



21 October 2010

The Directors
Nexus Bonds Limited
Level 16, Deutsche Bank Place
Cnr Hunter & Phillip Streets
Sydney NSW 2000

Deutsche Bank AG
ABN 13 064 165 162
Deutsche Bank Place
Level 16, corner of Hunter & Phillip Streets
Sydney NSW 2000 Australia
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Dear Sirs

Nexus3 Notes quarterly report from Ernst & Young LLP as at 27 September 2010

In our capacity as Operating Agent for Nexus Bonds Limited, in relation to Nexus3 Notes (ASX code NXBHC), we attach the quarterly portfolio report from Ernst & Young LLP as at 27 September 2010.

Please note this report is in relation to Nexus3 Notes only and does not relate to Nexus4 Topaz Notes (NXBHD).

Yours faithfully

Deutsche Bank AG, Sydney Branch
(as Operating Agent for Nexus Bonds Limited)



DEUTSCHE BANK AG, LONDON BRANCH

Report To:
Deutsche Bank AG, London Branch
Nexus Bonds Limited
and
Deutsche Bank AG, Sydney Branch

11 October 2010

REPORT OF INDEPENDENT ACCOUNTANTS

Deutsche Bank AG, London Branch
Loan Exposure Management Group
Winchester House
1, Great Winchester Street
London EC2N 2DB

11 October 2010

Deutsche Bank AG, Sydney Branch
Deutsche Bank Place
Level 16
Corner Hunter and Phillip Streets
Sydney NSW 2000
Australia

Nexus Bonds Limited
Deutsche Bank Place
Level 16
Corner Hunter and Phillip Streets
Sydney NSW 2000
Australia

Ladies and Gentlemen:

We have examined Deutsche Bank AG's management assertions referred to on Exhibit A ("Report of Manager on Compliance") for the Quarterly Report ended 27 September 2010 relating to the requirements of the portfolio agreement dated 3 November 2004 between Deutsche Bank AG, Sydney Branch and Nexus Bonds Limited (the "Portfolio Agreement"). Management of Deutsche Bank AG is responsible for Deutsche Bank AG's compliance with those requirements. Our responsibility is to express an opinion on management's assertions about Deutsche Bank AG's compliance based on our examination.

Our examination was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants and, accordingly, included examining, on a test basis, evidence about Deutsche Bank AG's compliance with those requirements and performing such other procedures as we considered necessary in the circumstances. Our procedures were not designed to determine whether errors may have occurred either prior to or subsequent to our tests that may have effected the balances or amounts calculated or reported by Deutsche Bank AG during the period covered by this report for this transaction. We believe that our examination provides a reasonable basis for our opinion. Our examination does not provide a legal determination on Deutsche Bank AG's compliance with its obligations under the Portfolio Agreement, nor does it indicate that we performed any procedures related to Deutsche Bank AG's internal control environment, Deutsche Bank AG's loan booking and credit administration systems, Deutsche Bank AG's determination of Replenishments, Defaulted Reference Obligations or Liquidated Reference Obligations, or Deutsche Bank AG's Final Price Estimates or Recovery Values.

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Capitalized terms used but not defined herein shall have the meanings ascribed to them in the Portfolio Agreement.

In our opinion, the assertions made by Deutsche Bank AG listed on Exhibit 1 of the attached Report of Manager on Compliance with respect to the Quarterly Report dated 27 September 2010 are fairly stated, in all material respects.

Very Truly Yours,

Ernst + Young LLP

Exhibit A

Report of Manager on Compliance

We, as members of management of Deutsche Bank AG, (the "Company") are responsible for complying with the requirements of the portfolio agreement between Deutsche Bank AG, Sydney Branch and Nexus Bonds Limited (the "Portfolio Agreement"). We also are responsible for establishing and maintaining effective internal control over compliance with the Company's obligations under the Portfolio Agreement in relation to the composition and replenishment of the Portfolio. We have performed an evaluation of the Company's compliance with those requirements described on the attached Exhibit 1, as of September 27, 2010 and for the Quarterly Period then ended. Based on this evaluation, we assert that for the Quarterly Period ended September 27, 2010, the Company complied with the assertions made on Exhibit 1 attached hereto.



Deutsche Bank AG

Name:

MARIO VERNA

Title:

Managing Director

Deutsche Bank AG

Name:

Sanjeev Punjabi

Title:

Managing Director

Exhibit 1**Deutsche Bank AG Management's Assertions**

1. Using the information presented on the Reference Registry dated September 27, 2010, we presented with mathematical accuracy the stratification tables in the form of Schedule H of the Portfolio Agreement. The results of our calculations are on the attached Exhibit 1B.

2. Using the information presented on the Reference Registry dated September 27, 2010:

We accurately presented on the attached Exhibit 1A the following Reference Obligation Criteria which are items 2, 6 and 7 as shown on Schedule B of the Portfolio Agreement:

- i. each Reference Entity has a S&P Equivalent Rating of BB or better.
- ii. each Reference Entity is incorporated or organized in a country having a S&P Sovereign Long Term Foreign Currency Rating of at least A-, and
- iii. the sum of the Reference Obligation Notional Amounts of the Reference Obligation and each other Reference Obligation in respect of which the Reference Entity is in the same Reference Entity Group does not exceed:
 - (A) 2.50% of the Initial Portfolio Notional Amount, if the Reference Entity Group has a S&P Equivalent Rating of A- or better,
 - (B) 2.00% of the Initial Portfolio Notional Amount, if the Reference Entity Group has a S&P Equivalent Rating of BBB or BBB+,
 - (C) 1.75% of the Initial Portfolio Notional Amount, if the Reference Entity Group has a S&P Equivalent Rating of BBB-, or
 - (D) 1.00% of the Initial Portfolio Notional Amount, if the Reference Entity Group has a S&P Equivalent Rating of BB or BB+.

We also accurately presented on the attached Exhibit 1A the following Reference Portfolio Criteria which are items (a) through (k) shown on Schedule C of the Portfolio Agreement:

- a. the Portfolio Notional Amount does not exceed the Maximum Portfolio Notional Amount,
- b. there are at least 100 Reference Entity Groups,
- c. the remaining Weighted Average Life of the Reference Portfolio does not exceed 3.5 years,
- d. the S&P Weighted Average Recovery Rate is not less than 30%,
- e. the aggregate Reference Obligation Notional Amount in respect of which the Reference Entities are not publicly rated by S&P does not exceed 60% of the Initial Portfolio Notional Amount,

- f. the aggregate Reference Obligation Notional Amount in respect of which the Reference Entities are incorporated:
- i. in countries having a S&P Sovereign Long Term Foreign Currency Rating below AA- is not greater than 6% of the Initial Portfolio Notional Amount, and
 - ii. in any one of such countries is not greater than 3% of the Initial Portfolio Notional Amount,

- g. the division of Reference Entities into S&P Industry Groups does not exceed the following percentages:

S&P Industry Group	Maximum percentage of the Initial Portfolio Notional Amount
Largest Industry Group	12.00%
Second largest Industry Group	12.00%
Third largest Industry Group	10.00%
All other Industry Groups	8.00%

- h. the division of Reference Entities into regions based on their place of incorporation or organization does not exceed the following percentages:

Region	Maximum percentage of the Initial Portfolio Notional Amount
Americas (including Bermuda)	45.00%
Europe	65.00%
Australia and New Zealand	20.00%
Asia	6.00%

- i. the minimum number of Reference Obligations not owed to Deutsche Bank AG (but may be owed to another DB Entity) is 1,
- j. the aggregate Reference Obligation Notional Amount in respect of which the Reference Entities have a S&P Equivalent Rating of BBB- or below, at the time of inclusion of an asset rated such, is not greater than 35% of the Initial Portfolio Notional Amount, and

- k. the aggregate Reference Obligation Notional Amount in respect of which the Reference Entities have a S&P Equivalent Rating of BB+ or below, at the time of inclusion of an asset rated such, is not greater than 10% of the Initial Portfolio Notional Amount.

