439	112,6326%
XS0230911785	EUR	29-Sep-2017	12.784.939	127,8494%
XS0322779348	EUR	2-Oct-2017	16.273.816	93,9326%
XS0323412337	EUR	4-Oct-2017	134.355	22,3925%
XS0324058865	ILS	11-Oct-2017	186.260.808	109,4136%
XS0324446524	CHF	17-Oct-2017	10.252.208	63,6703%
XS0368669007	EUR	17-Oct-2017	7.919.514	105,5935%
XS0326823324	JPY	23-Oct-2017	2.188.038	101,7511%
XS0299371509	EUR	25-Oct-2017	19.823.150	59,3634%
XS0296589194	EUR	31-Oct-2017	1.097.180	73,1453%
XS0326598371	USD	31-Oct-2017	15.224.071	75,4671%
XS0327731096	EUR	2-Nov-2017	388.289	55,4699%
XS0326264917	EUR	7-Nov-2017	8.459.026	84,5903%
XS0329877889	USD	21-Nov-2017	7.594.851	103,5330%
XS0331249291	EUR	22-Nov-2017	5.499.867	89,8671%
XS0326826343	EUR	25-Nov-2017	486.682	48,6682%
XS0323271170	USD	27-Nov-2017	3.720.928	101,4474%
XS0330837773	EUR	27-Nov-2017	34.142.121	85,3553%
XS0331472281	AUD	27-Nov-2017	417.909	78,5043%
XS0330834598	EUR	30-Nov-2017	2.570.314	79,0866%
XS0332109221	USD	11-Dec-2017	3.830.784	103,4084%
XS0334151411	EUR	11-Dec-2017	6.000.000	100,0000%
XS0336248322	USD	14-Dec-2017	2.047.574	116,3022%
XS0334788360	EUR	17-Dec-2017	7.727.293	75,0223%
XS0335243159	EUR	18-Dec-2017	159.101	22,7287%
XS0329879588	AUD	20-Dec-2017	17.291.530	101,5067%
XS0330133611	AUD	20-Dec-2017	17.295.621	101,5307%
XS0330133702	AUD	20-Dec-2017	11.228.355	65,9140%
XS0330133967	AUD	20-Dec-2017	17.291.530	101,5067%
XS0330134007	AUD	20-Dec-2017	17.295.621	101,5307%
XS0334171799	AUD	20-Dec-2017	8.300.883	91,7248%
XS0334171872	AUD	20-Dec-2017	16.135.355	91,8493%
XS0334172094	AUD	20-Dec-2017	8.300.883	91,7248%
XS0338656787	USD	20-Dec-2017	26.434.308	90,0881%
XS0338656860	USD	20-Dec-2017	19.825.731	90,0881%
XS0338657082	USD	20-Dec-2017	26.434.308	90,0881%
XS0338657165	USD	20-Dec-2017	26.434.308	90,0881%
XS0350507959	USD	20-Dec-2017	1.085.617	8,0870%
XS0356126705	EUR	20-Dec-2017	967.047	24,1762%
XS0367282059	USD	20-Dec-2017	3.079.600	41,9811%
XS0368230628	EUR	20-Dec-2017	3.550.000	100,0000%
IT0006578600	EUR	22-Dec-2017	13.536.197	106,2663%
XS0311297021	EUR	27-Dec-2017	4.705.795	122,7385%
XS0336556146	USD	27-Dec-2017	6.521.136	111,1202%
XS0338307936	USD	28-Dec-2017	4.414.126	120,3467%
XS0307362656	EUR	30-Dec-2017	1.046.698	104,6698%
XS0336952337	USD	3-Jan-2018	6.867.470	109,8795%
XS0336410013	USD	7-Jan-2018	3.266.520	104,2838%
XS0336025027	EUR	10-Jan-2018	13.090.503	65,4525%
XS0340696466	EUR	21-Jan-2018	3.189.456	83,9330%
XS0340031730	EUR	22-Jan-2018	9.856.808	98,5681%
XS0340461580	USD	23-Jan-2018	745.078	101,5690%
XS0342406476	USD	23-Jan-2018	2.504.202	113,7909%
XS0339480187	USD	24-Jan-2018	1.065.270	103,7269%
XS0339480344	USD	25-Jan-2018	6.094.415	114,5918%
XS0343088968	USD	25-Jan-2018	4.217.691	114,9911%
XS0340291722	USD	30-Jan-2018	7.013.683	102,3667%
XS0342194601	EUR	30-Jan-2018	1.614.224	50,9219%
XS0339479841	USD	31-Jan-2018	4.133.887	108,3714%
XS0339479924	USD	31-Jan-2018	752.273	102,5499%
XS0342489589	USD	31-Jan-2018	1.457.070	110,3487%
XS0344314850	USD	31-Jan-2018	1.126.017	102,3324%
XS0339480005	USD	1-Feb-2018	1.824.625	118,4442%
XS0340050284	USD	1-Feb-2018	457.680	103,9849%

subject to unresolved MEN

amended calculation of AA

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0342520094	USD	1-Feb-2018	4.251.745	115,9196%
XS0340461747	USD	6-Feb-2018	1.385.121	102,0647%
