

| Basket | ISIN | Name |
|-------------------------------|---------------------|-----------------------------|
| Agency GC | FR0000571366 | CADES 5 1/4 10/25/12 |
| Agency GC | XS0083595636 | EIB 5 1/2 02/15/18 |
| Agency GC | XS0148310294 | EIB 5 3/8 10/15/12 |
| Agency GC | XS0170558877 | EIB 3 5/8 10/15/13 |
| Agency GC | XS0196448129 | EIB 4 5/8 04/15/20 |
| Agency GC | XS0219724878 | EIB 4 10/15/37 |
| Agency GC | XS0230228933 | EIB 3 1/8 10/15/15 |
| Agency GC | XS0272359489 | EIB 3 7/8 10/15/16 |
| Agency GC | XS0290050524 | EIB 4 1/8 04/15/24 |
| Agency GC | XS0308505055 | EIB 4 3/4 10/15/17 |
| Agency GC | XS0327177134 | EIB 4 3/8 04/15/13 |
| Agency GC | XS0330805069 | EIB 4 1/4 10/15/14 |
| Agency GC | XS0408966199 | EIB 3 1/8 04/15/14 |
| Agency GC | XS0417871554 | EIB 2 1/2 04/15/12 |
| Agency GC | XS0425743506 | EIB 3 1/2 04/15/16 |
| Agency GC | XS0427291751 | EIB 4 1/2 10/15/25 |
| Agency GC | XS0490739686 | EIB 3 1/8 03/03/17 |
| Agency GC | XS0495347287 | EIB 2 1/2 07/15/15 |
| Agency GC | XS0503331323 | EIB 2 5/8 03/15/16 |
| Agency GC | XS0505157965 | EIB 4 04/15/30 |
| Agency GC | XS0518184667 | EIB 2 5/8 03/15/18 |
| Agency GC | XS0541909213 | EIB 2 1/2 09/16/19 |
| Agency GC | XS0544644957 | EIB 3 09/28/22 |
| Agency GC | XS0587030361 | EIB 2 1/8 01/15/14 |
| European Government GC | AT0000384748 | RAGB 4 1/8 01/15/14 |
| European Government GC | AT0000385745 | RAGB 4.65 01/15/18 |
| European Government GC | BE0000291972 | BGB 5 1/2 03/28/28 |
| European Government GC | BE0000301102 | BGB 4 1/4 09/28/13 |
| European Government GC | ES00000120G4 | SPGB 3.15 01/31/16 |
| European Government GC | ES00000121T5 | SPGB 2.3 04/30/13 |
| European Government GC | FI0001005407 | RFGB 5 3/8 07/04/13 |
| European Government GC | FI0001005704 | RFGB 4 1/4 07/04/15 |
| European Government GC | FR0000187635 | FRTR 5 3/4 10/25/32 |
| European Government GC | FR0010163543 | FRTR 3 1/2 04/25/15 |
| European Government GC | FR0010216481 | FRTR 3 10/25/15 |
| European Government GC | IE0006857530 | IRISH 4.6 04/18/16 |
| European Government GC | IE0034074488 | IRISH 4 1/2 04/20 |
| European Government GC | NL0000102689 | NETHER4 1/4 07/15/13 |
| European Government GC | PTOTE1OE0019 | PGB 4 3/8 06/16/14 |
| European Corporate GC | XS0222473877 | GPSS 3 3/8 01/18/16 |
| European Covered GC | ES0312360003 | AYTCED 4 04/07/14*1 |
| European Covered GC | ES0312368006 | AYTCED 4 03/13/13 |
| European Covered GC | ES0347848006 | IMCEDI3 3/4 03/11/15 |
| European Covered GC | ES0361002001 | AYTCED5 1/4 06/28/12 |
| European Covered GC | ES0413211055 | BBVASM4 1/4 07/15/14 |
| European Covered GC | ES0413900020 | SANTAN 4 07/08/13 |
| European Covered GC | XS0178952650 | HBOS 4 1/2 10/23/13 |
| European Covered GC | XS0193640629 | HBOS 4 7/8 06/04/19 |