For the purposes of paragraphs (c), (d), (e), (f), (g), (h), (j) and (k) above, any Defaulted Reference Obligation was excluded when determining whether the Reference Portfolio satisfies the Reference Portfolio Criteria.

3. The following information presented on the attached Exhibit 1C for Defaulted Reference Obligations from the Effective Date to the last day of the Quarterly Period agrees to the information listed in the Reference Registry dated September 27, 2010:
 - i. the identifier of the Reference Obligation,
 - ii. the identifier for the Reference Entity,
 - iii. the identifier for the relevant Reference Entity Group,
 - iv. the amount of the Reference Obligation (in the relevant Obligation Currency) used to determine its Reference Obligation Notional Amount,
 - v. the Reference Obligation Notional Amount in AUD,
 - vi. the currency of its denomination,
 - vii. the Relevant FX Rate (if applicable),
 - viii. the maturity date,
 - ix. the country of incorporation of the Reference Entity,
 - x. the date of the relevant Credit Event Notice,
 - xi. the type of Credit Event, and
 - xii. the latest Final Price Estimate (if any).

4. The following information presented on the attached Exhibit 1E for Liquidated Reference Obligations from the Effective Date to the last day of the Quarterly Period agrees to the information listed in the Reference Registry dated September 27, 2010:
 - i. the identifier of the Reference Obligation,
 - ii. the identifier for the Reference Entity,
 - iii. the identifier for the relevant Reference Entity Group,
 - iv. the amount of the Reference Obligation (in the relevant Obligation Currency) used to determine its Reference Obligation Notional Amount,
 - v. the Reference Obligation Notional Amount in AUD,
 - vi. the currency of its denomination,
 - vii. the Relevant FX Rate (if applicable),
 - viii. the maturity date,
 - ix. the country of incorporation of the Reference Entity,
 - x. the date of the relevant Credit Event Notice,
 - xi. the type of Credit Event,
 - xii. the date that the Conditions to Loss Allocation were determined to be satisfied, and
 - xiii. the Recovery Value.

5. Using information presented on the Reference Registry dated September 27, 2010, in respect of each Reference Obligation which either was subject to a Replenishment or became a Defaulted Reference Obligation during the Quarterly Period, we accurately presented the following:
- a. as at the date at which it was included in the Reference Portfolio (unless it was included as a replacement of any existing Reference Obligation in accordance with the Confirmation) and each subsequent date at which its Reference Obligation Notional Amount was increased:
 - i. the Reference Obligation had: a S&P Equivalent Rating of BB or better
 - ii. the relevant Reference Entity was incorporated or organized in a country having a S&P Sovereign Long Term Foreign Currency Rating of at least A-, and
 - iii. the sum of the Reference Obligation Notional Amount of the Reference Obligation and each other Reference Obligation in respect of which the Reference Entity is in the same Reference Entity Group did not exceed:
 - (A) 2.50% of the Initial Portfolio Notional Amount, if the Reference Entity Group has a S&P Equivalent Rating of at least A- or better,
 - (B) 2.00% of the Initial Portfolio Notional Amount, if the Reference Entity Group has a S&P Equivalent Rating of BBB or BBB+,
 - (C) 1.75% of the Initial Portfolio Notional Amount, if the Reference Entity Group has a S&P Equivalent Rating of BBB-, or
 - (D) 1.00% of the Initial Portfolio Notional Amount, if the Reference Entity Group has a S&P Equivalent Rating of BB or BB+.
 - b. it did not cause the Reference Portfolio to not comply with the Reference Portfolio Criteria described in paragraph 5 above or worsen any existing non-compliance of the Reference Portfolio with any of those Reference Portfolio Criteria, as at the last day of the Quarterly Period (unless it was included as a replacement of any existing Reference Obligation in accordance with the Confirmation).

For the purpose of calculating the percentages in clause (iii), the current S&P Equivalent Rating for the Quarterly Period ended September 27, 2010, shall be used for any Reference Entity that is in a Reference Entity Group containing another Reference Entity that was subject to a Replenishment or became a Defaulted Reference Obligation during the period from the most recent Quarterly Period to the last day of the Quarterly Period. Any Reference Entity Group that does not contain a Reference Entity that was subject to a Replenishment or became a Defaulted Reference Obligation during the period from the most recent Quarterly Period to the last day of the Quarterly Period shall be excluded from this calculation.

The results are on the attached Exhibit 1D.

6. Using information in the Reference Registry, we presented with mathematical accuracy each Loss Determination Amount and, if applicable, any Cash Settlement Amount. The results are on the attached Exhibit 1F.

Deutsche Bank AG

Loan Exposure Management Group

EXHIBIT 1A

Effective Date Portfolio as of 27 Sep 2010

1. Summary Portfolio Criteria and Reference Obligation Criteria

Strictly Private and Confidential

	Required	Actual Portfolio	Compliance Yes/No
Portfolio Size	Maximum AUD 1,497,166,800	AUD 1,497,166,800	Yes
Number of Reference Entity Groups	Minimum 100	122	Yes
Weighted average life of Debt Obligations**	Maximum 3.5 years	0.21	Yes
Weighted average S&P recovery rate**	Minimum 30%	33.13	Yes
Portfolio Companies not publicly assigned an issuer credit rating by S&P**	Maximum 60%	37.66%	Yes
Amount of Debt Obligations of Portfolio Companies incorporated in countries having an S&P sovereign long term foreign currency rating below AA-**	Maximum 6.0% in aggregate,	2.17%	Yes
	Maximum 3.0% per country	1.52%	Yes
Amount of Debt Obligations of Portfolio Companies incorporated in countries having an S&P sovereign long term foreign currency rating of A- or above	100%	100%	Yes
Exposure to S&P Industry classifications**	Maximum 12% to largest	10.21%	Yes
	Maximum 12% to second largest	8.90%	Yes
	Maximum 10% to third largest	6.54%	Yes
	Maximum 8% to all other groups	6.27%	Yes
Exposure to geographic regions**	Maximum 45% Americas (including Bermuda)	36.42%	Yes
	Maximum 65% Europe	56.40%	Yes
	Maximum 20% Australia and New Zealand	0.97%	Yes
	Maximum 6% Asia	5.59%	Yes
Reference Entity Group concentration (at the time of inclusion over the duration of the Quarter):			
S&P Equivalent Rating AAA to A-	Maximum 2.50%	2.28%	Yes
S&P Equivalent Rating BBB or BBB+	Maximum 2.00%	0.56%	Yes
S&P Equivalent Rating BBB-	Maximum 1.75%	0.20%	Yes
S&P Equivalent Rating BB+	Maximum 1.00%	0.00%	Yes
S&P Equivalent Rating BB	Maximum 1.00%	0.00%	Yes
Portfolio Companies with S&P Equivalent Rating of BBB- and Below**	Maximum 35.00%	27.47%	Yes
Portfolio Companies with S&P Equivalent Rating of BB+ and Below**	Maximum 10.00%	11.64%	No*
Number of Reference Entities for which Debt Obligations are not owed to Deutsche Bank AG	Minimum 1	49	Yes
Portfolio Companies with S&P Senior Unsecured Rating of BB or Better At Inception	100%	100%	Yes
Portfolio Companies with S&P Mapped Rating of BB or Better At Inception	100%	100%	Yes

*Non compliance with this Portfolio Criteria has occurred because of rating downgrades of Portfolio Companies. Whilst this Portfolio Criteria remains non compliant, Replenishments are not permitted that would worsen the extent of the non compliance.