XS0341031275	USD	6-Feb-2018	1.365.405	109,4894%
XS0343872734	USD	7-Feb-2018	4.222.745	115,1289%
XS0342733671	EUR	9-Feb-2018	6.000.000	100,0000%
XS0342095881	USD	11-Feb-2018	5.957.558	108,2846%
XS0345213283	USD	11-Feb-2018	3.353.777	101,5971%
XS0344960058	USD	12-Feb-2018	1.995.588	102,6561%
XS0345205693	EUR	13-Feb-2018	1.038.623	109,3288%
XS0344086532	USD	14-Feb-2018	3.420.672	93,2612%
XS0346470387	USD	14-Feb-2018	15.676.728	106,8526%
XS0344829931	USD	15-Feb-2018	7.299.420	116,7907%
XS0348560524	EUR	15-Feb-2018	1.075.097	107,5097%
XS0364806298	EUR	15-Feb-2018	2.096.908	104,8454%
XS0346007080	EUR	18-Feb-2018	5.538.219	110,7644%
XS0347016015	EUR	19-Feb-2018	15.816.075	105,4405%
XS0345212806	USD	19-Feb-2018	3.487.550	102,2415%
XS0346073975	USD	19-Feb-2018	8.562.193	108,0739%
XS0347451295	USD	20-Feb-2018	1.837.338	100,1864%
XS0346508707	USD	21-Feb-2018	1.409.285	101,1125%
XS0344549067	USD	25-Feb-2018	4.644.365	153,2978%
XS0347938671	EUR	27-Feb-2018	268.876	53,7753%
XS0348533984	EUR	28-Feb-2018	12.796.916	102,3753%
XS0346881252	EUR	3-Mar-2018	5.275.248	105,5050%
XS0347785312	USD	3-Mar-2018	4.651.638	101,9472%
XS0349506369	EUR	4-Mar-2018	1.382.930	70,7020%
XS0347769035	JPY	5-Mar-2018	833.343	116,2597%
XS0348934893	USD	5-Mar-2018	8.100.717	88,3432%
XS0348442756	USD	6-Mar-2018	377.855	103,0185%
XS0213454829	EUR	7-Mar-2018	21.579.194	71,9306%
XS0350419742	USD	10-Mar-2018	668.651	91,1505%
XS0351358717	USD	10-Mar-2018	4.222.281	102,2347%
XS0347768813	USD	11-Mar-2018	8.012.477	116,1980%
XS0349442888	USD	11-Mar-2018	2.000.751	102,9217%
XS0351261127	USD	13-Mar-2018	2.303.015	104,6490%
XS0351261630	USD	13-Mar-2018	1.920.018	104,6947%
XS0350635875	USD	18-Mar-2018	4.405.991	120,1249%
XS0352061674	USD	18-Mar-2018	765.500	104,3529%
XS0349442458	USD	19-Mar-2018	6.447.970	110,1488%
XS0350454905	USD	19-Mar-2018	2.987.947	101,8292%
XS0351983779	JPY	19-Mar-2018	697.519	97,3109%
XS0352734924	USD	19-Mar-2018	766.745	104,5227%
XS0342945002	USD	20-Mar-2018	10.477.959	79,3531%
XS0350115878	USD	20-Mar-2018	3.072.388	116,3411%
XS0353187478	USD	20-Mar-2018	1.591.834	108,4994%
XS0367279774	USD	20-Mar-2018	2.969.775	40,4840%
XS0367279931	USD	20-Mar-2018	3.030.436	41,3109%
XS0349506104	USD	21-Mar-2018	3.369.199	102,0643%
XS0350419403	USD	25-Mar-2018	3.426.527	116,7760%
XS0350116173	USD	26-Mar-2018	7.084.818	104,9785%
XS0351439046	USD	26-Mar-2018	389.544	106,2052%
XS0352111289	USD	26-Mar-2018	4.669.117	114,4773%
XS0353780900	USD	26-Mar-2018	1.546.271	105,3938%
XS0352901507	USD	27-Mar-2018	2.457.217	104,6775%
XS0352061591	SGD	28-Mar-2018	1.065.368	106,2598%
XS0352111016	USD	28-Mar-2018	1.594.852	108,7051%
XS0353348666	USD	31-Mar-2018	13.058.562	110,5679%
XS0353349045	USD	31-Mar-2018	2.607.262	105,1544%
XS0353873408	USD	31-Mar-2018	1.437.229	115,2489%
XS0353875015	USD	31-Mar-2018	4.290.547	116,9775%
XS0351857551	USD	1-Apr-2018	4.746.985	115,9693%
XS0354397571	USD	1-Apr-2018	2.317.592	105,3114%
XS0352901689	USD	2-Apr-2018	5.311.314	104,4788%
XS0353157216	USD	3-Apr-2018	14.041.997	110,3288%
XS0353349631	USD	7-Apr-2018	2.575.132	117,0140%
XS0356447093	EUR	11-Apr-2018	9.314.405	89,1331%
XS0353349714	USD	14-Apr-2018	1.075.499	104,7229%
XS0359302642	EUR	14-Apr-2018	1.432.846	89,5529%
XS0356444660	EUR	18-Apr-2018	35.553.038	104,5678%
