

Underlying valuation statement and PoD data for tables attached to Lomas 11.

Whilst the Administrators have taken reasonable steps to ensure that the valuation statement and PoD default rate data is consistent with the underlying documentation submitted by creditors, they make no representation as to the accuracy or completeness of the data. In particular they would draw attention to: (i) the manual nature of the review and input exercise; (ii) the non-standard presentation of the data submitted by creditors; and (iii) the volume of data involved.

There are certain minor changes to some of the tables which are highlighted in this attachment. They do not affect any of the default rate classifications and the resultant percentages in Lomas 11.

ENTITY	CLAIM					INTEREST		BENCHMARK					DEFAULT RATE	
Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
1	10/08/2010	24/09/2008	US\$											
2	06/10/2008	15/09/2008	US\$										3.414%	
3	14/11/2008	16/09/2008	US\$											
4	14/11/2008	16/09/2008	US\$											
5	14/11/2008	16/09/2008	GBP											
6	14/11/2008	16/09/2008	GBP											
7	13/11/2008	29/09/2008	US\$											
8	14/11/2008	16/09/2008	GBP											
9	16/10/2008	24/09/2008	EUR					EUR EURIBOR 1 Month	EUR EURIBOR	1.000%	5.021%	1.777%	5.908%	
10	03/02/2009	18/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	3.750%	
11	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
12	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
13	26/09/2008	16/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	3.500%	4.923%	3.742%	7.178%	
14	10/10/2008	26/09/2008	US\$											
15	04/11/2008		EUR											
16	28/07/2009	17/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.000%	2.423%	1.242%	4.030%	
17	29/05/2009	16/09/2008	US\$										5.501%	
18	19/03/2009	16/09/2008	EUR											
19	19/03/2009	16/09/2008	EUR											
20	19/03/2009	16/09/2008	EUR											
21	23/09/2008	19/09/2008	EUR										5.278%	
22			GBP											
23	22/10/2008		US\$											
24	14/10/2008	24/09/2008	US\$											
25	13/10/2008	17/09/2008	US\$											
26	13/10/2008	17/09/2008	US\$											
27	13/10/2008	17/09/2008	US\$											
28	24/09/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		
29	27/08/2009	15/09/2008	JPY											
30	17/09/2010		EUR											
31	03/02/2010	25/09/2008	EUR											
32	13/10/2008		EUR											
33	19/03/2009	15/09/2008	US\$											
34	19/03/2009	15/09/2008	US\$											
35	16/10/2008	24/09/2008	EUR					EUR EURIBOR 1 Month	EUR EURIBOR	1.000%	5.021%	1.777%	5.908%	
36	21/04/2009		US\$											
37	13/10/2008	16/09/2008	US\$											
38	13/10/2008	16/09/2008	EUR	1,051,912.30	3,161.80	16/09/2008	12/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.250%	4.569%	1.854%		4.057%
39	13/10/2008	16/09/2008	EUR	5,642,071.30	16,958.80	16/09/2008	12/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.250%	4.569%	1.854%		4.057%
40	13/10/2008	16/09/2008	GBP	184,704.60	613.50	16/09/2008	12/10/2008	GBP SONIA Overnight	GBP SONIA Overnight	1.250%	4.485%	1.883%		4.483%
41	13/10/2008	16/09/2008	EUR	971,576.60	2,920.30	16/09/2008	12/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.250%	4.569%	1.854%		4.057%
42	13/10/2008	16/09/2008	EUR	8,392,893.00	25,227.10	16/09/2008	12/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.250%	4.569%	1.854%		4.057%
43	13/10/2008	16/09/2008	EUR	14,882,157.50	44,732.30	16/09/2008	12/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.250%	4.569%	1.854%		4.057%
44	13/10/2008	16/09/2008	EUR	27,013,599.00	81,196.60	16/09/2008	12/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.250%	4.569%	1.854%		4.057%
45	06/11/2008	19/09/2008	EUR										5.810%	
46	17/04/2009	15/09/2008	US\$										5.560%	
47	10/11/2008	03/10/2008	US\$											
48	24/09/2008	17/09/2008	EUR											

ENTITY	CLAIM					INTEREST		BENCHMARK					DEFAULT RATE	
Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
49	07/04/2009	17/09/2008	US\$										4.193%	
50	23/03/2009	07/04/2009	EUR											
51	10/10/2008	12/09/2008	EUR										6.200%	
52	01/10/2008	16/09/2008	EUR	29,797,821.53	69,528.03	16/09/2008	01/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.000%	4.319%	1.604%		5.317%
53	12/12/2008	17/09/2008	US\$											
54	09/04/2009	15/09/2008	US\$											
55	19/09/2008	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		
56	10/11/2008	15/09/2008	US\$	21,605,108.77	152,910.67	15/09/2008	09/11/2008							4.597%
57	12/11/2008	22/09/2008	US\$											
58	10/10/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	2.980%	
59	13/11/2008	19/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR Overnight	1.000%	2.423%	1.242%		
60	17/03/2009	18/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	3.000%	6.319%	3.604%		
61	26/01/2009	16/09/2008	US\$											
62	20/08/2010	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	3.000%	
63	26/01/2009	16/09/2008	US\$											
64	26/01/2009	16/09/2008	US\$											
65	26/01/2009	16/09/2008	US\$											
66	26/01/2009	16/09/2008	US\$											
67	29/10/2009	22/09/2008	US\$											
68	29/10/2009	22/09/2008	US\$											
69	09/07/2010	09/07/2010	US\$											
70	31/10/2008	23/09/2008	US\$											
71	19/03/2009	15/09/2008	EUR											
72	30/12/2011	16/09/2008	US\$											
73	08/09/2010	08/09/2010	GBP											
74	07/11/2008	16/09/2008	US\$										4.650%	
75	12/12/2008	15/09/2008	US\$	173,296,047.00	1,104,532.00	15/09/2008	11/12/2008	US\$ LIBOR Overnight	US\$ LIBOR Overnight	0.000%	1.423%	0.242%		2.635%
76	03/11/2011	15/09/2008	US\$											
77	16/10/2008	16/09/2008	EUR											
78			EUR											
79			EUR											
80			EUR											
81			EUR											
82			EUR											
83			EUR											
84			EUR											
85			EUR											
86			EUR											
87			EUR											
88			EUR											
89			EUR											
90			EUR											
91			EUR											
92			EUR											
93			EUR											
94			EUR											
95	26/03/2009		EUR											
96			EUR											
97			EUR											
98			EUR											
99			EUR											
100			EUR											
101			EUR											
102	20/10/2008	16/09/2008	EUR											
103			EUR											
104			EUR											
105	26/03/2009		EUR											

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106			EUR											
107			EUR											
108			EUR											
109			EUR											
110			EUR											
111			EUR											
112	26/03/2009		EUR											
113			EUR											
114			EUR											
115			EUR											
116	26/03/2009		EUR											
117			EUR											
118			EUR											
119			EUR											
120			EUR											
121			EUR											
122			EUR											
123			EUR											
124			EUR											
125			EUR											
126	26/03/2009		EUR											
127			EUR											
128	26/03/2009		EUR											
129			EUR											
130			EUR											
131	26/03/2009		EUR											
132	29/09/2008	17/09/2008	GBP										7.000%	
133	06/10/2008	22/09/2008	US\$										3.510%	
134	18/09/2008	16/09/2008	GBP					GBP LIBOR 3 Month	GBP LIBOR	1.000%	5.816%	2.019%	6.978%	
135	24/09/2008	23/09/2008	US\$											
136	07/10/2008	16/09/2008	US\$											
137	07/10/2008	16/09/2008	US\$											
138	07/10/2008	16/09/2008	US\$											
139	07/10/2008	16/09/2008	US\$											
140	10/09/2009	15/09/2008	US\$	1,978,305.73	35,484.91	15/09/2008	09/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.803%
141	08/09/2009	17/09/2008	US\$										7.875%	
142	20/10/2008	16/09/2008	US\$					US\$ LIBOR 3 Month	US\$ LIBOR	2.800%	5.631%	3.331%		
143	20/10/2008	16/09/2008	US\$					US\$ LIBOR 3 Month	US\$ LIBOR	2.800%	5.631%	3.331%		
144	19/09/2008	19/09/2008	US\$											
145	01/10/2008	17/09/2008	US\$	1,295,574.00	850.00	17/09/2008	30/09/2008	US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		1.710%
146	01/10/2008	17/09/2008	US\$	536,821.00	352.00	17/09/2008	30/09/2008	US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		1.709%
147	23/09/2008	16/09/2008	US\$											
148	24/09/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		
149	24/09/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		
150	24/09/2008	16/09/2008	US\$					US\$ LIBOR 3 Month	US\$ LIBOR	1.990%	4.821%	2.521%	5.200%	
151	02/11/2009	30/09/2008	US\$											
152	02/11/2009	30/09/2008	US\$											
153	01/12/2008	28/11/2008	US\$											
154	27/11/2008	27/11/2008	EUR											
155	23/10/2008	24/09/2008	US\$											
156	23/09/2008	17/09/2008	EUR											
157	24/09/2008	17/09/2008	EUR											
158	24/09/2008	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		
159	17/12/2009													
160	16/09/2008	15/09/2008	US\$											
161	16/09/2008	31/10/2008	US\$											
162	10/03/2010	29/01/2010	US\$											