**Criteria refers to the Portfolio excluding any Defaulted Reference Obligations.

Deutsche Bank AG
Loan Exposure Management Group
EXHIBIT 1B
Effective Date Portfolio as of 27 Sep 2010
Stratification Report
Strictly Private and Confidential
EXHIBIT 1B.1 Distribution by Rating

Distribution by S&P Equivalent Rating

S&P Equivalent Rating	Number of Reference Entities	Total Reference Obligation Notional Amount (AUD)	Percentage of Portfolio Notional Amount	Weighted Average Life
AAA	4	33,655,883	2.25%	0.21
AA+	2	15,000,000	1.00%	0.21
AA	3	38,163,362	2.55%	0.21
AA-	5	48,500,000	3.24%	0.21
A+	10	110,972,476	7.41%	0.19
A	11	101,751,336	6.80%	0.21
A-	16	159,921,003	10.68%	0.20
BBB+	33	291,521,116	19.47%	0.20
BBB	28	279,269,434	18.65%	0.21
BBB-	32	237,410,831	15.86%	0.21
BB+	8	68,664,584	4.59%	0.21
BB	7	47,913,627	3.20%	0.21
BB-	2	12,137,724	0.81%	0.21
B+	1	15,000,000	1.00%	0.21
B	1	9,515,447	0.64%	0.21
B-	4	21,333,530	1.42%	0.21
CCC+	-	-	0.00%	-
CCC	-	-	0.00%	-
CCC-	-	-	0.00%	-
CC	-	-	0.00%	-
C	-	-	0.00%	-
D**	1	6,436,447	0.43%	0.21
Total	168	1,497,166,800	100.00%	0.21

** The following Unique Identifier is for the Reference Obligation that is D rated:

00976860 DBNY 601258PJFHF (please refer to Defaulted Reference Obligations in Exhibit 1C)

Deutsche Bank AG
Loan Exposure Management Group
EXHIBIT 1B continued...
Effective Date Portfolio as of 27 Sep 2010
Stratification Report
Strictly Private and Confidential
EXHIBIT 1B.2 Distribution by S&P Industry

Largest 4 Industries

Industry Code	S&P Industry	Number of Reference Entities	Total Reference Obligation Notional Amount (AUD)	Percentage of Portfolio Notional Amount
20	Financial intermediaries	21	153,113,273	10.23%
32	Oil and gas	12	133,427,934	8.91%
29	Insurance	12	100,489,526	6.71%
4	Beverage and tobacco	11	98,041,527	6.55%

All Industries

S&P Industry Code	S&P Industry	Number of Reference Entities	Total Reference Obligation Notional Amount (AUD)	Percentage of Portfolio Notional Amount
1	Aerospace and defense	-	-	0.00%
2	Air transport	-	-	0.00%
3	Automotive	5	67,781,263	4.53%
4	Beverage and tobacco	11	98,041,527	6.55%
5	Broadcast, radio and television	2	29,998,167	2.00%
6	Brokers / dealers / investment houses	4	59,250,000	3.96%
7	Building and development	4	29,400,000	1.96%
8	Business equipment and services	14	75,262,955	5.03%
9	Cable and satellite television	2	15,000,000	1.00%
10	Chemical / plastics	8	66,699,279	4.46%
11	Clothing / textiles	-	-	0.00%
12	Conglomerates	1	4,500,000	0.30%
13	Containers and glass products	4	26,045,244	1.74%
14	Cosmetics / toiletries	-	-	0.00%
15	Drugs	9	72,693,619	4.86%
16	Ecological services and equipment	-	-	0.00%
17	Electronics / electric	4	34,400,000	2.30%
18	Equipment leasing	-	-	0.00%
19	Farming / agriculture	4	39,000,000	2.60%
20	Financial intermediaries	21	153,113,273	10.23%
21	Food / drug retailers	2	40,300,000	2.69%
22	Food products	9	81,850,730	5.47%
23	Food service	-	-	0.00%
24	Forest products	4	33,929,074	2.27%
25	Health care	-	-	0.00%
26	Home furnishings	-	-	0.00%
27	Lodging and casinos	1	30,000,000	2.00%
28	Industrial equipment	2	8,871,500	0.59%
29	Insurance	12	100,489,526	6.71%
30	Leisure goods / activities / movies	1	6,000,000	0.40%
31	Nonferrous metals / minerals	1	3,000,000	0.20%
32	Oil and gas	12	133,427,934	8.91%
33	Publishing	8	60,795,000	4.06%
34	Rail industries	1	5,000,000	0.33%
35	Retailers (except food and drug)	2	29,000,000	1.94%
36	Steel	4	37,311,067	2.49%
37	Surface transport	4	42,071,247	2.81%
38	Telecommunications / cellular communications	6	42,935,395	2.87%
39	Utilities	5	63,000,000	4.21%
40	Other	1	8,000,000	0.53%
55	REITs and REOCs	-	-	0.00%
Total		168	1,497,166,800	100.00%

Deutsche Bank AG
Loan Exposure Management Group
EXHIBIT 1B continued...
Effective Date Portfolio as of 27 Sep 2010
Stratification Report
Strictly Private and Confidential
EXHIBIT 1B.3 Distribution by Country

Largest 3 Countries

Country	Number of Reference Entities	Total Reference Obligation Notional Amount (AUD)	Percentage of Portfolio Notional Amount
United States Of America	62	533,788,494	35.65%
Germany	26	231,166,300	15.44%
Great Britain	12	144,078,075	9.62%

Distribution by Region

Region	Number of Reference Entities	Total Reference Obligation Notional Amount (AUD)	Percentage of Portfolio Notional Amount
Americas	64	552,788,494	36.92%
Europe	93	845,940,096	56.50%
Australia and New Zealand	3	14,600,000	0.98%
Asia	8	83,838,210	5.60%
Total	168	1,497,166,800	100.00%

All countries

Country	Number of Reference Entities	Total Reference Obligation Notional Amount (AUD)	Percentage of Portfolio Notional Amount
Australia	3	14,600,000	0.98%
Austria	1	4,500,000	0.30%
Belgium	1	12,500,000	0.83%
Bermudas	1	18,000,000	1.20%
Canada	1	1,000,000	0.07%
Denmark	3	27,967,653	1.87%
Finland	2	19,913,627	1.33%
France	13	100,937,724	6.74%
Germany	26	231,166,300	15.44%
Great Britain	12	144,078,075	9.62%
Ireland	1	8,000,000	0.53%
Italy	2	22,753,888	1.52%
Japan	2	20,141,527	1.35%
Liechtenstein	1	15,000,000	1.00%
Netherlands	17	122,926,042	8.21%
Portugal	2	9,870,273	0.66%
Saudi Arabia	3	17,900,000	1.20%
Spain	3	35,826,514	2.39%
Sweden	3	46,000,000	3.07%
Switzerland	6	44,500,000	2.97%
Qatar	1	4,000,000	0.27%
United Arab Emirates	2	41,796,683	2.79%
United States Of America	62	533,788,494	35.65%
Total	168	1,497,166,800	100.00%

Deutsche Bank AG

Loan Exposure Management Group

EXHIBIT 1B continued...