XS0356444827	EUR	18-Apr-2018	32.267.102	107,5570%
XS0358009487	USD	18-Apr-2018	2.413.425	109,6660%
XS0358689841	GBP	18-Apr-2018	7.400.920	91,0328%
XS0357393197	USD	22-Apr-2018	1.078.505	113,9704%
XS0358176468	EUR	25-Apr-2018	1.178.983	104,3348%
XS0358302601	CZK	25-Apr-2018	1.807.688	99,4431%
XS0356956564	USD	28-Apr-2018	2.124.482	103,4319%
XS0358118189	USD	29-Apr-2018	3.026.134	82,5045%
XS0358585551	USD	7-May-2018	766.274	90,0504%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0218614567	EUR	16-May-2018	17.722.549	88,6127%
XS0342414819	EUR	16-May-2018	14.384.221	82,6679%
XS0364742543	NZD	21-May-2018	273.588	97,7486%
XS0255600941	CZK	23-May-2018	8.763.035	99,5448%
XS0365026656	USD	25-May-2018	3.349.671	102,6129%
XS0366665106	EUR	28-May-2018	1.536.171	68,3350%
XS0366665791	GBP	28-May-2018	1.976.973	65,3317%
XS0366666096	SEK	28-May-2018	5.571.354	67,2265%
XS0366666419	USD	28-May-2018	925.298	68,9271%
XS0363471631	USD	30-May-2018	2.522.791	152,8475%
XS0254946287	EUR	1-Jun-2018	66.979.780	133,9596%
XS0367519161	USD	12-Jun-2018	960.076	109,0647%
XS0368783477	SGD	12-Jun-2018	2.649.043	105,6862%
XS0369274708	EUR	17-Jun-2018	3.103.268	103,4423%
XS0368699509	USD	18-Jun-2018	771.454	105,1646%
XS0369333215	CHF	18-Jun-2018	1.293.184	100,3899%
XS0369868327	USD	20-Jun-2018	388.178	88,1941%
52519VAX4	USD	22-Jun-2018	3.779.250	73,5982%
XS0357601722	GBP	25-Jun-2018	3.275.689	91,4194%
XS0372300144	AUD	25-Jun-2018	2.588.118	64,7708%
XS0372359975	AUD	25-Jun-2018	600.193	64,7708%
XS0359897229	USD	2-Jul-2018	11.895.397	108,1054%
XS0375441671	NZD	18-Jul-2018	389.834	98,3162%
XS0366065505	EUR	31-Jul-2018	4.879.912	119,0222%
XS0379485864	USD	5-Aug-2018	3.995.630	108,9368%
XS0366298601	EUR	18-Aug-2018	1.393.573	103,2276%
XS0383284840	USD	25-Aug-2018	522.126	66,5821%
XS0383284923	SEK	25-Aug-2018	7.560.999	66,8143%
XS0383285060	EUR	25-Aug-2018	2.445.707	67,7481%
XS0383284766	GBP	26-Aug-2018	642.642	65,6364%
XS0384072103	USD	27-Aug-2018	3.829.958	104,4200%
XS0382285954	USD	28-Aug-2018	309.391	105,4403%
XS0209164192	EUR	1-Oct-2018	22.287.886	89,1515%
XS0209164275	EUR	8-Oct-2018	31.698.990	126,7960%
XS0209164358	EUR	15-Oct-2018	31.859.906	127,4396%
XS0270220220	EUR	18-Oct-2018	8.805.481	55,5902%
XS0209164432	EUR	22-Oct-2018	35.485.460	141,9418%
XS0361641318	EUR	31-Oct-2018	2.492.704	124,6352%
XS0361641821	EUR	31-Oct-2018	1.246.352	124,6352%
XS0326476693	GBP	15-Dec-2018	17.804.850	65,8991%
XS0342489316	USD	21-Dec-2018	69.553.094	62,7082%
XS0384581756	EUR	31-Jan-2019	1.142.985	114,2985%
XS0384581913	EUR	31-Jan-2019	1.059.608	105,9608%
XS0293892419	EUR	29-Mar-2019	359.955.619	102,8445%
XS0299086644	USD	9-May-2019	6.804.353	106,3726%
XS0323352095	EUR	1-Oct-2019	5.350.000	100,0000%
XS0327725528	USD	5-Nov-2019	1.505.966	102,6467%
XS0329201528	USD	5-Nov-2019	746.399	101,7491%
XS0329980030	USD	15-Nov-2019	322.242	109,8202%
XS0332025120	USD	5-Dec-2019	2.620.506	102,0650%
XS0334732491	USD	3-Jan-2020	2.242.345	101,8921%
XS0206245234	USD	6-Jan-2020	6.019.273	102,8255%
XS0336623433	USD	8-Jan-2020	39.309.318	104,8659%
XS0338754525	USD	10-Jan-2020	1.505.378	102,6066%
XS0208689967	USD	11-Jan-2020	11.399.682	105,2849%
XS0207502781	USD	13-Jan-2020	2.135.487	103,9677%
XS0341714243	USD	18-Jan-2020	1.154.546	100,8896%
XS0340222750	USD	23-Jan-2020	1.799.734	111,5181%