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163	11/11/2008	31/10/2008	US\$										2.140%	
164	22/07/2009	05/06/2009	EUR										2.834%	
165	14/09/2009	18/09/2008	US\$											
166	17/12/2009		EUR											
167	13/10/2008	16/09/2008	EUR	168,562.00	506.70	16/09/2008	12/10/2008	EUR Eonia Overnight	EUR EONIA Overnight	1.250%	4.569%	1.854%		4.058%
168	02/12/2008	15/09/2008	US\$	1,926,747.62	3,185.99	16/09/2008	20/11/2008							0.914%
169	19/09/2008	19/09/2008	US\$											
170	23/09/2008	22/09/2008	GBP										7.000%	
171	06/04/2009	16/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.000%	2.423%	1.242%	1.825%	
172	26/03/2009	19/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.000%	2.423%	1.242%		
173	25/01/2011	16/09/2008	US\$											
174	20/03/2009	16/09/2008	EUR											
175	19/03/2009	16/09/2008	US\$											
176	26/09/2008	24/09/2008	US\$											
177	18/09/2008	15/09/2008	US\$					US\$ Prime Rate	US\$ Prime Rate	1.000%	5.199%	4.300%		
178	23/03/2009	17/09/2008	US\$											
179	20/01/2009	15/09/2008	US\$											
180	17/12/2008	01/12/2008	EUR										2.661%	
181	10/10/2008	19/09/2008	US\$											
182	10/10/2008	19/09/2008	US\$											
183	10/10/2008	19/09/2008	US\$											
184	10/10/2008	19/09/2008	US\$											
185	10/10/2008	19/09/2008	US\$											
186	22/09/2008	15/09/2008	US\$											
187	23/07/2009	15/09/2008	US\$	25,920.13	413.56	15/09/2008	23/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.852%
188	06/10/2008	17/09/2008	US\$											
189	21/09/2009	17/09/2008	US\$											
190	16/10/2008	16/10/2008	EUR											
191	16/10/2008	16/10/2008	US\$											
192	22/10/2008	16/09/2008	US\$											
193	10/11/2008	16/09/2008	EUR										8.750%	
194	29/05/2009	15/09/2008	US\$											
195	04/03/2009	17/09/2008	EUR											
196	20/03/2009	16/09/2008	US\$											
197	20/03/2009	15/09/2008	EUR											
198	08/04/2009	17/09/2008	EUR											
199	17/10/2008		HK\$											
200	07/10/2008	17/09/2008	US\$					US\$ Prime Rate	US\$ Prime Rate	1.300%	5.499%	4.600%		
201			US\$											
202	05/11/2008	18/09/2008	US\$											
203	05/11/2008	17/09/2008	US\$											
204	29/09/2008	18/09/2008	US\$											
205	25/03/2009	15/09/2008	US\$										3.850%	
206	08/12/2008	10/10/2008	US\$	559,676.00	2,274.00	10/10/2008	07/12/2008	US\$ LIBOR 3 Month	US\$ LIBOR	0.000%	2.831%	0.531%		2.509%
207	05/03/2009		US\$											
208	29/09/2008	18/09/2008	GBP										7.000%	
209	01/10/2008	19/09/2008	US\$											
210	27/10/2008	15/09/2008	US\$											
211	22/09/2008	17/09/2008												
212	10/03/2009	16/09/2008	US\$											
213	27/10/2008	15/09/2008	EUR										7.059%	
214	28/10/2008	15/09/2008	EUR										7.059%	
215	08/09/2009	17/09/2008	EUR										7.059%	
216	23/09/2008	16/09/2008	US\$	26,708,676.67	17,127.79	16/09/2008	22/09/2008	US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		3.343%
217	24/09/2008		EUR											
218		19/09/2008	US\$											
219														

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Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
220														
221	13/10/2008	19/09/2008	US\$											
222	17/10/2008	19/09/2008	US\$											
223	17/10/2008	19/09/2008	US\$											
224														
225														
226	15/09/2008		US\$											
227	15/09/2008		US\$											
228	15/09/2008		US\$											
229														
230														
231	13/10/2008	16/09/2008	GBP	19,779,903.60	65,695.80	16/09/2008	12/10/2008	GBP SONIA Overnight	GBP SONIA Overnight	1.250%	4.485%	1.883%		4.483%
232	23/10/2008	23/10/2008	US\$											
233	23/10/2008		US\$											
234	03/10/2008	16/09/2008	US\$											
235														
236														
237	22/10/2008	20/10/2008	GBP										10.046%	
238														
239	19/03/2009	19/09/2008	US\$											
240														
241	10/10/2008	16/09/2008	US\$										4.500%	
242	10/10/2008		US\$										4.500%	
243	08/10/2008		US\$											
244	16/10/2008	24/09/2008	EUR					EUR EURIBOR 1 Month	EUR EURIBOR	1.000%	5.021%	1.777%	5.908%	
245	24/09/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		
246	06/10/2008	16/09/2008	GBP					GBP LIBOR 3 Month	GBP LIBOR	1.000%	5.816%	2.019%		
247	14/09/2009		US\$											
248			US\$											
249														
250			US\$											
251			EUR											
252			EUR											
253														
254														
255														
256														
257														
258														
259	04/11/2008		GBP										9.000%	
260	03/10/2008		US\$											
261	23/07/2009	15/09/2008	US\$	132,219.41	2,109.58	15/09/2008	23/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.852%
262	21/09/2009	15/09/2008	US\$	390,891.00	7,031.00	15/09/2008	11/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.798%
263	21/09/2009	15/09/2008	US\$	5,571,981.00	100,224.00	15/09/2008	11/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.798%
264	14/07/2009	15/09/2008	US\$	9,540,573.00	147,796.38	15/09/2008	14/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.852%
265	21/09/2009	15/09/2008	US\$	407,197.00	7,324.00	15/09/2008	11/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.797%
266	21/09/2009	15/09/2008	US\$	1,771,545.00	31,865.00	15/09/2008	11/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.798%
267	21/09/2009	15/09/2008	US\$	12,015,619.00	216,127.00	15/09/2008	11/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.798%
268	21/08/2009	15/09/2008	US\$	755,685.27	12,988.76	15/09/2008	21/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.824%
269	21/09/2009	15/09/2008	US\$	822,746.00	14,799.00	15/09/2008	11/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.798%
270	21/09/2009	15/09/2008	US\$	1,800,429.00	32,385.00	15/09/2008	11/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.798%
271	14/07/2009	15/09/2008	US\$	2,002,354.37	31,019.18	15/09/2008	14/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.852%
272	21/09/2009		US\$	318,107.00	5,722.00	15/09/2008	11/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.798%
273	21/08/2009	15/09/2008	US\$	370,840.54	6,374.03	15/09/2008	21/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.824%
274	18/09/2008	18/09/2008	US\$										5.904%	
275	15/10/2008	30/09/2008	US\$										2.150%	
276	15/10/2008	30/09/2008	US\$										2.150%	
277	23/06/2009	16/09/2008	US\$											