Effective Date Portfolio as of 27 Sep 2010

Stratification Report

Strictly Private and Confidential

EXHIBIT 1B.4 Distribution by S&P Country Rating

S&P Long Term Foreign Currency Rating	Number of Reference Entities	Total Reference Obligation Notional Amount (AUD)	Percentage of Portfolio Notional Amount
AAA	150	1,306,377,915	87.26%
AA+	1	12,500,000	0.83%
AA	7	77,968,041	5.21%
AA-	6	67,696,683	4.52%
A+	2	22,753,888	1.52%
A	-	-	0.00%
A-	2	9,870,273	0.66%
BBB+	-	-	0.00%
BBB	-	-	0.00%
BBB-	-	-	0.00%
BB+	-	-	0.00%
BB	-	-	0.00%
BB-	-	-	0.00%
B+	-	-	0.00%
B	-	-	0.00%
B-	-	-	0.00%
CCC+	-	-	0.00%
CCC	-	-	0.00%
CCC-	-	-	0.00%
CC	-	-	0.00%
C	-	-	0.00%
D	-	-	0.00%
Total	168	1,497,166,800	100.00%

Deutsche Bank AG

Loan Exposure Management Group

EXHIBIT 1B continued...

Effective Date Portfolio as of 27 Sep 2010

Stratification Report

Strictly Private and Confidential

EXHIBIT 1B.5 Distribution by Remaining Term to Maturity

Remaining Term to Maturity (months)	Number of Reference Entities	Total Reference Obligation Notional Amount (AUD)	Percentage of Portfolio Notional Amount
0			
6	168	1,497,166,800	100.00%
12	-	-	0.00%
18	-	-	0.00%
24	-	-	0.00%
30	-	-	0.00%
36	-	-	0.00%
42	-	-	0.00%
48	-	-	0.00%
54	-	-	0.00%
60	-	-	0.00%
66	-	-	0.00%
72	-	-	0.00%
78	-	-	0.00%
84	-	-	0.00%
90	-	-	0.00%
96	-	-	0.00%
102	-	-	0.00%
108	-	-	0.00%
114	-	-	0.00%
120	-	-	0.00%
Total	168	1,497,166,800	100.00%

Deutsche Bank AG
Loan Exposure Management Group
EXHIBIT 1B continued...
Effective Date Portfolio as of 27 Sep 2010
Stratification Report
Strictly Private and Confidential
EXHIBIT 1B.6 Extract from Reference Registry