| European Covered GC | XS0201674594 | HBOS 4 1/4 09/23/14 |
| European/French Covered GC | FR0000470387 | CIFEUR4 5/8 10/11/12 |
| European/French Covered GC | FR0000472417 | DEXMA 4 1/4 02/20/13 |
| European/French Covered GC | FR0000474652 | CFF 4 1/2 05/16/18 |
| European/French Covered GC | FR0000489296 | DEXMA 5 1/2 10/25/12 |
| European/French Covered GC | FR0010627984 | SOCSCF4 3/4 06/06/13 |

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| German Corporate GC | DE000A0BNMN7 | LBBER 4 3/8 12/22/15 |
| German Corporate GC | DE000BLB1XC7 | BYLAN 3 1/2 04/11/14 |
| German Corporate GC | DE000EH0A1R3 | EURHYP3 1/4 09/08/15 |
| German Corporate GC | DE000HLB0BS5 | HESLAN3 3/4 05/09/16 |
| German Corporate GC | DE000HSH0BF9 | HSHN 4 3/4 12/15/15 |
| German Corporate GC | DE000NLB1V97 | NDB 2 3/4 10/20/15 |
| German GC | DE0001030500 | DBRI 1 1/2 04/15/16 |
| German GC | DE0001030518 | OBLI 2 1/4 04/15/13 |
| German GC | DE0001134468 | DBR 6 06/20/16 |
| German GC | DE0001135176 | DBR 5 1/2 01/04/31 |
| German GC | DE0001135200 | DBR 5 07/04/12 |
| German GC | DE0001135218 | DBR 4 1/2 01/04/13 |
| German GC | DE0001135226 | DBR 4 3/4 07/04/34 |
| German GC | DE0001135234 | DBR 3 3/4 07/04/13 |
| German GC | DE0001135242 | DBR 4 1/4 01/04/14 |
| German GC | DE0001135259 | DBR 4 1/4 07/04/14 |
| German GC | DE0001135267 | DBR 3 3/4 01/04/15 |
| German GC | DE0001135275 | DBR 4 01/04/37 |
| German GC | DE0001135283 | DBR 3 1/4 07/04/15 |
| German GC | DE0001135291 | DBR 3 1/2 01/04/16 |
| German GC | DE0001135309 | DBR 4 07/04/16 |
| German GC | DE0001135317 | DBR 3 3/4 01/04/17 |
| German GC | DE0001135333 | DBR 4 1/4 07/04/17 |
| German GC | DE0001135341 | DBR 4 01/04/18 |
| German GC | DE0001135358 | DBR 4 1/4 07/04/18 |
| German GC | DE0001135366 | DBR 4 3/4 07/04/40 |
| German GC | DE0001135374 | DBR 3 3/4 01/04/19 |
| German GC | DE0001135382 | DBR 3 1/2 07/04/19 |
| German GC | DE0001135390 | DBR 3 1/4 01/04/20 |
| German GC | DE0001135408 | DBR 3 07/04/20 |
| German GC | DE0001135416 | DBR 2 1/4 09/04/20 |
| German GC | DE0001135424 | DBR 2 1/2 01/04/21 |
| German GC | DE0001135440 | DBR 3 1/4 07/04/21 |
| German GC | DE0001137297 | BKO 1 03/16/12 |
| German GC | DE0001137313 | BKO 0 3/4 09/14/12 |
| German GC | DE0001137321 | BKO 1 12/14/12 |
| German GC | DE0001137339 | BKO 1 1/2 03/15/13 |
| German GC | DE0001137347 | BKO 1 3/4 06/14/13 |
| German GC | DE0001141505 | OBL 4 04/13/12 |
| German GC | DE0001141513 | OBL 4 1/4 10/12/12 |
| German GC | DE0001141521 | OBL 3 1/2 04/12/13 |
| German GC | DE0001141539 | OBL 4 10/11/13 |
| German GC | DE0001141554 | OBL 2 1/2 10/10/14 |
| German GC | DE0001141562 | OBL 2 1/2 02/27/15 |
| German GC | DE0001141570 | OBL 2 1/4 04/10/15 |
| German GC | DE0001141588 | OBL 1 3/4 10/09/15 |