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Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
278	16/10/2008	16/09/2008	US\$											
279	16/10/2008	16/09/2008	US\$											
280	22/10/2008	02/10/2008	EUR					EUR EURIBOR 6 Month	EUR EURIBOR	1.000%	5.421%	2.203%	6.235%	
281	12/11/2008		US\$											
282		21/09/2009	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
283	25/11/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	3.000%	
284	25/11/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	3.000%	
285	27/01/2009	16/09/2008	US\$											
286	25/09/2008	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		
287	14/10/2008		US\$											
288	30/09/2009	21/09/2009	US\$											
289	22/04/2009	15/09/2008	EUR	2,844,999.40	57,360.60	15/09/2008	21/04/2009	EUR EONIA Overnight	EUR EONIA Overnight	0.000%	3.319%	0.604%		3.327%
290	18/11/2008	16/09/2008	US\$											
291	18/11/2008	16/09/2008	US\$											
292	24/11/2008	15/09/2008	US\$											
293	23/07/2009	15/09/2008	US\$	5,599.12	89.33	15/09/2008	23/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.852%
294	23/01/2009	17/09/2008	US\$										7.875%	
295	29/10/2008		EUR											
296			EUR											
297	25/05/2009													
298														
299	23/09/2008	17/09/2008	ZAR					ZAR SABOR Overnight	ZAR SABOR Overnight	1.000%	12.699%	7.165%		
300	23/09/2008	17/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		
301	23/09/2008	22/09/2008	EUR										5.765%	
302	11/09/2009	15/09/2008	US\$	2,454,673.46	44,152.58	15/09/2008	11/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.798%
303														
304	20/05/2009	16/09/2008	US\$										5.363%	
305	27/08/2008		US\$											
306	10/10/2008	16/09/2008	US\$										4.500%	
307	03/11/2008													
308	15/10/2008	14/10/2008	US\$										5.750%	
309														
310	03/11/2008	16/09/2008	US\$										4.500%	
311	03/11/2008	16/09/2008	US\$										4.500%	
312	03/11/2008	10/10/2008	US\$										4.500%	
313	29/04/2009	19/09/2008	EUR	2,079,013.00	62,076.00	19/09/2008	29/04/2009							4.816%
314	31/10/2008	16/09/2008	US\$											
315	17/03/2009	17/09/2008	US\$											
316	13/10/2008	10/10/2008	HUF										10.500%	
317	17/09/2008		EUR											
318	06/05/2010		US\$											
319	24/09/2008		US\$											
320	19/03/2009	13/09/2008	US\$											
321	23/07/2009	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		
322	18/09/2008	17/09/2008	US\$										4.930%	
323	08/12/2008	04/12/2008	US\$											
324	08/12/2008	04/12/2008	US\$											
325	13/11/2008	16/09/2008	US\$											
326	01/10/2008		US\$											
327			US\$											
328	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.750%	4.069%	1.354%		
329	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.750%	4.069%	1.354%		
330	17/03/2009	15/09/2008	GBP					GBP SONIA Overnight	GBP SONIA Overnight	0.875%	4.110%	1.508%		
331	26/03/2009	03/03/2009	JPY											

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332	07/11/2008	22/10/2008	EUR										15.921%	
333	07/11/2008	22/10/2008	EUR										15.921%	
334	07/11/2008	22/10/2008	EUR										15.921%	
335	07/11/2008	16/09/2008	US\$										6.000%	
336	15/10/2008	22/09/2008	US\$											
337	15/10/2008	22/09/2008	US\$											
338	15/10/2008	22/09/2008	US\$											
339	29/09/2008	16/09/2008	US\$										4.760%	
340	22/02/2009	23/02/2010	US\$											
341	16/09/2008	16/09/2008	US\$					US\$ LIBOR 1 Week	US\$ LIBOR	1.450%	3.416%	1.755%		
342	08/12/2008		US\$											
343	19/12/2008	15/09/2008	US\$											
344	05/03/2009	15/09/2008												
345	07/10/2011		US\$											
346	21/09/2009		US\$										1.420%	
347	24/09/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		
348	19/03/2009	19/09/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	1.500%	3.849%	1.859%		
349	18/09/2009	16/09/2008	US\$											
350	04/02/2009		US\$											
351	24/10/2008	25/09/2008	EUR											
352	25/08/2011	15/09/2008	US\$	5,368,827.04	416,133.09	15/09/2008	27/04/2011							2.853%
353	21/09/2009	15/09/2008	US\$	52,590,924.24	1,506,216.25	15/09/2008	30/08/2009							2.945%
354	21/09/2009	15/09/2008	US\$	5,229,511.97	149,774.43	15/09/2008	30/08/2009							2.945%
355	17/09/2008	16/09/2008	GBP											
356	12/05/2009	15/09/2008	US\$										1.230%	
357	10/10/2008	19/09/2008	US\$											
358	15/10/2008	16/09/2008	US\$											
359	19/05/2009	17/09/2008	US\$					US\$ LIBOR 3 Month	US\$ LIBOR	1.640%	4.471%	2.171%		
360	06/03/2009	15/09/2008	US\$	219,188,162.94	4,194,030.19	15/09/2008	05/03/2009							4.022%
361	18/09/2008		EUR											
362	19/09/2008	15/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.500%	2.923%	1.742%		
363	25/09/2008	22/09/2008	EUR											
364	24/09/2008	16/09/2008	EUR										6.040%	
365	03/11/2008	22/09/2008	US\$	546,218.93	1,249.65	22/09/2008	02/11/2008	US\$ Fed Rate	US\$ Fed Rate	0.000%	0.717%	0.165%		1.986%
366	05/07/2012	16/09/2008	GBP										5.000%	
367	23/07/2009	15/09/2008	US\$	83,831.60	1,337.55	15/09/2008	23/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.852%
368	19/03/2009	15/09/2008	US\$	29,190,421.25	701,145.21	15/09/2008	05/02/2009	US\$ LIBOR 3 Month	US\$ LIBOR	2.000%	4.831%	2.531%		6.017%
369	23/09/2008	16/09/2008	US\$											
370	11/11/2008	26/09/2008	EUR										1.000%	
371	18/09/2008		US\$											
372	28/10/2008	19/09/2008	US\$											
373	30/09/2008	17/09/2008	US\$					US\$ LIBOR 1 Week	US\$ LIBOR	1.200%	3.166%	1.505%	5.200%	
374	25/03/2009	17/10/2008	US\$										3.220%	
375			EUR											
376	07/10/2008		US\$											
377	07/10/2008		US\$											
378	21/01/2009		EUR											
379			EUR											
380	14/10/2008	15/09/2008	US\$											
381	14/10/2008	15/09/2008	US\$											
382	14/10/2008	15/09/2008	US\$											
383	12/11/2008	16/09/2008	US\$										4.500%	
384	17/09/2009	15/09/2009	US\$											
385	29/10/2008	15/09/2008	US\$											
386	03/11/2008	15/09/2008	US\$											

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387	16/10/2008	22/09/2008	EUR	8,758,666.67	34,935.40	22/09/2008	15/10/2008	EUR EURIBOR 3 Month	EUR EURIBOR	1.400%	5.737%	2.398%		6.055%
388			EUR											
389			EUR											
390			EUR											
391	26/01/2009	16/09/2008	US\$											
392	08/10/2008	16/09/2008	US\$										0.850%	
393	08/10/2008	16/09/2008	US\$										0.850%	
394	19/09/2008	22/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.500%	2.923%	1.742%		
395		12/09/2008	GBP											
396	14/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
397	14/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
398	14/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
399	14/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
400	14/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
401	14/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
402	14/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
403	14/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
404	26/09/2008	16/09/2008	EUR											
405			EUR											
406			EUR											
407	14/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EURIBOR	1.000%	4.319%	1.604%		
408			EUR											
409	30/09/2008	17/09/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	2.000%	4.349%	2.359%	5.720%	
410	01/09/2009	15/09/2008	US\$										6.700%	
411	24/09/2008	18/09/2008	EUR										7.500%	
412	04/11/2008	15/09/2008	GBP											
413		25/09/2009	EUR											
414	19/09/2008	19/09/2008	US\$											
415	15/04/2010		US\$										3.000%	
416	23/09/2008	17/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		
417	07/11/2008	16/09/2008	US\$											7.750%
418	16/09/2008	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		
419	06/03/2009	17/09/2008	US\$											3.220%
420	16/09/2008	16/09/2008	US\$											
421	24/08/2010	17/09/2008	US\$											
422	17/09/2008		US\$											
423	17/09/2008		US\$											
424	17/09/2008		US\$											
425	30/09/2008	30/09/2008	US\$											
426	23/09/2008		US\$											
427	30/09/2008	18/09/2008	EUR											
428	08/05/2009		US\$											
429	17/09/2008	17/09/2008	US\$											
430	14/05/2009	15/09/2008	US\$										6.013%	
431	06/08/2009	15/09/2008	US\$	20,614.45	338.61	15/09/2008	05/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.830%
432	04/04/2009	10/03/2009	US\$					US\$ LIBOR Overnight	US\$ LIBOR	0.400%	1.823%	0.642%		
433	04/11/2008	23/10/2008	US\$	101,327.00	84.00	23/10/2008	04/11/2008	US\$ Fed Rate	US\$ Fed Rate	2.000%	2.717%	2.165%		2.327%
434	04/11/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	3.000%	