1,497,166,800 100%

Reference Entity#	Unique Identifier	Reference Entity Identifier	Reference Entity Group Identifier	S&P Equivalent Rating	S&P Industry	S&P Industry Name	Country of Domicile	Reference Obligation Notional Amount (AUD)	Percentage of Portfolio Notional Amount	Defaulted Notional	Liquidated Notional	Loss Determination & Cash Settlement Amounts	
1	00970130	DBLONGBEPM0POS LN	984	984	BBB-	3	Automotive	SWEDEN	16,000,000	1.07%	0	0	0
2	01142680	DBLONGBEPM0POR LN	6505121	6505121	BBB+	20	Financial intermediaries	GREAT BRITAIN	5,300,000	0.35%	0	0	0
3	01297580	DBNY 601258PJFH F	5245041	5245041	BBB-	39	Utilities	UNITED STATES OF AMERICA	11,000,000	0.73%	0	0	0
4	01064670	DBNY 115846IFDB N	917771	917771	BB+	38	Telecommunications / cellular communications	UNITED STATES OF AMERICA	8,000,000	0.53%	0	0	0
5	01269270	DBLUXLXFVEEFVOL U	6945733	6945733	BBB+	4	Beverage and tobacco	BELGIUM	12,500,000	0.83%	0	0	0
6	00945780	DBLONGBEPM0POR LN	1835	1835	BBB	37	Surface transport	DENMARK	14,567,653	0.97%	0	0	0
7	01026430	DBLONGBFVE0IFDB L	6607104	6607104	BBB	36	Steel	NETHERLANDS	12,000,000	0.80%	0	0	0
8	600136632701000		479791	141771	A-	19	Farming / agriculture	NETHERLANDS	10,000,000	0.67%	0	0	0
9	600136632701000		479791	141771	A-	19	Farming / agriculture	NETHERLANDS	2,500,000	0.17%	0	0	0
10	01089580	DBNY 601258PJFH F	6740652	6740652	BBB	20	Financial intermediaries	UNITED STATES OF AMERICA	8,000,000	0.53%	0	0	0
11	01281210	DBLUXL7052EPOR LU	6062176	6062176	BBB-	17	Electronics / electric	NETHERLANDS	8,000,000	0.53%	0	0	0
12	01281210	DBLUXL7052EPOR LU	6062176	6062176	BBB-	17	Electronics / electric	NETHERLANDS	4,400,000	0.29%	0	0	0
13	01029320	DBNY 601258PJFH F	6580846	6580846	A+	29	Insurance	UNITED STATES OF AMERICA	10,000,000	0.67%	0	0	0
14	01029320	DBNY 601258PJFH F	6580846	6580846	A+	29	Insurance	UNITED STATES OF AMERICA	4,000,000	0.27%	0	0	0
15	01003520	DBNY 115846IFDB N	5330400	5330400	AAA	8	Business equipment and services	UNITED STATES OF AMERICA	12,000,000	0.80%	0	0	0
16	01003520	DBNY 115846IFDB N	5330400	5330400	AAA	8	Business equipment and services	UNITED STATES OF AMERICA	3,655,883	0.24%	0	0	0
17	01003520	DBNY 115846IFDB N	5330400	5330400	AAA	8	Business equipment and services	UNITED STATES OF AMERICA	2,000,000	0.13%	0	0	0
18	01075880	DBLUXL7052EPOR LU	2397	2397	BBB+	33	Publishing	GERMANY	15,000,000	1.00%	0	0	0
19	01075880	DBLUXL7052EPOR LU	2397	2397	BBB+	33	Publishing	GERMANY	11,000,000	0.73%	0	0	0
20	01075880	DBLUXL7052EPOR LU	2397	2397	BBB+	33	Publishing	GERMANY	4,495,000	0.30%	0	0	0
21	00898070	DBLUXL5516EPOR LU	21	21	A	10	Chemical / plastics	GERMANY	18,000,000	1.20%	0	0	0
22	00961900	DBLUXLXFVEEFVOL U	452	452	A-	3	Automotive	GERMANY	18,000,000	1.20%	0	0	0
23	00899860	DBLUXLXFVEEFVOL U	61	61	BBB	33	Publishing	GERMANY	10,000,000	0.67%	0	0	0
24	01091380	DBNY 601258PJFH F	5272327	5272327	BBB	8	Business equipment and services	UNITED STATES OF AMERICA	3,000,000	0.20%	0	0	0
25	01091380	DBNY 601258PJFH F	5272327	5272327	BBB	8	Business equipment and services	UNITED STATES OF AMERICA	3,000,000	0.20%	0	0	0
26	01017630	DBLONGBEPM0POR LN	42	42	A	32	Oil and gas	GREAT BRITAIN	34,181,182	2.28%	0	0	0
27	00980850	DBLONGBEPM0POR LN	117221	117221	BBB+	4	Beverage and tobacco	GREAT BRITAIN	20,000,000	1.34%	0	0	0
28	00980850	DBLONGBEPM0POR LN	117221	117221	BBB+	4	Beverage and tobacco	GREAT BRITAIN	10,000,000	0.67%	0	0	0
29	00979030	BTC 122548PORT	6117330	1035651	BB	9	Cable and satellite television	UNITED STATES OF AMERICA	12,000,000	0.80%	0	0	0
30	00979030	BTC 122548PORT	6117330	1035651	BB	9	Cable and satellite television	UNITED STATES OF AMERICA	3,000,000	0.20%	0	0	0
31	00984890	DBNY 601258PJFH F	6630502	6630502	B+	20	Financial intermediaries	UNITED STATES OF AMERICA	15,000,000	1.00%	0	0	0
32	01022750	DBNY 115846IFDB N	674	674	A	19	Farming / agriculture	UNITED STATES OF AMERICA	4,500,000	0.30%	0	0	0
33	00958110	DBLONGBFVE0IFDB L	6138468	1833	BBB-	4	Beverage and tobacco	DENMARK	8,400,000	0.56%	0	0	0
34	00958110	DBLONGBFVE0IFDB L	6138468	1833	BBB-	4	Beverage and tobacco	DENMARK	5,000,000	0.33%	0	0	0
35	01075920	DBLUXL7052EPOR LU	5646612	2967	BBB-	13	Containers and glass products	GERMANY	9,937,797	0.66%	0	0	0
36	01075920	DBLUXL7052EPOR LU	5646612	2967	BBB-	13	Containers and glass products	GERMANY	7,000,000	0.47%	0	0	0
37	01075920	DBLUXL7052EPOR LU	5646612	2967	BBB-	13	Containers and glass products	GERMANY	7,000,000	0.47%	0	0	0
38	01075920	DBLUXL7052EPOR LU	5646612	2967	BBB-	13	Containers and glass products	GERMANY	2,107,447	0.14%	0	0	0
39	00898600	DBLUXL5516EPOR LU	3671	3671	A-	21	Food / drug retailers	FRANCE	18,000,000	1.20%	0	0	0
40	01283190	DBLUXL7346EPOR LU	610691	610701	B-	36	Steel	SPAIN	2,311,067	0.15%	0	0	0
41	01207400	DBLUXLXFVUEFVOL U	492651	610781	B	24	Forest products	SPAIN	9,515,447	0.64%	0	0	0
42	2230		7283809	7283809	BBB+	32	Oil and gas	CANADA	1,000,000	0.07%	0	0	0
43	00851340	DBLUXL7071EPOR LU	5123076	5180	AA-	7	Building and development	GERMANY	10,000,000	0.67%	0	0	0
44	01293380	DBLUXLXFVEEFVOL U	5593	5593	BBB+	38	Telecommunications / cellular communications	GERMANY	12,000,000	0.80%	0	0	0
45	01293380	DBLUXLXFVEEFVOL U	5593	5593	BBB+	38	Telecommunications / cellular communications	GERMANY	979,674	0.07%	0	0	0
46	00983010	DBLONGBEPM0POR LN	557971	557971	A-	4	Beverage and tobacco	GREAT BRITAIN	8,000,000	0.53%	0	0	0
47	01072180	DBNY 601258PJFH F	6759837	6759837	BBB-	20	Financial intermediaries	UNITED STATES OF AMERICA	8,000,000	0.53%	0	0	0
48	01072180	DBNY 601258PJFH F	6759837	6759837	BBB-	20	Financial intermediaries	UNITED STATES OF AMERICA	4,413,273	0.29%	0	0	0
49	01072180	DBNY 601258PJFH F	6759837	6759837	BBB-	20	Financial intermediaries	UNITED STATES OF AMERICA	2,000,000	0.13%	0	0	0
50	01140000	DBLUXL5517EPOR LU	6945568	6933415	BB+	37	Surface transport	UNITED ARAB EMIRATES	17,633,321	1.18%	0	0	0
51	01004300	DBNY 115846IFDB N	851	851	A	10	Chemical / plastics	UNITED STATES OF AMERICA	3,500,000	0.23%	0	0	0
52	01276660	DBLUXL7052EPOR LU	7463006	7463006	BBB+	8	Business equipment and services	FRANCE	8,400,000	0.56%	0	0	0
53	00897030	DBLUXLXFVEEFVOL U	207	207	A+	39	Utilities	FRANCE	3,000,000	0.20%	0	0	0
54	00982800	DBNY 601258PJFH F	852	852	AA-	15	Drugs	UNITED STATES OF AMERICA	18,000,000	1.20%	0	0	0
55	DBAG1000		279851	7615	A-	39	Utilities	SPAIN	24,000,000	1.60%	0	0	0
56	01138320	DBLUXL7052EPOR LU	5119802	5119802	A-	20	Financial intermediaries	NETHERLANDS	2,000,000	0.13%	0	0	0
57	01273940	DBNY 601258PJFH F	1094211	5682350	BBB	39	Utilities	UNITED STATES OF AMERICA	20,000,000	1.34%	0	0	0
58	00976860	DBNY 601258PJFH F	6609615	6609615	D	29	Insurance	UNITED STATES OF AMERICA	6,436,447	0.43%	6,436,447.00	0	0
59	9004239195006		1081071	5684825	BBB-	5	Broadcast, radio and television	ITALY	14,798,167	0.99%	0	0	0
60	00898140	DBLUXLXFVEEFVOL U	3848	3848	A-	38	Telecommunications / cellular communications	FRANCE	10,000,000	0.67%	0	0	0