| German GC | DE0001141596 | OBL 2 02/26/16 |
| German GC | DE0001141604 | OBL 2 3/4 04/08/16 |
| German Pfandbrief GC | DE000DHY2AJ5 | DHY 3.95 09/22/16 |
| German Pfandbrief GC | DE000DHY2AK3 | DHY 3 7/8 12/06/16 |
| German Pfandbrief GC | DE000DXA0R43 | DEXGRP2 7/8 12/30/16 |
| German Pfandbrief GC | DE000HV1CJ85 | HVB 3.907 12/05/16 |
| German Pfandbrief GC | DE000NLB1312 | NDB 3.91 11/28/16 |
| German Pfandbrief GC | DE0001016822 | DEXGRP5 1/4 02/22/13 |

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| Jumbo Pfandbrief GC | DE000A0DALH4 | DEPFA 4 3/8 01/15/15 |
| Jumbo Pfandbrief GC | DE000DXA1NH2 | DEXGRP2 3/4 01/18/16 |
| Jumbo Pfandbrief GC | DE000HV2AB92 | HVB 1 1/2 01/14/13 |
| Jumbo Pfandbrief GC | DE000LBW3GE9 | LBBW 3 1/2 02/09/15 |
| Jumbo Pfandbrief GC | DE000SEB2P07 | SEBAG 4 1/4 05/07/13 |
| Jumbo Pfandbrief GC | DE0003611885 | EURHYP4 1/2 01/21/13 |
| Jumbo Pfandbrief GC | DE0007009482 | DEPFA 3 7/8 07/15/13 |
| EIB / KFW GC | DE000A0E9DM0 | KFW 4 3/8 10/11/13 |
| EIB / KFW GC | DE000A0L1CY5 | KFW 3 7/8 01/21/19 |
| EIB / KFW GC | DE000A0MFJX5 | KFW 4 1/8 07/04/17 |
| EIB / KFW GC | DE000A0PM5F0 | KFW 4 5/8 01/04/23 |
| EIB / KFW GC | DE000A0SLD89 | KFW 4 3/8 07/04/18 |
| EIB / KFW GC | DE000A0S8KS8 | KFW 4 5/8 10/12/12 |
| EIB / KFW GC | DE000A0XXM38 | KFW 3 1/8 02/25/14 |
| EIB / KFW GC | DE000A0XXM87 | KFW 2 1/4 05/21/12 |
| EIB / KFW GC | DE000A0Z2KS2 | KFW 3 1/8 07/04/16 |
| EIB / KFW GC | DE000A1CR4S5 | KFW 3 5/8 01/20/20 |
| EIB / KFW GC | DE000A1DAMJ6 | KFW 2 1/4 04/10/15 |
| EIB / KFW GC | DE000A1DAMK4 | KFW 1 1/4 06/17/13 |
| EIB / KFW GC | DE000A1DAML2 | KFW 1 3/4 08/04/14 |
| EIB / KFW GC | DE000A1DAMM0 | KFW 2 1/4 09/21/17 |
| EIB / KFW GC | DE000A1EWEB2 | KFW 1 7/8 11/16/15 |
| EIB / KFW GC | DE000A1EWEJ5 | KFW 3 3/8 01/18/21 |
| EIB / KFW GC | DE000A1H36U5 | KFW 2 1/8 04/11/14 |
| EIB / KFW GC | DE000A1H36V3 | KFW 3 1/8 04/08/16 |
| EIB / KFW GC | DE000A1H36W1 | KFW 1 7/8 05/16/13 |
| EIB / KFW GC | DE0002760790 | KFW 5 1/8 06/17/13 |
| EIB / KFW GC | DE0002760873 | KFW 5 1/4 07/04/12 |
| EIB / KFW GC | DE0002760915 | KFW 3 7/8 07/04/13 |
| EIB / KFW GC | DE0002760931 | KFW 4 1/4 07/04/14 |
| EIB / KFW GC | DE0002760956 | KFW 3 1/2 07/04/15 |
| EIB / KFW GC | DE0002760980 | KFW 3 1/2 07/04/21 |
| EIB / KFW GC | DE0002764198 | KFW 5 1/2 01/22/18 |
| EIB / KFW GC | XS0361975955 | EIB 4 1/4 04/15/15 |
| EIB / KFW GC | XS0412826579 | EIB 4 1/4 04/15/19 |
| KFW/Länder GC | DE000A0E9XV9 | BERGER3 1/4 01/15/14 |
| KFW/Länder GC | DE0001040384 | BADWUR3 1/2 01/14/15 |
| KFW/Länder GC | DE0001040681 | BADWUR2 3/4 03/05/15 |
| KFW/Länder GC | DE0001053379 | BAYERN3 1/4 03/24/20 |
| KFW/Länder GC | DE0001240273 | LANDER4 3/8 09/27/12 |
| KFW/Länder GC | DE0001590651 | NIESA 4 1/4 02/22/17 |
| KFW/Länder GC | DE0003290367 | BERGER3 3/4 06/11/13 |