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435	24/09/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		
436	13/01/2009	04/12/2008	US\$											
437	29/05/2009	18/09/2008	US\$											
438	23/09/2008	17/09/2008	US\$											
439	25/09/2008	17/09/2008	US\$											
440	23/09/2008	17/09/2008	US\$											
441	23/09/2008	17/09/2008	US\$											
442	23/09/2008	17/09/2008	US\$											
443	22/09/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	3.000%	
444	22/09/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	3.000%	
445	25/09/2008	22/09/2008	US\$											
446	10/10/2008	17/09/2008	EUR	52,193.00	158.00	17/09/2008	09/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	0.500%	3.819%	1.104%		4.797%
447	10/10/2008	17/09/2008	EUR	37,138.00	113.00	17/09/2008	09/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	0.500%	3.819%	1.104%		4.822%
448	28/11/2008	15/09/2008	EUR											
449	26/09/2008	22/09/2008	US\$											
450	26/09/2008	26/09/2008	US\$											
451	11/11/2008	16/09/2008	US\$					US\$ LIBOR 3 Month	US\$ LIBOR	5.000%	7.831%	5.531%		
452	11/11/2008	16/09/2008	US\$					US\$ LIBOR 3 Month	US\$ LIBOR	5.000%	7.831%	5.531%		
453	06/04/2009	15/09/2008	US\$										1.260%	
454	22/12/2008	15/09/2008	US\$											
455	19/12/2008	15/09/2008	US\$											
456	07/11/2008	16/09/2008	US\$											
457	17/10/2008		HK\$											
458								US\$ LIBOR Overnight	US\$ LIBOR	1.000%	2.423%	1.242%		
459								US\$ LIBOR Overnight	US\$ LIBOR	1.000%	2.423%	1.242%		
460								US\$ LIBOR Overnight	US\$ LIBOR	1.000%	2.423%	1.242%		
461	29/10/2009	22/09/2008	US\$											
462	19/09/2008	18/09/2008	US\$											
463	13/08/2009	17/09/2008	US\$											
464	18/09/2009	15/09/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	5.000%	7.349%	5.359%		
465	23/09/2008	15/09/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	5.000%	7.349%	5.359%		
466	26/09/2008	17/09/2008	EUR											
467	17/09/2008	16/09/2008	US\$											
468	17/09/2008	16/09/2008	US\$											
469	10/12/2008	12/10/2008	US\$										23.270%	
470	10/12/2008	12/10/2008	US\$										24.360%	
471	07/10/2008	18/09/2008	US\$										3.450%	
472	10/12/2009		US\$											
473	21/10/2008	30/09/2008	US\$										6.932%	
474	23/03/2009	16/09/2008	US\$											
475	29/01/2009	15/09/2008	US\$											
476	08/09/2009		US\$											
477	23/09/2008	17/09/2008	EUR										9.051%	
478	19/09/2008	18/09/2008	US\$											
479	26/09/2008	16/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	3.500%	4.923%	3.742%	7.178%	
480	26/09/2008	16/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	3.500%	4.923%	3.742%	7.178%	
481	10/08/2009		US\$											
482	01/10/2008	17/09/2008	US\$	1,467,368.00	963.00	17/09/2008	30/09/2008	US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		1.710%
483	23/07/2009	15/09/2008	US\$	96,105.73	1,533.38	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
484	29/09/2008	18/09/2008	GBP										7.000%	

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485	16/01/2009	16/09/2008	US\$											
486	18/09/2009	15/09/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	3.500%	5.849%	3.859%	6.310%	
487	16/12/2008	16/09/2008	US\$											
488	17/12/2008	16/09/2008	US\$											
489	14/05/2009	15/09/2008	US\$										6.013%	
490	23/01/2009		US\$											
491	16/09/2008	15/09/2008	US\$											
492	16/09/2008	15/09/2008	US\$											
493	19/09/2008	15/09/2008	EUR					EUR LIBOR Overnight	EUR LIBOR	1.000%	4.310%	1.545%	5.436%	
494	23/10/2008	26/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.000%	2.423%	1.242%		
495	23/03/2009		US\$											
496			NOK											
497	27/11/2008	19/09/2008	US\$											
498	25/09/2008	24/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	2.000%	
499	25/09/2008	24/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	2.000%	
500	16/10/2008	16/09/2008	EUR											
501	12/11/2008	05/11/2008	US\$										3.510%	
502	18/11/2008	29/09/2008	US\$											
503	16/09/2009	15/09/2008	US\$											
504	16/09/2009	15/09/2008	US\$											
505	12/03/2009	15/09/2008	US\$											
506	22/04/2010	16/09/2008	US\$											
507	22/04/2010	16/09/2008	US\$											
508	22/04/2010	16/09/2008	US\$											
509	22/04/2010	16/09/2008	US\$											
510	08/12/2008	04/12/2008	US\$											
511	01/09/2009	15/09/2008	US\$										2.500%	
512	31/10/2008	18/09/2008	US\$										3.250%	
513	21/09/2009		US\$											
514	25/09/2008	24/09/2008	US\$											
515	13/10/2008	16/09/2008	EUR	5,259,558.70	15,809.00	16/09/2008	12/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.250%	4.569%	1.854%	4.057%	
516	26/09/2008	17/09/2008	EUR										9.000%	
517	19/09/2008	16/09/2008	US\$											
518	26/01/2009	16/09/2008	US\$											
519	24/09/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.250%	1.967%	1.415%		
520	17/12/2008	01/10/2008	US\$											
521	17/12/2008	01/10/2008	US\$											
522	09/10/2008	03/10/2008	EUR										7.000%	
523	19/09/2008		US\$											
524	23/09/2008	16/09/2008	US\$											
525	25/09/2008	25/09/2008	US\$					US\$ LIBOR 1 Year	US\$ LIBOR	0.000%	3.081%	1.088%	3.983%	
526	25/09/2008	25/09/2008	US\$					US\$ LIBOR 1 Year	US\$ LIBOR	0.000%	3.081%	1.088%	3.983%	
527	15/10/2008	15/09/2008	US\$											
528	04/11/2008	16/09/2008	GBP										6.210%	
529	22/10/2009	13/10/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	0.450%	2.799%	0.809%	4.376%	
530	09/10/2008		US\$											
531	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
532	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
533	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
534	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
535	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		