XS0342489233	USD	28-Jan-2020	40.533.595	106,4651%
XS0320169013	EUR	31-Jan-2020	2.413.673	80,4558%
XS0211092316	USD	3-Feb-2020	3.838.766	104,6601%
XS0340062883	USD	4-Feb-2020	2.227.917	114,6074%
XS0345633811	USD	6-Feb-2020	698.346	95,1985%
XS0339215351	USD	15-Feb-2020	2.188.069	101,4549%
XS0347925264	USD	27-Feb-2020	2.578.693	101,5975%
XS0349757103	USD	7-Mar-2020	148.435.171	103,6985%
XS0351984827	USD	18-Mar-2020	3.325.632	105,1856%
XS0350635958	USD	28-Mar-2020	4.662.883	102,1936%
XS0342225769	EUR	31-Mar-2020	58.785.704	101,3547%
XS0341721453	EUR	1-Apr-2020	16.532.761	82,6638%
XS0216140094	USD	19-Apr-2020	3.749.153	102,2169%
XS0361383192	USD	9-May-2020	806.677	103,7417%
XS0362345638	USD	28-May-2020	38.809.419	100,0000%
XS0355227942	EUR	2-Jun-2020	10.674.659	106,7466%
XS0368710082	USD	9-Jun-2020	4.898.994	95,4044%
XS0365192078	USD	11-Jun-2020	23.513.791	100,0000%
XS0221851875	USD	1-Jul-2020	1.369.665	91,0794%
XS0365822435	EUR	2-Jul-2020	9.076.239	90,7624%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0371084640	USD	3-Jul-2020	2.613.033	102,7723%
XS0224536705	EUR	28-Jul-2020	5.222.981	104,4596%
XS0368926506	EUR	1-Aug-2020	15.071.112	100,4741%
XS0225770857	JPY	5-Aug-2020	721.868	100,7078%
XS0226995396	EUR	17-Aug-2020	18.135.220	120,9015%
XS0226956141	EUR	25-Aug-2020	4.218.993	84,3799%
XS0227573267	JPY	26-Aug-2020	1.437.451	100,2694%
XS0270984957	EUR	28-Dec-2020	5.170.712	103,4142%
XS0335070032	EUR	28-Dec-2020	5.271.082	105,4216%
XS0249129494	USD	31-Dec-2020	13.420.033	49,4438%
XS0244530498	EUR	13-Mar-2021	1.727.249	86,3624%
XS0255101353	USD	19-May-2021	1.772.579	80,5460%
XS0266833515	EUR	12-Sep-2021	7.318.877	73,1888%
XS0268364766	JPY	29-Sep-2021	1.425.257	99,4188%
XS0272080457	JPY	27-Oct-2021	6.842.964	95,4662%
XS0289151879	USD	2-Mar-2022	1.638.044	74,4327%
XS0293179338	USD	24-Apr-2022	2.234.108	101,5179%
XS0297116070	EUR	2-May-2022	4.560.643	91,2129%
XS0293180344	USD	15-May-2022	2.366.561	100,8155%
XS0309870474	EUR	18-Jul-2022	9.243.307	46,2165%
XS0327725106	USD	1-Nov-2022	773.698	105,4705%
XS0329878770	JPY	16-Nov-2022	2.171.783	100,9952%
XS0331488014	USD	21-Nov-2022	1.900.042	86,3379%
XS0331506369	EUR	26-Nov-2022	1.656.831	84,4030%
XS0336850762	USD	19-Dec-2022	1.801.805	104,5200%
XS0336373575	USD	24-Dec-2022	855.122	109,9720%
XS0336617625	USD	24-Dec-2022	1.952.247	109,5186%
XS0342097747	USD	31-Jan-2023	6.240.021	96,4991%
XS0340461820	USD	6-Feb-2023	6.288.247	117,4265%
XS0343832605	USD	7-Feb-2023	5.599.449	116,7151%
XS0345439763	USD	14-Feb-2023	1.660.488	104,3123%
XS0340592681	USD	15-Feb-2023	22.463.293	101,6665%
XS0343197074	USD	15-Feb-2023	1.342.936	101,7050%
XS0346122343	USD	19-Feb-2023	2.340.868	106,3691%
XS0346438657	USD	20-Feb-2023	1.661.716	113,2626%
XS0342804365	USD	21-Feb-2023	115.859.609	101,1397%
XS0347452855	USD	25-Feb-2023	1.167.350	106,0887%
XS0346467326	USD	27-Feb-2023	1.223.260	101,0635%
XS0347689274	USD	27-Feb-2023	1.117.504	101,5588%
XS0348100362	USD	27-Feb-2023	5.129.659	120,5647%
XS0348391409	USD	27-Feb-2023	12.801.035	114,0547%
XS0348391235	USD	28-Feb-2023	2.252.138	102,3371%
XS0349911387	EUR	3-Mar-2023	57.458.091	104,4693%
XS0346689143	USD	4-Mar-2023	2.416.748	98,9342%
XS0347872128	USD	4-Mar-2023	7.742.644	104,1932%
XS0349092022	USD	4-Mar-2023	8.124.645	101,3313%