61	01111630	DBLXL7052EPORLU	329	259	BBB	21	Food / drug retailers	GERMANY	22,300,000	1.49%	0	0	0
62	01104310	DBLXL7052EPORLU	329	259	BBB	15	Drugs	GERMANY	3,747,583	0.25%	0	0	0
63	01104310	DBLXL7052EPORLU	329	259	BBB	15	Drugs	GERMANY	3,446,036	0.23%	0	0	0
64	01293430	DBLXL7052EPORLU	5559361	5559361	BBB-	15	Drugs	SWITZERLAND	6,000,000	0.40%	0	0	0
65	CLONDF123		6921099	6921099	BBB	6	Brokers / dealers / investment houses	UNITED STATES OF AMERICA	30,000,000	2.00%	0	0	0
66	01257920	DBNY 115846IFDBN	855	103031	AA+	17	Electronics / electric	UNITED STATES OF AMERICA	7,000,000	0.47%	0	0	0
67	00961580	DBNY 601258PJFHF	2607	2607	BBB+	22	Food products	UNITED STATES OF AMERICA	12,900,000	0.86%	0	0	0
68	00961580	DBNY 601258PJFHF	2607	2607	BBB+	22	Food products	UNITED STATES OF AMERICA	7,000,000	0.47%	0	0	0
69	01076020	DBLXL7065EPORLU	1467	1467	BB	12	Conglomerates	GERMANY	4,500,000	0.30%	0	0	0
70	01046650	DBLXL7052EPORLU	5336217	5336217	BBB	10	Chemical / plastics	SWITZERLAND	3,000,000	0.20%	0	0	0
71	01286430	DBLXL7052EPORLU	5493695	6335434	BB-	8	Business equipment and services	FRANCE	3,737,724	0.25%	0	0	0
72	01082120	DBNY 601258PJFHF	8394	8394	BBB	29	Insurance	UNITED STATES OF AMERICA	4,000,000	0.27%	0	0	0
73	01082120	DBNY 601258PJFHF	8394	8394	BBB	29	Insurance	UNITED STATES OF AMERICA	2,000,000	0.13%	0	0	0
74	01291480	DBNY 601258PJFHF	4675	4675	AA+	40	Other	UNITED STATES OF AMERICA	8,000,000	0.53%	0	0	0
75	01074740	DBLXL7052EPORLU	408411	408411	B-	28	Industrial equipment	GERMANY	7,635,750	0.51%	0	0	0
76	01074740	DBLXL7052EPORLU	408411	408411	B-	28	Industrial equipment	GERMANY	1,235,750	0.08%	0	0	0
77	01198250	DBNY 115846IFDBN	1392031	1392031	BBB	32	Oil and gas	UNITED STATES OF AMERICA	3,500,000	0.23%	0	0	0
78	01003320	DBNY 801239PJFHF	4614	117111	A+	3	Automotive	UNITED STATES OF AMERICA	10,000,000	0.67%	0	0	0
79	00996240	DBLONGBEPMOPORLN	6757731	6757731	BBB-	19	Farming / agriculture	SWEDEN	22,000,000	1.47%	0	0	0
80	00941210	DBNY 601258PJFHF	6555910	6555910	BBB	27	Lodging and casinos	UNITED STATES OF AMERICA	30,000,000	2.00%	0	0	0
81	00928400	DBLONGBEPMOPORLN	1133541	1133541	BBB-	20	Financial intermediaries	GREAT BRITAIN	10,000,000	0.67%	0	0	0
82	00928400	DBLONGBEPMOPORLN	1133541	1133541	BBB-	20	Financial intermediaries	GREAT BRITAIN	2,000,000	0.13%	0	0	0
83	01157420	DBLXL7052EPORLU	6563645	6563645	AA	32	Oil and gas	UNITED ARAB EMIRATES	24,163,362	1.61%	0	0	0
84	01067820	DBLXLXFVAEFVOLL	1079531	1079531	A+	4	Beverage and tobacco	JAPAN	10,141,527	0.68%	0	0	0
85	01067830	DBLXLXFVAEFVOLL	1079531	1079531	A+	4	Beverage and tobacco	JAPAN	10,000,000	0.67%	0	0	0
86	01296490	DBNY 115846IFDBN	335911	335911	AAA	15	Drugs	UNITED STATES OF AMERICA	16,000,000	1.07%	0	0	0
87	00919240	DBLONGBEPMOPORLN	3977	3977	BBB-	35	Retailers (except food and drug)	GREAT BRITAIN	9,000,000	0.60%	0	0	0
88	00970120	DBNY 601258PJFHF	928521	928521	A+	32	Oil and gas	UNITED STATES OF AMERICA	16,830,949	1.12%	0	0	0
89	00970120	DBNY 601258PJFHF	928521	928521	A+	32	Oil and gas	UNITED STATES OF AMERICA	12,000,000	0.80%	0	0	0
90	01079060	DBLXL7052EPORLU	5241465	5241465	BBB+	32	Oil and gas	NETHERLANDS	8,000,000	0.53%	0	0	0
91	01249890	DBNY 115846IFDBN	5235473	6697729	BBB-	17	Electronics / electric	UNITED STATES OF AMERICA	15,000,000	1.00%	0	0	0
92	01064490	DBLXL7052EPORLU	7582	7582	BBB-	33	Publishing	FRANCE	3,800,000	0.25%	0	0	0
93	01091080	DBLXLXFVEEFVOLL	6534997	6534997	BBB	10	Chemical / plastics	GERMANY	15,000,000	1.00%	0	0	0
94	01091590	AUHL480105AUHLD	7013605	7013605	A-	20	Financial intermediaries	AUSTRALIA	7,600,000	0.51%	0	0	0
95	01091550	AUHL480105AUHLD	7013605	7013605	A-	20	Financial intermediaries	AUSTRALIA	4,000,000	0.27%	0	0	0
96	01071700	DBLONGBFVEOIFDBL	1105731	1105731	BBB+	20	Financial intermediaries	GREAT BRITAIN	19,500,000	1.30%	0	0	0
97	01071700	DBLONGBFVEOIFDBL	1105731	1105731	BBB+	20	Financial intermediaries	GREAT BRITAIN	12,000,000	0.80%	0	0	0
98	01144220	DBNY 601258PJFHF	2188	2188	A-	22	Food products	UNITED STATES OF AMERICA	14,860,051	0.99%	0	0	0
99	01144220	DBNY 601258PJFHF	2188	2188	A-	22	Food products	UNITED STATES OF AMERICA	14,090,679	0.94%	0	0	0
100	01144220	DBNY 601258PJFHF	2188	2188	A-	22	Food products	UNITED STATES OF AMERICA	2,000,000	0.13%	0	0	0
101	01250500	DBNY 115846IFDBN	931451	931451	BBB-	29	Insurance	UNITED STATES OF AMERICA	630,546	0.04%	0	0	0
102	01289130	DBNY 115846IFDBN	3131	3131	A	33	Publishing	UNITED STATES OF AMERICA	1,500,000	0.10%	0	0	0
103	01286720	DBNY 601258PJFHF	507241	507241	A	8	Business equipment and services	UNITED STATES OF AMERICA	3,744,514	0.25%	0	0	0
104	3694		5497754	5497754	A-	37	Surface transport	PORTUGAL	5,870,273	0.39%	0	0	0
105	3694		5497754	5497754	A-	37	Surface transport	PORTUGAL	4,000,000	0.27%	0	0	0
106	01286740	DBNY 601258PJFHF	6967403	6967403	BBB	6	Brokers / dealers / investment houses	UNITED STATES OF AMERICA	10,000,000	0.67%	0	0	0
107	01286740	DBNY 601258PJFHF	6967403	6967403	BBB	6	Brokers / dealers / investment houses	UNITED STATES OF AMERICA	4,250,000	0.28%	0	0	0
108	01253180	DBNY 115846IFDBN	219171	1051821	BBB-	5	Broadcast, radio and television	UNITED STATES OF AMERICA	15,200,000	1.02%	0	0	0
109	01057530	DBNY 601258PJFHF	6543622	6543622	BBB-	20	Financial intermediaries	UNITED STATES OF AMERICA	6,400,000	0.43%	0	0	0
110	01061220	DBNY 115846IFDBN	892	4139	BBB	3	Automotive	UNITED STATES OF AMERICA	19,000,000	1.27%	0	0	0
111	01026760	DBNY 115846IFDBN	1037941	1037941	BBB	32	Oil and gas	UNITED STATES OF AMERICA	6,800,000	0.45%	0	0	0
112	01283910	DBNY 601308PJFHF	6014990	599	AA	20	Financial intermediaries	UNITED STATES OF AMERICA	7,000,000	0.47%	0	0	0
113	01103450	DBNY 601258PJFHF	7032619	6957442	BB+	32	Oil and gas	UNITED STATES OF AMERICA	4,250,000	0.28%	0	0	0
114	01282560	DBLONGBEPMOPORLN	383881	955231	A-	6	Brokers / dealers / investment houses	LIECHTENSTEIN	15,000,000	1.00%	0	0	0
115	01108790	DBLONGBEPMOPORLN	5113851	955231	BBB+	20	Financial intermediaries	SAUDI ARABIA	11,000,000	0.73%	0	0	0
116	01108790	DBLONGBEPMOPORLN	5113851	955231	BBB+	20	Financial intermediaries	SAUDI ARABIA	3,900,000	0.26%	0	0	0
117	01108790	DBLONGBEPMOPORLN	5113851	955231	BBB+	20	Financial intermediaries	SAUDI ARABIA	3,000,000	0.20%	0	0	0
118	00952970	DBLONGBFVEOIFDBL	5678462	5678462	BBB+	29	Insurance	GREAT BRITAIN	9,096,893	0.61%	0	0	0
119	600060070020000		385501	385501	BB+	35	Retailers (except food and drug)	GERMANY	20,000,000	1.34%	0	0	0
120	01128830	DBLXLXFVEEFVOLL	647	647	BB+	4	Beverage and tobacco	FRANCE	5,000,000	0.33%	0	0	0
121	01128850	DBLXLXFVEEFVOLL	647	647	BB+	4	Beverage and tobacco	FRANCE	5,000,000	0.33%	0	0	0
122	01128830	DBLXLXFVEEFVOLL	647	647	BB+	4	Beverage and tobacco	FRANCE	4,000,000	0.27%	0	0	0
123	01061000	DBLXLXFVEEFVOLL	7406	3522	BBB	20	Financial intermediaries	FRANCE	7,000,000	0.47%	0	0	0
124	01281330	DBNY 115846IFDBN	873	873	BBB+	8	Business equipment and services	UNITED STATES OF AMERICA	7,250,270	0.48%	0	0	0
125	01258340	DBLXLXFVEEFVOLL	7023637	7023637	BB+	3	Automotive	GERMANY	4,781,263	0.32%	0	0	0
126	01291700	DBNY 115846IFDBN	309851	309851	BBB+	10	Chemical / plastics	UNITED STATES OF AMERICA	9,199,279	0.61%	0	0	0
127	00999090	DBNY 115846IFDBN	6635559	6635559	BBB-	7	Building and development	UNITED STATES OF AMERICA	3,000,000	0.20%	0	0	0
128	01061310	DBNY 601258PJFHF	6138746	6138746	A	29	Insurance	UNITED STATES OF AMERICA	19,325,640	1.29%	0	0	0
129	01031440	DBNY 115846IFDBN	6138746	6138746	A	29	Insurance	UNITED STATES OF AMERICA	2,000,000	0.13%	0	0	0
130	01071760	BTC 115851FBTC	5715393	5715393	BB-	7	Building and development	UNITED STATES OF AMERICA	8,400,000	0.56%	0	0	0
131	01081510	DBLXLXFVEEFVOLL	6939209	6939209	A	38	Telecommunications / cellular communications	QATAR	4,000,000	0.27%	0	0	0
132	01124380	DBNY 601258PJFHF	6544849	6544849	BBB-	22	Food products	UNITED STATES OF AMERICA	5,000,000	0.33%	0	0	0
133	01124380	DBNY 601258PJFHF	6544849	6544849	BBB-	22	Food products	UNITED STATES OF AMERICA	4,000,000	0.27%	0	0	0