ENTITY	CLAIM					INTEREST		BENCHMARK					DEFAULT RATE	
Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
536	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
537	26/09/2008	16/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR Overnight	3.500%	4.923%	3.742%	7.178%	
538	04/11/2008	24/09/2008	EUR											
539	19/03/2009	16/09/2008	EUR											
540	07/10/2009	24/12/2008	US\$											
541	29/09/2008	17/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR Overnight	1.500%	2.923%	1.742%		
542	10/10/2008	01/10/2008	EUR										6.000%	
543	19/03/2009	16/09/2008	EUR											
544	20/07/2009	15/09/2008	US\$											
545	09/07/2009	15/09/2008	US\$											
546	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
547	01/10/2008	15/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR Overnight	1.040%	2.463%	1.282%		
548	18/09/2008	17/09/2008	US\$											
549	05/12/2008	16/09/2008	US\$											
550	30/10/2008	19/09/2008	EUR										5.263%	
551	30/10/2008	19/09/2008	EUR										5.263%	
552	18/09/2008	15/09/2008	US\$											
553	22/10/2009	13/10/2008	US\$											
554	22/10/2009	13/10/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	0.450%	2.799%	0.809%	4.376%	
555	27/10/2008	23/10/2008	JPY											
556	30/09/2008		US\$											
557	09/10/2008		N/K											
558	30/09/2008		US\$											
559	09/10/2008		N/K											
560			US\$											
561														
562	06/03/2009	17/09/2008	US\$											
563	19/12/2008		EUR											
564	10/10/2008	10/10/2008	US\$											
565	10/10/2008	10/10/2008	US\$											
566	09/10/2008		US\$											
567	19/11/2008		US\$											
568	25/09/2008	18/09/2008	EUR										6.373%	
569	19/09/2008	19/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		
570	26/12/2008	22/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	1.250%	4.569%	1.854%		
571	15/10/2009		US\$											
572	16/09/2009		US\$											
573	19/03/2009	15/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR Overnight	1.000%	2.423%	1.242%		
574	25/09/2008	22/09/2008	US\$											
575	11/03/2009	17/09/2008	US\$											
576	20/10/2008	19/09/2008	US\$											
577	17/10/2008	15/09/2008	US\$											
578	27/07/2009	01/10/2008	US\$											
579	27/08/2009	18/09/2008	US\$											
580	27/08/2009	01/10/2008	US\$											
581	27/08/2009	18/09/2009	US\$											
582	27/08/2009	18/09/2009	US\$											
583	27/08/2009	18/09/2009	US\$											
584	27/08/2009	18/09/2009	US\$											
585	27/08/2009	18/09/2009	US\$											
586	27/08/2009	18/09/2009	US\$											
587	29/09/2008	17/09/2008	US\$											
588	29/09/2008	17/09/2008	US\$											

ENTITY	CLAIM					INTEREST		BENCHMARK					DEFAULT RATE	
Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
589	07/11/2008	16/09/2008	US\$										7.513%	
590	28/01/2009	16/09/2008	US\$										4.448%	
591	07/11/2008	16/09/2008	US\$										7.513%	
592	07/11/2008	16/09/2008	US\$	1,478,405.48	15,862.63	16/09/2008	06/11/2008							7.492%
593	07/11/2008	16/09/2008	US\$										3.470%	
594	07/11/2008	16/09/2008	US\$										6.038%	
595	07/11/2008	16/09/2008	US\$										7.513%	
596	07/11/2008	16/09/2008	US\$										7.513%	
597	07/11/2008	16/09/2008	US\$										7.513%	
598	07/11/2008	16/09/2008	US\$										7.513%	
599	07/11/2008	16/09/2008	US\$										6.038%	
600	21/11/2008	16/09/2008	US\$											
601	21/11/2008	16/09/2008	US\$											
602	21/11/2008	16/09/2008	US\$											
603	25/11/2008	16/09/2008	US\$											
604	19/09/2008		EUR											
605	18/09/2009	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		
606	24/09/2008	15/09/2008	US\$											
607	24/09/2008	15/09/2008	US\$											
608	24/09/2008	15/09/2008	US\$											
609	24/09/2008	15/09/2008	US\$											
610	24/09/2008	15/09/2008	US\$											
611	24/09/2008	15/09/2008	US\$											
612	24/09/2008	15/09/2008	US\$											
613	22/09/2008	17/09/2008	US\$											
614	24/09/2008	15/09/2008	US\$											
615	16/10/2008	02/10/2008	EUR											
616	24/09/2008	17/09/2008	US\$										2.980%	
617	24/09/2008	17/09/2008	US\$										2.980%	
618	06/07/2009	16/09/2008	US\$											
619	26/09/2008	15/09/2008	US\$											
620	15/10/2008	15/10/2008	EUR											
621	15/10/2008	15/10/2008	US\$											
622	04/06/2010	15/09/2008	US\$					US\$ LIBOR 3 Month	US\$ LIBOR	1.400%	4.231%	1.931%	4.216%	
623	04/06/2010	16/09/2008	GBP					GBP LIBOR 3 Month	GBP LIBOR	1.350%	6.166%	2.369%	7.141%	
624	04/06/2010	15/09/2008	EUR					EUR LIBOR 3 Month	EUR LIBOR	1.350%	5.683%	2.296%	6.316%	
625	15/04/2009	24/09/2008	US\$										3.688%	
626	28/10/2008	21/10/2008	US\$										6.000%	
627	19/03/2009	15/09/2008	US\$					EUR EONIA Overnight	EUR EONIA Overnight	2.000%	5.319%	2.604%		
628	23/07/2009	15/09/2008	US\$	32,825.07	523.73	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
629	14/10/2008	16/09/2008	US\$											
630	02/10/2008	17/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.000%	2.423%	1.242%	4.334%	
631	24/09/2008	17/09/2008	US\$											
632	24/09/2008	17/09/2008	US\$											
633	24/10/2008	17/09/2008	US\$					US\$ LIBOR 3 Month	US\$ LIBOR	1.000%	3.831%	1.531%	4.541%	
634	12/11/2008	17/09/2008	US\$					US\$ LIBOR 3 Month	US\$ LIBOR	1.000%	3.831%	1.531%	4.541%	
635	25/03/2009	16/09/2008	EUR											
636	10/10/2008	16/09/2008	EUR										5.450%	
637	07/10/2008	16/09/2008	Eur											
638	24/11/2008	16/09/2008	Eur											
639	05/11/2008	18/09/2008	US\$											
640	19/03/2009	16/09/2008	EUR											
641	24/08/2009	24/08/2009	US\$											

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Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
642	25/09/2008	16/09/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	3.810%	6.159%	4.169%		
643	03/11/2008	20/11/2008	US\$											
644	23/12/2008	15/09/2008	GBP					GBP LIBOR Overnight	GBP LIBOR	1.000%	4.787%	1.727%	8.794%	
645	12/11/2008	15/09/2008	US\$	871,390.80	6,776.22	15/09/2008	11/11/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.000%	4.319%	1.604%		4.875%
646	07/01/2009	07/11/2008	EUR										5.087%	
647	28/11/2008	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		
648	31/10/2008	11/09/2008	US\$											
649	17/11/2008	16/09/2008	US\$										5.500%	
650	26/09/2008	15/09/2008	US\$											
651	11/11/2008	15/09/2008	US\$											
652	27/10/2008	15/09/2008	US\$										8.250%	
653	27/10/2008	15/09/2008	US\$										8.250%	
654	25/09/2008	16/09/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	3.810%	6.159%	4.169%		
655	14/04/2009	15/09/2008	US\$											
656	02/07/2009	15/09/2008	US\$											
657	14/10/2008	16/09/2008	US\$											
658			EUR											
659	06/10/2008	06/10/2008	US\$											
660	23/07/2009	15/09/2008	US\$	493,034.38	7,866.43	15/09/2008	23/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.852%
661	26/09/2008	16/09/2008	US\$											
662	26/09/2008	16/09/2008	US\$											
663	13/10/2009	07/10/2009	EUR										6.610%	
664	30/10/2008	10/10/2008	US\$										5.500%	
665	24/11/2008	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		
666			EUR											
667			EUR											
668	28/10/2008	15/09/2008	US\$											
669	18/11/2008	16/09/2008	US\$											
670	16/09/2008	16/09/2008	US\$											
671	19/12/2008	22/09/2008	EUR											
672	09/10/2008		US\$											
673	20/03/2009	15/09/2008	US\$	94,852,775.88	693,278.00	15/09/2008	20/03/2009							1.421%
674	11/12/2008	19/09/2008	US\$					US\$ LIBOR 1 month	US\$ LIBOR	0.350%	2.699%	0.709%		
675	21/04/2009	19/09/2008	US\$											
676	29/10/2008	29/09/2008	US\$											
677	09/10/2008	22/09/2008	US\$											
678	09/10/2008	22/09/2008	US\$											
679	09/10/2009	22/09/2008	US\$											
680	18/09/2009	18/09/2009	EUR											
681	06/10/2008		US\$											
682	03/10/2008		US\$											
683	20/04/2009	02/10/2008	US\$					US\$ Overnight repo	US\$ Overnight repo	12.500%	13.269%	12.683%	12.700%	
684	23/01/2009	09/10/2008	US\$											
685			GBP											
686	29/09/2008	17/09/2008	GBP										7.000%	
687	16/10/2008	01/10/2008	EUR										10.465%	
688	02/10/2008	23/09/2008	GBP										7.573%	
689	29/09/2008	17/09/2008	GBP										7.000%	
690	16/01/2009	15/09/2008	US\$										4.500%	
691	17/09/2008	17/09/2008	US\$											
692	16/09/2008		US\$											
693	05/11/2008	22/09/2008	US\$										4.790%	
694			US\$											
695	16/12/2008	16/09/2008	US\$											
696	05/07/2010	16/09/2008	US\$											