XS0350109475	USD	10-Mar-2023	3.707.591	113,5773%
XS0350187604	EUR	10-Mar-2023	4.291.600	112,6404%
XS0350764337	USD	12-Mar-2023	1.756.462	117,3730%
XS0351271514	USD	12-Mar-2023	1.566.581	106,7781%
XS0353301947	USD	17-Mar-2023	7.133.803	110,3837%
XS0349757442	USD	19-Mar-2023	3.800.794	105,7396%
XS0349904689	USD	25-Mar-2023	3.196.290	106,2727%
XS0353739187	USD	25-Mar-2023	1.301.474	105,6053%
XS0353180895	USD	27-Mar-2023	1.625.437	119,7728%
XS0353180978	USD	27-Mar-2023	2.190.708	119,4549%
XS0354608290	JPY	27-Mar-2023	5.516.401	76,9593%
XS0165086165	EUR	1-Apr-2023	10.725.575	107,2557%
XS0352061245	USD	1-Apr-2023	542.848	105,7158%
XS0354197054	USD	3-Apr-2023	4.719.714	116,9803%
XS0356045707	USD	9-Apr-2023	7.295.668	103,8148%
XS0314254680	EUR	15-Apr-2023	1.978.339	65,9446%
XS0359405023	USD	28-Apr-2023	2.579.641	102,5238%
XS0360117690	USD	29-Apr-2023	14.129.566	110,0653%
XS0360994296	USD	27-May-2023	4.207.913	102,4326%
XS0366932407	USD	29-May-2023	4.242.744	103,2805%
XS0365475531	USD	30-May-2023	1.224.759	104,3495%
XS0366383387	USD	5-Jun-2023	4.839.040	117,5861%
XS0368699681	USD	12-Jun-2023	2.613.723	103,5764%
XS0368095237	USD	16-Jun-2023	3.064.685	104,4445%
XS0366386059	JPY	19-Jun-2023	450.649	62,8700%
XS0379247504	USD	15-Aug-2023	354.471	107,3811%
XS0317898186	EUR	28-Oct-2023	2.234.585	69,8308%
XS0361886772	EUR	31-Oct-2023	850.034	85,0034%
XS0239715260	EUR	30-Jan-2024	40.950.000	100,0000%
XS0186365499	EUR	1-Mar-2024	11.124.140	111,2414%
XS0317898004	EUR	30-Jul-2024	2.556.152	63,9038%
XS0224301571	EUR	1-Aug-2025	1.542.787	75,7754%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0232569086	JPY	27-Oct-2025	659.149	91,9579%
XS0234063906	JPY	10-Nov-2025	716.794	100,0000%
XS0346438731	USD	27-Feb-2026	4.590.879	101,7608%
XS0245162531	EUR	7-Mar-2026	5.200.310	104,0062%
XS0255434085	EUR	26-May-2026	21.317.489	106,5874%
XS0260592752	EUR	24-Jul-2026	6.478.804	107,9801%
XS0284375283	EUR	20-Dec-2026	26.167.913	104,6717%
XS0284376760	EUR	20-Dec-2026	20.933.065	104,6653%
XS0284379350	EUR	20-Dec-2026	36.630.648	104,6590%
XS0284381257	EUR	20-Dec-2026	36.641.725	104,6906%
XS0292221008	JPY	25-Mar-2027	1.400.768	48,8553%
XS0295094923	JPY	13-Apr-2027	1.059.169	73,8823%
XS0297097429	EUR	30-Apr-2027	10.703.913	107,0391%
US52519VAP13	USD	20-Dec-2027	13.408.624	32,6404%
US52519VAQ95	USD	20-Dec-2027	30.209.592	77,7014%
US52519VAS51	USD	20-Dec-2027	43.719.790	77,4011%
US52519VAU08	USD	20-Dec-2027	63.524.422	103,0911%
XS0327716881	USD	20-Dec-2027	13.170.660	81,6102%
XS0327717343	USD	20-Dec-2027	28.125.114	79,0519%
XS0327717855	USD	20-Dec-2027	13.170.660	81,6102%
XS0327717939	USD	20-Dec-2027	14.623.462	90,6123%
XS0337916406	JPY	11-Jan-2028	577.487	80,5653%
XS0331053719	USD	15-May-2028	2.591.696	371,8947%
XS0373960011	EUR	20-Jun-2028	20.817.620	104,0881%
XS0237558662	EUR	12-Dec-2030	5.353.603	67,2563%
XS0126813053	EUR	28-Mar-2031	18.085.380	22,4638%
XS0361015471	EUR	30-Jun-2031	10.588.411	105,8841%
XS0288702052	EUR	28-Feb-2032	1.458.643	20,8378%
XS0335394879	JPY	21-Dec-2032	2.660.867	86,3297%
XS0336192868	JPY	27-Dec-2032	1.375.014	100,9622%
XS0249942870	EUR	7-Jul-2033	29.115.684	97,0523%
XS0335156005	EUR	18-Dec-2034	9.266.500	21,5500%
XS0210433206	EUR	15-Feb-2035	58.616.223	61,6967%
XS0213416141	EUR	16-Mar-2035	58.141.836	100,4836%