134	01124380	DBNY 601258PJFHF	6544849	6544849	BBB-	22	Food products	UNITED STATES OF AMERICA	2,000,000	0.13%	0	0	0
135	01283170	DBLUXL7052EPORLU	6576867	54	BBB-	8	Business equipment and services	NETHERLANDS	6,409,973	0.43%	0	0	0
136	01283170	DBLUXL7052EPORLU	6576867	54	BBB-	8	Business equipment and services	NETHERLANDS	2,913,628	0.19%	0	0	0
137	01081040	DBLONGBFVA0IFDBL	6635938	588371	BBB+	31	Nonferrous metals / minerals	AUSTRALIA	3,000,000	0.20%	0	0	0
138	00897920	DBLUXL5516EPORLU	597	597	AA-	15	Drugs	SWITZERLAND	6,000,000	0.40%	0	0	0
139	00897920	DBLUXL5516EPORLU	597	597	AA-	15	Drugs	SWITZERLAND	4,500,000	0.30%	0	0	0
140	01038290	DBLUXLXFVEEFVOLU	614161	614161	AA-	15	Drugs	FRANCE	10,000,000	0.67%	0	0	0
141	01242040	DBLUXL7052EPORLU	415711	415711	A	8	Business equipment and services	GERMANY	5,000,000	0.33%	0	0	0
142	00853640	DBLUXLXFVEEFVOLU	3026	3026	A+	29	Insurance	SWITZERLAND	15,000,000	1.00%	0	0	0
143	01140260	DBNY 115846IFDBN	1115371	1115371	BBB+	29	Utilities	UNITED STATES OF AMERICA	5,000,000	0.33%	0	0	0
144	01071360	DBLONGBFVE0IFDBL	541201	541201	BBB-	30	Financial intermediaries	SWEDEN	8,000,000	0.53%	0	0	0
145	01068810	DBLONGBEPM0PORLN	3618	3618	BBB	15	Drugs	GREAT BRITAIN	5,000,000	0.33%	0	0	0
146	01065120	DBLONGBFVE0IFDBL	2412	2412	BB	24	Forest products	FINLAND	9,000,000	0.60%	0	0	0
147	01075890	DBLUXL7052EPORLU	3837	3837	BBB	10	Chemical / plastics	GERMANY	9,000,000	0.60%	0	0	0
148	01129290	DBLUXLXFVEEFVOLU	7143598	3438	BBB+	29	Insurance	SWITZERLAND	10,000,000	0.67%	0	0	0
149	9730000217016		562241	562241	BBB	38	Telecommunications / cellular communications	ITALY	7,955,721	0.53%	0	0	0
150	00896930	DBLUXL5516EPORLU	1116681	1116681	BBB+	34	Rail industries	NETHERLANDS	5,000,000	0.33%	0	0	0
151	01104280	DBLUXL7052EPORLU	7015941	7015941	BB	8	Business equipment and services	NETHERLANDS	4,000,000	0.27%	0	0	0
152	01270450	DBNY 801220PJFHF	3255	1779	AA	20	Financial intermediaries	UNITED STATES OF AMERICA	7,000,000	0.47%	0	0	0
153	01281120	BTC 122548PORT	7462921	7462917	B-	8	Business equipment and services	UNITED STATES OF AMERICA	10,150,963	0.68%	0	0	0
154	01295520	DBLONGBFVE0PORLN	1726	5684695	A+	22	Food products	NETHERLANDS	20,000,000	1.34%	0	0	0
155	01047390	DBLONGBFVE0IFDBL	6723	6723	BB	24	Forest products	FINLAND	10,913,627	0.73%	0	0	0
156	300317005700000		5087431	1137351	BBB+	36	Steel	FRANCE	16,000,000	1.07%	0	0	0
157	300317005700000		5087431	1137351	BBB+	36	Steel	FRANCE	7,000,000	0.47%	0	0	0
158	01005300	DBLUXL7052EPORLU	6565878	6565878	BBB-	7	Building and development	IRELAND	8,000,000	0.53%	0	0	0
159	01108510	DBLUXL7052EPORLU	1076711	1076711	BBB	32	Oil and gas	NETHERLANDS	15,000,000	1.00%	0	0	0
160	01108510	DBLUXL7052EPORLU	1076711	1076711	BBB	32	Oil and gas	NETHERLANDS	4,702,441	0.31%	0	0	0
161	01108510	DBLUXL7052EPORLU	1076711	1076711	BBB	32	Oil and gas	NETHERLANDS	3,000,000	0.20%	0	0	0
162	01288460	DBLUXL7052EPORLU	1348	1348	BBB+	10	Chemical / plastics	GERMANY	5,000,000	0.33%	0	0	0
163	01129080	DBLUXL7052EPORLU	1348	1348	BBB+	10	Chemical / plastics	GERMANY	4,000,000	0.27%	0	0	0
164	00979010	DBNY 115846IFDBN	1715	1715	A	30	Leisure goods / activities / movies	UNITED STATES OF AMERICA	6,000,000	0.40%	0	0	0
165	5794		462721	462721	BB	24	Forest products	AUSTRIA	4,500,000	0.30%	0	0	0
166	00852430	DBLUXLXFVEEFVOLU	3743	3743	BBB+	33	Publishing	NETHERLANDS	10,000,000	0.67%	0	0	0
167	00852430	DBLUXLXFVEEFVOLU	3743	3743	BBB+	33	Publishing	NETHERLANDS	5,000,000	0.33%	0	0	0
168	01069330	DBNY 115846IFDBN	811241	811241	BBB+	29	Insurance	BERMUDAS	18,000,000	1.20%	0	0	0