ENTITY	CLAIM					INTEREST		BENCHMARK					DEFAULT RATE	
	Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)
697	17/10/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	0.250%	0.967%	0.415%		
698	17/10/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	0.250%	0.967%	0.415%		
699	17/10/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	0.250%	0.967%	0.415%		
700	19/09/2008	16/09/2008	US\$					US\$ LIBOR 1 Year	US\$ LIBOR	3.000%	6.081%	4.088%	5.953%	
701	18/12/2008	19/09/2008	EUR										5.000%	
702	11/11/2008	15/09/2008	US\$											
703	19/09/2008	15/09/2008	US\$											
704	02/10/2008	15/09/2008	US\$											
705	11/11/2008	15/09/2008	US\$											
706	08/12/2008		US\$											
707	08/12/2008	16/09/2008	US\$											
708	08/12/2008	16/09/2008	US\$											
709	08/12/2008		US\$											
710	08/12/2008		US\$											
711		15/09/2008	US\$											
712	21/10/2008	16/09/2008	US\$											
713	04/11/2008	16/09/2008	US\$											
714	18/09/2008	15/09/2008	EUR											
715	22/09/2008	22/09/2008	EUR											
716	22/09/2008	22/09/2008	EUR											
717	22/09/2008	22/09/2008	EUR											
718	22/09/2008	22/09/2008	EUR											
719	18/09/2008	15/09/2008	EUR											
720	22/09/2008	22/09/2008	EUR											
721	28/10/2008	15/09/2008	US\$											
722	06/03/2009	15/09/2008	US\$	219,188,162.94	4,194,030.19	15/09/2008	05/03/2009							4.022%
723	19/09/2008		EUR											
724	11/03/2009	18/09/2008	US\$											
725	11/03/2009	18/09/2008	US\$											
726	11/03/2009	18/09/2008	US\$											
727	03/06/2009	15/09/2008	US\$											
728	20/01/2010	16/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	2.000%	3.423%	2.242%		
729	18/09/2009	15/09/2008	US\$	176,277.47	3,170.73	15/09/2008	18/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.763%
730	02/10/2008	18/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	1.000%	4.319%	1.604%		
731	06/10/2008	15/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	1.000%	4.319%	1.604%	5.465%	
732	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
733	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
734	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
735	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.250%	3.569%	0.854%		
736	10/07/2009	15/09/2008	US\$	33,281.19	228.47	15/09/2008	09/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		0.838%
737	10/07/2009	15/09/2008	US\$											
738			US\$											
739	18/09/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.800%	4.119%	1.404%		
740	02/10/2008	30/09/2008	US\$										8.481%	
741	17/09/2008	17/09/2008	US\$											
742	25/09/2008	15/09/2008	US\$											
743	25/09/2008	15/09/2008	US\$											
744	25/09/2008	15/09/2008	US\$											
745	25/09/2008	15/09/2008	US\$											
746	25/09/2008	15/09/2008	US\$											
747	25/09/2008	15/09/2008	US\$											
748	16/09/2008	16/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.500%	2.923%	1.742%		

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749	30/10/2008		US\$					US\$ LIBOR 1 month	US\$ LIBOR	1.350%	3.699%	1.709%		
750														
751														
752	07/10/2009	15/09/2008	US\$											
753														
754														
755	10/11/2008	17/09/2008	US\$											
756	19/08/2009	19/08/2009	US\$											
757	19/08/2009	19/08/2009	US\$											
758	26/09/2008		US\$											
759	17/11/2008	15/09/2008	US\$											
760	04/06/2010	03/10/2008	EUR					EUR EURIBOR 3 Month	EUR EURIBOR	2.750%	7.087%	3.748%	8.089%	
761	10/11/2009		US\$											
762	13/03/2009		US\$											
763	25/09/2008	16/09/2008	US\$					US\$ LIBOR 1 month	US\$ LIBOR	3.810%	6.159%	4.169%		
764	02/12/2008	16/09/2008	US\$											
765	19/09/2008	15/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.500%	2.923%	1.742%		
766	20/10/2008	15/10/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	1.000%	2.423%	1.242%		
767	27/08/2009	27/08/2009	EUR											
768	29/09/2008	22/09/2008	US\$										4.230%	
769	22/10/2008		US\$											
770	24/10/2008	15/09/2008	EUR											
771	15/12/2008	24/10/2008	US\$											
772	15/12/2008	24/10/2008	US\$											
773	15/12/2008	24/10/2008	US\$											
774		15/09/2008	US\$											
775	28/01/2009	16/09/2008	EUR										5.500%	
776	28/11/2008	15/09/2008	EUR											
777	17/03/2009	07/10/2008	US\$											
778	27/07/2008	18/09/2008	US\$											
779	15/12/2008	15/09/2008	US\$					US\$ LIBOR 1 Week	US\$ LIBOR	2.500%	4.466%	2.805%	3.250%	
780	01/10/2008	15/09/2008	US\$											
781	14/01/2009		US\$											
782	14/01/2009	16/09/2008	US\$											
783	14/01/2009		US\$											
784	22/09/2008	16/09/2008	US\$											
785	22/09/2008	17/09/2008	US\$											
786	30/09/2008	30/09/2008	EUR											
787	29/10/2009	15/09/2008	US\$	766,805.22	33,773.37	15/09/2008	22/10/2009							3.904%
788	13/01/2009	15/09/2008	US\$											
789	13/01/2009	15/09/2008	US\$											
790	15/10/2009	15/09/2008	US\$											
791	23/09/2008		US\$											
792	09/09/2009	03/09/2009	US\$											
793	03/04/2014	14/10/2008	US\$										8.000%	
794	19/09/2008	15/09/2008	US\$											
795	15/05/2009	15/09/2008	US\$	2,734,340.00	42,742.00	15/09/2008	15/05/2009							2.330%
796	14/10/2008	17/09/2008	US\$											
797	10/10/2008	15/09/2008	US\$											
798	10/10/2008	15/09/2008	US\$											
799	10/10/2008	15/09/2008	US\$											
800	24/09/2008	22/09/2008	US\$										5.375%	
801	24/09/2008	22/09/2008	US\$										5.375%	
802	16/09/2008	17/09/2008	US\$											
803	15/12/2008	17/09/2008	US\$											