XS0218304458	EUR	17-May-2035	70.180.500	69,3011%
XS0224442805	JPY	20-Jul-2035	1.064.884	99,0414%
XS0229584296	EUR	5-Oct-2035	155.188.255	66,3711%
XS0232364868	EUR	2-Nov-2035	67.412.854	69,9144%
XS0239265555	JPY	11-Jan-2036	750.662	104,7248%
XS0253139843	JPY	16-May-2036	1.504.501	104,9465%
XS0253743800	JPY	23-May-2036	1.504.459	104,9436%
XS0256400127	JPY	20-Jun-2036	878.403	102,1217%
XS0256520700	JPY	20-Jun-2036	1.098.004	102,1217%
XS0256731828	JPY	20-Jun-2036	732.003	102,1217%
XS0256732800	JPY	20-Jun-2036	732.003	102,1217%
XS0256932053	JPY	20-Jun-2036	1.683.606	102,1217%
XS0259838745	JPY	25-Jul-2036	1.363.396	95,1037%
XS0263507278	JPY	11-Aug-2036	1.048.605	97,5272%
XS0266104867	JPY	12-Sep-2036	1.781.399	82,8410%
XS0266838407	JPY	12-Sep-2036	822.598	114,7606%
XS0266912905	JPY	26-Sep-2036	228.631	31,8963%
XS0267300589	JPY	26-Sep-2036	660.937	92,2073%
XS0268241683	JPY	26-Sep-2036	538.485	75,1241%
XS0268364253	JPY	29-Sep-2036	729.082	101,7142%
XS0270328189	JPY	20-Oct-2036	2.113.041	98,2634%
XS0270820177	JPY	24-Oct-2036	675.384	94,2228%
XS0270752313	EUR	25-Oct-2036	2.722.113	108,8845%
XS0274755072	JPY	28-Nov-2036	695.637	97,0483%
XS0278981658	EUR	18-Dec-2036	10.804.253	108,0425%
XS0279378532	JPY	18-Dec-2036	2.712.919	92,3120%
XS0280508952	JPY	28-Dec-2036	2.546.506	118,4210%
XS0278290589	JPY	29-Dec-2036	555.372	77,4799%
XS0281179811	JPY	16-Jan-2037	12.279.190	85,6535%
XS0185247912	EUR	29-Jan-2037	1.005.993	53,0188%
XS0286637144	JPY	23-Feb-2037	260.230	72,6095%
XS0287308299	USD	23-Feb-2037	1.046.472	89,1594%
XS0288782658	JPY	9-Mar-2037	2.968.029	92,0155%
XS0289338948	JPY	9-Mar-2037	417.524	64,7208%
XS0290717486	JPY	13-Mar-2037	1.508.527	105,2273%
XS0289536400	JPY	16-Mar-2037	716.794	100,0000%
XS0290093847	JPY	16-Mar-2037	559.978	78,1225%
XS0291873122	JPY	23-Mar-2037	287.095	80,1051%
XS0290716595	JPY	27-Mar-2037	1.129.273	105,0299%
XS0291869955	JPY	27-Mar-2037	1.582.949	92,0155%
XS0292540019	JPY	27-Mar-2037	660.937	92,2073%
XS0292305280	JPY	30-Mar-2037	831.535	116,0074%
XS0293140553	JPY	5-Apr-2037	512.486	71,4969%
XS0293875083	JPY	13-Apr-2037	1.458.344	101,7268%

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0293363858	JPY	17-Apr-2037	881.472	94,5955%
XS0297459868	JPY	15-May-2037	1.322.973	92,2840%
XS0299876457	JPY	15-May-2037	681.698	95,1037%
XS0302264535	JPY	12-Jun-2037	2.116.757	92,2840%
XS0302480230	JPY	12-Jun-2037	330.743	92,2840%
XS0303531700	JPY	19-Jun-2037	3.296.089	91,9675%
XS0305103565	JPY	22-Jun-2037	228.600	63,7840%
XS0305127150	JPY	3-Jul-2037	1.190.676	92,2840%
XS0307008481	JPY	10-Jul-2037	1.318.435	91,9675%
XS0310885933	JPY	13-Jul-2037	704.531	98,2891%
XS0307903830	JPY	17-Jul-2037	859.933	92,2840%
XS0309227436	JPY	26-Jul-2037	403.152	56,2438%
XS0312480196	JPY	2-Aug-2037	1.890.439	64,7998%
XS0312057432	JPY	7-Aug-2037	727.635	92,2840%
XS0313326646	JPY	10-Aug-2037	659.562	92,0155%
XS0313326729	JPY	14-Aug-2037	988.827	91,9675%
XS0314743963	JPY	17-Aug-2037	659.562	92,0155%
XS0313664459	JPY	21-Aug-2037	661.487	92,2840%
XS0314747105	AUD	24-Aug-2037	492.284	84,0687%
XS0315419134	JPY	24-Aug-2037	737.215	102,8489%
XS0316169050	JPY	24-Aug-2037	957.679	60,7299%
XS0317943586	JPY	24-Aug-2037	661.006	92,2169%
XS0316953925	JPY	4-Sep-2037	430.995	60,1280%
XS0317981081	JPY	5-Sep-2037	2.657.159	74,1400%
XS0316953255	AUD	7-Sep-2037	447.510	84,0648%