Liquidated Assets (no longer in the Reference Portfolio)

Unique Identifier	Reference Entity Identifier	Reference Entity Group Identifier	Reference Entity	Reference Entity Group	Reference Obligation Notional Amount (AUD)
00939250	DBNY 601258PJFHF	1196931	1196931	DELPHI CORPORATION	20,000,000
01028160	DBNY 132082PJFHF	5272763	5272763	CIT GROUP INC	9,000,000
00925120	DBNY 115846IFDBN	350471	350471	LEAR CORPORATION	25,500,000

Loss Determination Amounts / Cash Settlement Amounts

Unique Identifier	Reference Entity Identifier	Reference Entity Group Identifier	Reference Entity	Reference Entity Group	Reference Obligation Notional Amount (AUD)
01028160	DBNY 132082PJFHF	5272763	5272763	CIT GROUP INC	9,000,000

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 EXHIBIT 1C (Defaulted Reference Obligations)

Total 6,436,447.00

Reference Obligation Identifier	Reference Entity Identifier	Reference Entity Group Identifier	Reference Entity	Reference Entity Group	Type of Credit Event	Credit Event Notice Date	Defaulted Notional Amount (AUD)	Currency	Relevant FX Rate	Local Currency Amount	
00976860	DBNY 601258PJFHF	6609615	6609615	FGIC CORPORATION	FGIC CORPORATION	Failure to Pay	1-Mar-10	6,436,447.00	USD	0.8934	5,749,999.93

Maturity Date	Reference Entity DBAG Internal Rating	Reference Entity S&P Rating	Reference Entity S&P Equivalent Rating	Reference Entity Group DBAG Internal Rating	Reference Entity Group S&P Rating	Reference Entity Group S&P Equivalent Rating	S&P Recovery Rate	Recovery Value	S&P Industry Group	Country	Price Estimate
12-Dec-10	iC-		D	iC-		D	37%	n/a	Insurance	UNITED STATES OF AMERICA	0.05

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 EXHIBIT 1D (Defaulted Reference Obligations)

Total 6,436,447.00

Reference Obligation Identifier	Reference Entity Identifier	Reference Entity Group Identifier	Reference Entity	Reference Entity Group	Defaulted Notional Amount (AUD)	Currency	Date on which the Reference Obligation was included in the Reference Portfolio	6.A.i.a) db Internal Rating at the time of inclusion	6.a.i.B) S&P credit rating at the time of inclusion	6.a.ii.) S&P sovereign long term foreign currency rating of at least A- at the time of inclusion	6.a.iii.) Sum of Notional Amount (AUD) of Reference Entity Group
00976860	DBNY 601258PJFHF	6609615	6609615	FGIC CORPORATION FGIC CORPORATION	6,436,447.00	USD	25-Feb-08	iAA	BBB	AAA	6,436,447.00

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 EXHIBIT 1E (Liquidated Reference Obligations)

Total 54,500,000.00

Unique Identifier	Reference Obligation Identifier	Reference Entity Identifier	Reference Entity Group Identifier	Reference Entity	Reference Entity Group	Type of Credit Event	Credit Event Notice Date	Notional Amount (AUD)	Currency	Relevant FX Rate	Local Currency Amount
01028160	DBNY 132082PJFHF	5272763	5272763	CIT GROUP INC	CIT GROUP INC	Bankruptcy	3-Nov-09	9,000,000.00	USD	1.133	7,943,400.00
00939250	DBNY 601258PJFHF	1196931	1196931	DELPHI CORPORATION	DELPHI CORPORATION	Bankruptcy	10-Oct-05	20,000,000.00	USD	1.331	15,024,000.00
00925120	DBNY 115846IFDBN	350471	350471	LEAR CORPORATION	LEAR CORPORATION	Bankruptcy	6-Aug-09	25,500,000.00	USD	1.249	20,412,750.05

Maturity Date	Reference Entity		Reference Entity S&P Equivalent Rating	Reference Entity Group DBAG Internal Rating	Reference Entity Group S&P Rating	Reference Entity Group		S&P Recovery Rate	Recovery Value	Conditions to Loss Allocation Compliance Date	S&P Industry Group	Country	Final Price
	DBAG Internal Rating	Reference Entity S&P Rating				S&P Equivalent Rating	S&P Equivalent Rating						
6-Dec-11	iCC-	D	D	iCC-	D	D	D	68.52%	6,166,800	21-Dec-09	20	United States Of America	68.52
18-Jun-09	iCCC+		CCC	iCCC+		CCC	CCC	100.00%	20,000,000	N/A	3	United States Of America	100
23-Mar-10	iCC+	B	B	iCC+	B	B	B	100.00%	25,500,000	N/A	3	United States Of America	100

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EXHIBIT 1F (Loss Determination Amount and Cash Settlement Amount)

Total 2,833,200.00

Unique Identifier		Reference Obligation Identifier	Reference Entity Identifier	Reference Entity Group Identifier	Reference Entity	Reference Entity Group	Credit Event Notice Date	Notional Amount (AUD)	Loss Determination Amount	Cash Settlement Amount Date
01028160	DBNY 132082PJFHF	5272763	5272763	5272763	CIT GROUP INC	CIT GROUP INC	3-Nov-09	9,000,000.00	2,833,200.00	14-Dec-10