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804	04/11/2008	16/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%	3.000%	
805	03/11/2009	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%	1.437%	
806	02/10/2008	17/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	1.000%	4.319%	1.604%	5.284%	
807	17/08/2009	15/09/2008	US\$											
808	04/12/2008	19/09/2008	EUR										5.263%	
809	30/10/2008	19/09/2008	EUR										5.263%	
810	18/07/2012	21/11/2008	US\$											
811	28/10/2008		CHF											
812	17/12/2008	25/09/2008	EUR	485,000.00	1,051.47	25/09/2008	13/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.000%	4.319%	1.604%		4.161%
813	12/10/2008	15/09/2008	US\$											
814	07/11/2008	16/09/2008	US\$										7.513%	
815	07/11/2008	16/09/2008	US\$										7.513%	
816	29/09/2008	18/09/2008	GBP										7.000%	
817	07/10/2008	16/09/2008	US\$											
818	30/10/2008	19/09/2008	EUR										5.263%	
819	29/09/2008	24/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	1.000%	4.319%	1.604%		
820	24/09/2008	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		
821	20/04/2009	16/09/2008	US\$											
822	20/04/2009	16/09/2008	US\$											
823	20/04/2009	16/09/2008	US\$											
824	20/04/2009	16/09/2008	US\$											
825	20/04/2009	16/09/2008	US\$											
826	30/09/2008	22/09/2008	EUR											
827	17/09/2008	15/09/2008	US\$											
828	29/09/2008	16/09/2008	US\$											
829			EUR											
830	30/10/2008	19/09/2008	EUR										5.263%	
831	13/11/2008	15/09/2008	EUR										5.465%	
832	24/09/2008	16/09/2008	US\$										4.875%	
833	04/12/2008	19/09/2008	EUR										5.263%	
834	16/06/2009		EUR											
835	25/11/2008	16/09/2008	US\$											
836	08/12/2008	16/09/2008	US\$											
837	23/09/2008	23/09/2008	EUR											
838	19/12/2008	16/09/2008	US\$	20,555,830.00	247,904.74	16/09/2008	19/12/2008	US\$ LIBOR 3 Month	US\$ LIBOR	1.000%	3.831%	1.531%		4.606%
839	22/09/2008	18/09/2008	US\$											
840	14/10/2008	15/09/2008	US\$	68,662,221.00	265,996.00	15/09/2008	13/10/2008	US\$ LIBOR Overnight	US\$ LIBOR	2.000%	3.423%	2.242%		4.867%
841	19/09/2008	18/09/2008	EUR											
842	11/11/2008	15/09/2008	US\$											
843	10/10/2008	15/09/2008	US\$											
844	10/10/2008	15/09/2008	US\$											
845	15/12/2008	15/09/2008	US\$					US\$ LIBOR 1 Week	US\$ LIBOR	2.500%	4.466%	2.805%	3.250%	
846	20/10/2008	15/09/2008	US\$											3.970%
847	29/10/2008	15/09/2008	US\$											
848	07/10/2008	29/09/2008	US\$										6.034%	
849	15/05/2009	15/09/2008	US\$											
850	19/05/2009	16/09/2008	US\$											
851	27/10/2008	15/09/2008	US\$	1,008,421.98	2,500.18	15/09/2008	26/10/2008	US\$ Fed Rate	US\$ Fed Rate	1.000%	1.717%	1.165%		2.152%
852	15/05/2009	15/09/2008	EUR											
853	23/10/2008	15/09/2008	SEK					SEK STIBOR 1 week	SEK STIBOR 1 week	1.000%	4.997%	2.366%		
854	22/09/2009	15/09/2008	US\$										1.680%	
855	24/10/2008	16/09/2008	EUR	5,446,060.00	28,966.08	16/09/2008	23/10/2008	EUR EONIA Overnight	EUR EONIA Overnight	1.000%	4.319%	1.604%		5.096%
856	14/07/2009	16/09/2008	EUR											

ENTITY	CLAIM					INTEREST		BENCHMARK					DEFAULT RATE	
Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
857	20/09/2011		US\$											
858	14/07/2009	16/09/2008	EUR											
859	12/11/2008		US\$											
860	19/09/2008	15/09/2008	US\$											
861	23/09/2008		US\$											
862	21/11/2008	26/09/2008	US\$										6.510%	
863	30/09/2008	17/09/2008	US\$											
864	02/08/2010		US\$											
865	08/10/2009		US\$							0.000%				
866	26/09/2008	23/09/2008	US\$										10.000%	
867	16/09/2008	15/09/2008	US\$											
868	25/09/2008	22/09/2008	EUR										5.369%	
869	02/10/2008	17/09/2008	US\$					US\$ LIBOR 1 Month	US\$ LIBOR	1.000%	3.349%	1.359%	4.395%	
870	23/09/2008	23/09/2008	US\$										10.000%	
871	14/07/2009	15/09/2008	US\$					US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		
872			US\$											
873	19/12/2008	16/09/2008	EUR											
874	14/09/2009	17/09/2008	US\$					US\$ LIBOR Overnight	US\$ LIBOR	3.000%	4.423%	3.242%		
875	08/04/2010	16/09/2008	US\$											
876	14/11/2008	16/09/2008												
877	14/11/2008	16/09/2008												
878	14/11/2008	16/09/2008												
879														
880	19/03/2009	16/09/2008												
881	19/03/2009	16/09/2008												
882	01/10/2008	25/09/2008	EUR					EUR LIBOR 1 Week	EUR LIBOR	1.300%	4.882%	1.919%		
883	26/09/2008	15/09/2008												
884	23/07/2009	15/09/2008	US\$	60,890	971.52	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
885	01/12/2008	28/11/2008												
886														
887	22/10/2008	13/10/2008												
888	29/09/2008	18/09/2008												
889	29/09/2008	18/09/2008												
890	17/10/2008	15/09/2008												
891	14/05/2009	16/09/2008												
892	07/01/2009	15/09/2008												
893	16/08/2010	16/09/2008												
894	28/08/2009	15/09/2008	US\$	922	16.17	15-Sep-08	27-Aug-09	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.829%
895	01/09/2009	15/09/2008												
896														
897	11/09/2009	17/09/2008												
898	12/11/2008	08/10/2008	US\$										5.500%	
899														
900	01/10/2008	16/09/2008	US\$										2.748%	
901	01/10/2008	16/09/2008	US\$										2.748%	
902	21/10/2008	24/10/2008												
903	21/10/2008	24/10/2008												
904	20/03/2009	18/09/2008												
905														
906	18/03/2009	16/09/2008												
907	18/03/2009	16/09/2008												
908	05/03/2010	31/01/2010												
909	23/07/2009	15/09/2008	US\$	3,114	49.68	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
910														
911	30/12/2008	18/09/2008												
912	16/10/2008	24/09/2008	EUR					EUR EURIBOR 1 Month	EUR EURIBOR	1.000%	5.021%	1.777%	5.908%	
913	16/09/2008	17/09/2008												

ENTITY	CLAIM					INTEREST		BENCHMARK					DEFAULT RATE	
Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
914	16/09/2008	17/09/2008												
915	23/07/2009	15/09/2008	US\$	42,630	680.17	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
916	16/10/2008	24/09/2008	EUR					EUR EURIBOR 1 Month	EUR EURIBOR	1.000%	5.021%	1.777%	5.908%	
917	16/10/2008	24/09/2008	EUR					EUR EURIBOR 1 Month	EUR EURIBOR	1.000%	5.021%	1.777%	5.908%	
918	01/10/2008	16/09/2008												
919	23/07/2009	15/09/2008	US\$	26,907	429.31	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
920														
921	18/09/2009	15/09/2008	US\$	149,589	2,690.67	15/09/2008	17/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.768%
922	18/09/2009	15/09/2008	US\$	1,049	18.86	15/09/2008	17/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.768%
923	18/09/2009	15/09/2008	US\$	14,824	266.64	15/09/2008	17/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.768%
924	21/08/2009	15/09/2008	US\$	128,270	2,204.71	15/09/2008	20/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.830%
925	21/08/2009	15/09/2008	US\$	72,711	1,249.77	15/09/2008	20/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.830%
926	21/08/2009	15/09/2008	US\$	221,124	3,800.70	15/09/2008	20/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.830%
927	21/08/2009	15/09/2008	US\$	59,513	1,022.91	15/09/2008	20/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.830%
928	18/09/2009	15/09/2008	US\$	110,026	1,979.06	15/09/2008	17/09/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.768%
929	21/08/2009	15/09/2008	US\$	236,525	4,065.41	15/09/2008	20/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.830%
930	21/08/2009	15/09/2008	US\$	4,641	79.78	15/09/2008	20/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.830%
931	10/07/2009	16/09/2008	EUR										0.551%	
932	08/10/2008	22/09/2008												
933	08/10/2008													
934	08/10/2008													
935	08/10/2008													
936	25/09/2008	22/09/2008	HKD										3.250%	
937	03/10/2008	16/09/2008												
938														
939	23/07/2009	15/09/2008	US\$	14,338	228.76	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
940	15/09/2008	16/09/2008												
941	24/09/2008	16/09/2008												
942	15/12/2008	17/09/2008												
943														
944														
945														
946	01/10/2008	01/10/2008												
947	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.750%	4.069%	1.354%		
948	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.750%	4.069%	1.354%		
949	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.750%	4.069%	1.354%		
950	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.750%	4.069%	1.354%		
951	17/10/2008	16/09/2008	EUR					EUR EONIA Overnight	EUR EONIA Overnight	0.750%	4.069%	1.354%		
952	24/03/2009	16/09/2008												
953	10/10/2008	15/09/2008												
954	10/10/2008	15/09/2008												
955														
956	05/11/2009	28/05/2009												
957														
958	06/08/2009	15/09/2008	US\$	102,742	1,687.62	15/09/2008	05/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.830%
959														
960	07/10/2009	15/09/2008												
961														
962														
963														
964														
965														
966	07/10/2009	15/09/2008												
967														