XS0318599056	JPY	14-Sep-2037	5.332.710	104,7840%
XS0319724851	JPY	14-Sep-2037	824.949	115,0886%
XS0321080912	JPY	19-Sep-2037	2.047.529	95,2169%
XS0319683990	JPY	25-Sep-2037	1.133.671	98,8490%
XS0328666119	JPY	30-Sep-2037	1.888.621	109,7840%
XS0321792151	USD	9-Oct-2037	652.358	88,9295%
XS0321396987	JPY	10-Oct-2037	850.351	98,8604%
XS0325959285	JPY	18-Oct-2037	330.503	92,2169%
XS0324342582	JPY	23-Oct-2037	2.853.697	104,7682%
XS0327082854	JPY	6-Nov-2037	2.778.212	104,7536%
XS0327082938	JPY	6-Nov-2037	661.830	92,3319%
XS0328666036	JPY	6-Nov-2037	1.395.165	97,3197%
XS0330205625	JPY	16-Nov-2037	769.517	107,3554%
XS0329067531	JPY	20-Nov-2037	1.878.967	109,2228%
XS0330724229	JPY	20-Nov-2037	470.730	59,7014%
XS0329878267	JPY	27-Nov-2037	1.653.716	92,2840%
XS0333969706	JPY	7-Dec-2037	637.968	74,1691%
XS0333106333	JPY	11-Dec-2037	661.830	92,3319%
XS0333106416	JPY	11-Dec-2037	1.088.995	101,2838%
XS0333106762	JPY	11-Dec-2037	860.926	92,3906%
XS0334885729	JPY	14-Dec-2037	661.830	92,3319%
XS0333106259	JPY	18-Dec-2037	2.576.114	105,7040%
XS0333106507	JPY	18-Dec-2037	3.373.582	92,2840%
XS0335622253	JPY	18-Dec-2037	1.088.939	101,2786%
XS0336192942	USD	18-Dec-2037	1.112.088	89,1764%
XS0335621875	JPY	21-Dec-2037	221.607	30,9163%
XS0336408462	JPY	21-Dec-2037	356.528	99,4785%
XS0336409353	JPY	21-Dec-2037	661.830	92,3319%
XS0320168718	EUR	31-Dec-2037	1.150.482	46,0193%
XS0336623516	JPY	8-Jan-2038	356.552	99,4852%
XS0336851653	JPY	8-Jan-2038	142.927	33,2330%
XS0338518128	JPY	8-Jan-2038	420.400	117,2999%
XS0338677270	JPY	8-Jan-2038	5.858.112	97,2935%
XS0339677139	USD	11-Jan-2038	2.580.358	17,5877%
XS0338518391	JPY	15-Jan-2038	1.524.187	101,2568%
XS0338675571	JPY	15-Jan-2038	1.256.825	92,2840%
XS0339479684	USD	15-Jan-2038	1.242.806	89,1681%
XS0339479502	JPY	18-Jan-2038	727.455	101,4872%
XS0338518045	JPY	19-Jan-2038	881.695	123,0053%
XS0339480773	JPY	25-Jan-2038	772.864	107,8222%
XS0339559287	JPY	25-Jan-2038	838.558	116,9872%
XS0341031192	JPY	25-Jan-2038	1.252.747	116,5138%
XS0342155370	JPY	29-Jan-2038	838.388	116,9635%
XS0340462042	JPY	5-Feb-2038	529.189	92,2840%
XS0343216809	JPY	5-Feb-2038	3.343.913	93,3019%
XS0343217104	JPY	5-Feb-2038	3.129.833	87,3286%
XS0343584602	JPY	5-Feb-2038	3.311.314	92,3923%
XS0342155297	JPY	12-Feb-2038	419.274	116,9860%
XS0344830608	JPY	15-Feb-2038	206.216	28,7693%
XS0343872577	JPY	22-Feb-2038	726.829	101,3999%
XS0346508616	JPY	26-Feb-2038	1.786.014	92,2840%
XS0346509002	JPY	26-Feb-2038	3.309.149	92,3319%
XS0348443135	JPY	26-Feb-2038	1.171.154	116,7055%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0348444026	JPY	26-Feb-2038	1.191.294	92,3319%
XS0346438814	JPY	4-Mar-2038	1.172.107	116,8004%
XS0349756980	JPY	4-Mar-2038	753.115	116,7412%
XS0349442532	JPY	5-Mar-2038	707.918	98,7616%
XS0350115951	JPY	11-Mar-2038	665.577	92,8546%
XS0352061088	JPY	11-Mar-2038	1.264.145	92,8215%
XS0350190145	JPY	12-Mar-2038	5.308.062	74,0528%
XS0351650964	JPY	12-Mar-2038	877.394	30,6013%
XS0349442615	JPY	18-Mar-2038	3.717.532	129,6582%
XS0349757368	JPY	18-Mar-2038	2.375.626	114,2840%
XS0351275341	JPY	18-Mar-2038	831.455	115,9963%
XS0352062052	JPY	19-Mar-2038	426.093	99,0737%
XS0352901416	JPY	19-Mar-2038	752.529	104,9854%
XS0351439475	JPY	26-Mar-2038	921.072	128,4988%
XS0352601024	JPY	26-Mar-2038	769.754	107,3884%
XS0352601370	USD	26-Mar-2038	327.164	89,1980%
XS0352601610	JPY	26-Mar-2038	806.489	112,5132%
XS0352601701	JPY	26-Mar-2038	806.209	112,4742%
XS0353348823	JPY	26-Mar-2038	934.690	86,9324%
XS0353872939	JPY	26-Mar-2038	610.344	121,6416%
XS0353873663	JPY	26-Mar-2038	891.593	124,3862%
XS0354316241	JPY	26-Mar-2038	810.099	113,0169%
XS0354483140	JPY	26-Mar-2038	2.963.521	118,1259%
XS0354496555	JPY	8-Apr-2038	618.255	123,2183%
XS0353875106	JPY	9-Apr-2038	1.128.699	131,2207%
XS0355669614	JPY	15-Apr-2038	809.483	112,9309%
XS0354482928	JPY	16-Apr-2038	3.701.854	117,3740%
XS0357773000	JPY	22-Apr-2038	906.614	140,5353%
XS0358426244	JPY	22-Apr-2038	907.919	126,6637%
XS0359279212	JPY	7-May-2038	409.430	114,2391%
XS0362680695	JPY	13-May-2038	884.182	123,3522%
XS0360775141	JPY	14-May-2038	1.242.715	144,4759%
XS0362376435	JPY	14-May-2038	1.608.802	112,2220%
XS0362680778	JPY	20-May-2038	804.329	112,2120%
XS0362661398	JPY	28-May-2038	1.528.022	112,1970%
XS0363628982	JPY	28-May-2038	433.515	120,9593%
XS0364649763	JPY	28-May-2038	831.776	116,0411%
XS0364769314	JPY	28-May-2038	1.185.141	110,2260%
XS0364650183	JPY	3-Jun-2038	1.297.538	120,6797%
XS0364995240	JPY	3-Jun-2038	1.623.514	113,2482%
XS0364995323	JPY	3-Jun-2038	962.764	111,9293%
XS0365299204	JPY	3-Jun-2038	455.332	127,0468%
XS0364649250	JPY	4-Jun-2038	804.163	112,1887%
XS0368576848	JPY	11-Jun-2038	765.936	106,8558%
XS0368582812	JPY	17-Jun-2038	959.474	133,8562%
XS0369334700	JPY	17-Jun-2038	490.698	68,4573%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0366374634	JPY	18-Jun-2038	1.845.038	111,9136%
XS0368882451	JPY	18-Jun-2038	880.880	122,8916%
XS0368926092	JPY	25-Jun-2038	562.739	112,1539%
XS0373147064	JPY	15-Jul-2038	736.763	102,7858%
XS0374734480	JPY	15-Jul-2038	1.534.919	107,0683%
XS0376740956	JPY	30-Jul-2038	404.000	112,7240%
XS0379987372	JPY	14-Aug-2038	458.099	53,2579%
XS0384259866	JPY	3-Sep-2038	1.434.702	153,9656%
XS0320168809	EUR	21-Dec-2040	1.044.011	41,7605%
XS0237937171	EUR	12-Dec-2045	35.602.479	107,8863%
XS0258581403	EUR	22-Jun-2046	21.637.302	105,5478%
XS0311664543	JPY	25-Jul-2047	659.218	91,9675%

Total Admissible Amount EUR

21.565.324.309

Amended ISINs

The following ISINs have been amended since the publication of the Composition Plan in December 2012

ISIN	Currency	Maturity date	Acceleration date	8 October 2008 outstanding nominal value in EUR	Amended Admissible Amount in EUR	Amended Admissible Amount %
XS0235648747	USD	20-Nov-2008		11.003.521	11.003.521	100,0000%
XS0336130835	USD	14-Dec-2008		69.395.540	61.685.029	88,8890%
XS0347064924	EUR	29-Oct-2009		57.150.000	14.650.060	25,6344%
XS0269149497	EUR	30-Oct-2009		1.626.000	1.252.132	77,0069%
XS0378810823	USD	5-Feb-2010		5.258.216	416.700	7,9247%
XS0292542494	CHF	30-Mar-2013	23-Feb-2012	38.644.854	48.720.804	126,0732%
XS0368230628	EUR	20-Dec-2017		3.550.000	3.550.000	100,0000%
XS0331053719	USD	15-May-2028		696.890	2.591.696	371,8947%

Manifest Error Notifications

The following ISINs are subject to unresolved Manifest Error Notifications as of 12 April 2013

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0336336960	USD	20-Dec-2008	40.040	3,6389%
XS0366314226	USD	28-May-2009	106.176	26,3161%
XS0356126705	EUR	20-Dec-2017	967.047	24,1762%
XS0331053719	USD	15-May-2028	2.591.696	371,8947%