ENTITY	CLAIM					INTEREST		BENCHMARK					DEFAULT RATE	
Creditor ref no.	Date of correspondence	Early Termination Date	Claim currency	Principal amount on which interest imputed	Absolute Interest amount specified in VS	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark set out in VS	Benchmark category	Spread	Benchmark average 1 + spread	Benchmark average 2 + spread	Default rate (specified in VS)	Default rate (imputed)
968	10/09/2010	18/09/2008												
969	18/02/2010													
970	18/02/2010													
971	18/02/2010													
972	18/09/2008	17/09/2008												
973	06/08/2009	15/09/2008	US\$	10,745	176.49	15/09/2008	05/08/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.830%
974	13/03/2009													
975	14/12/2009	15/09/2008	US\$										6.180%	
976	18/09/2008	16/09/2008												
977	18/09/2008	16/09/2008												
978	23/07/2009	15/09/2008	US\$	229,598	3,663.28	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
979	26/09/2008	19/09/2008	EUR					EUR EURIBOR 3 Month	EUR EURIBOR	1.000%	5.337%	1.998%	6.005%	
980	07/11/2008	22/10/2008	EUR										15.921%	
981	15/12/2008	24/10/2008												
982	15/12/2008	24/10/2008												
983														
984	21/10/2009	28/09/2009												
985	01/06/2009	28/05/2009												
986		03/11/2009												
987														
988	08/10/2008	22/09/2008												
989	07/09/2009	04/09/2009												
990	06/10/2008	15/09/2008												
991														
992	23/07/2009	15/09/2008	US\$	46,495	741.84	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
993														
994														
995														
996														
997	27/01/2009	19/09/2008	US\$	94,753	337.48	19/09/2008	27/02/2009							0.801%
998	07/10/2008	26/09/2008												
999	07/10/2008	26/09/2008												
1000	07/10/2008	26/09/2008												
1001														
1002														
1003														
1004														
1005	23/07/2009	15/09/2008	US\$	407,259	6,497.88	15/09/2008	22/07/2009	US\$ Fed Rate	US\$ Fed Rate	1.350%	2.067%	1.515%		1.858%
1006														
1007	26/09/2008	15/09/2008												
1008	21/09/2009													
1009														

ENTITTY	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	CLAIM		INTEREST		BENCHMARK			DEFAULT RATE				NOTE	
			Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)		Default rate (imputed)
1		Aug 24 2010 11:37AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
2		Sep 16 2010 11:14AM					-	-	-	-	-	2.41	1.00	3.41	Rate Specified of 3.4144
3		Jun 1 2011 11:08AM					-	-	-	-	-	-	-	-	Not Specified
4		Jun 1 2011 10:30AM					-	-	-	-	-	-	-	-	Not Specified
5		Jun 1 2011 11:14AM					-	-	-	-	-	-	-	-	Not Specified
6		Jun 1 2011 11:11AM					-	-	-	-	-	-	-	-	Not Specified
7		Jun 1 2011 10:28AM					-	-	-	-	-	-	-	-	Not Specified
8		Jun 1 2011 11:15AM					-	-	-	-	-	-	-	-	Not Specified
9		Nov 9 2010 9:33AM					EUR EURIBOR 1 Month	1.00	5.0209	1.7771	-	-	-	-	EUR EURIBOR 1 Month Spread of 1
10		Dec 7 2011 2:45PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
11		May 10 2011 3:32PM					EUR EONIA Overnight	0.25	3.5691	0.8543	-	-	-	-	EUR EONIA Overnight Spread of 0.25
12		Dec 30 2010 2:50PM					EUR EONIA Overnight	0.25	3.5691	0.8543	-	-	-	-	EUR EONIA Overnight Spread of 0.25
13		Aug 16 2010 3:48AM					US\$ LIBOR Overnight	3.50	4.9226	3.7419	-	-	-	-	US\$ LIBOR Overnight Spread of 3.5
14		Jul 25 2011 5:26AM					-	-	-	-	-	-	-	-	Not Specified
15		Sep 15 2010 5:33PM					-	-	-	-	-	5.00	1.00	6.00	Rate Specified of 6
16		Jul 29 2010 7:31PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
17		Aug 19 2011 8:58AM					-	-	-	-	-	4.50	1.00	5.50	Rate Specified of 5.50125
18		Nov 9 2011 4:11PM					-	-	-	-	-	-	-	-	Not Specified
19		Mar 11 2011 4:11PM					-	-	-	-	-	-	-	-	Not Specified
20		Nov 18 2011 10:29PM					-	-	-	-	-	-	-	-	Not Specified
21		Jul 23 2012 1:48PM					-	-	-	-	-	4.40	1.00	5.40	Rate Specified of 5.4
22		Sep 16 2010 1:48PM					-	-	-	-	-	-	-	-	Not Specified
23		N/A - no PoD Submitted					-	-	-	-	-	-	-	-	Not Specified
24		Jul 31 2012 4:20PM					-	-	-	-	-	-	-	-	Not Specified
25		Sep 21 2010 8:39PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
26		Sep 21 2010 8:42PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
27		Sep 21 2010 8:45PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
28		Jul 15 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
29		Dec 9 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
30		Jan 12 2012 9:34AM					-	-	-	-	-	-	-	-	Not Specified
31		Jan 12 2012 9:50AM					-	-	-	-	-	-	-	-	Not Specified
32		Jan 12 2012 9:47AM					-	-	-	-	-	-	-	-	Not Specified
33		Jun 20 2012 9:43PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
34		Jun 20 2012 10:01PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
35		Nov 9 2010 9:30AM					EUR EURIBOR 1 Month	1.00	5.0209	1.7771	-	-	-	-	EUR EURIBOR 1 Month Spread of 1
36		Sep 29 2010 4:31PM					-	-	-	-	-	-	-	-	Not Specified
37		Dec 24 2009 12:00AM					-	-	-	-	-	-	-	-	Not Specified
38		Dec 20 2010 2:07PM					EUR EONIA Overnight	1.25	4.5691	1.8543	-	-	-	-	EUR EONIA Overnight Spread of 1.25
39		Dec 17 2010 11:12AM					EUR EONIA Overnight	1.25	4.5691	1.8543	-	-	-	-	EUR EONIA Overnight Spread of 1.25
40		Dec 14 2010 3:40PM					GBP SONIA Overnight	1.25	4.4851	1.8831	-	-	-	-	GBP SONIA Overnight Spread of 1.25
41		Dec 17 2010 10:59AM					EUR EONIA Overnight	1.25	4.5691	1.8543	-	-	-	-	EUR EONIA Overnight Spread of 1.25
42		Dec 20 2010 2:03PM					EUR EONIA Overnight	1.25	4.5691	1.8543	-	-	-	-	EUR EONIA Overnight Spread of 1.25
43		Dec 17 2010 10:42AM					EUR EONIA Overnight	1.25	4.5691	1.8543	-	-	-	-	EUR EONIA Overnight Spread of 1.25
44		Dec 15 2010 5:54PM					EUR EONIA Overnight	1.25	4.5691	1.8543	-	-	-	-	EUR EONIA Overnight Spread of 1.25
45		Aug 31 2011 3:45PM					-	-	-	-	-	4.81	1.00	5.81	Rate Specified of 5.81
46		Jul 30 2012 11:26AM					-	-	-	-	-	4.56	1.00	5.56	Rate Specified of 5.56
47		Sep 15 2010 11:03AM					-	-	-	-	-	-	-	-	Not Specified
48		Sep 17 2010 4:00PM					-	-	-	-	-	-	-	-	Not Specified
49		Sep 15 2010 5:21PM					-	-	-	-	-	3.19	1.00	4.19	Rate Specified of 4.1925
50		Sep 16 2010 3:45PM					-	-	-	-	-	-	-	-	Not Specified
51		Sep 13 2010 5:39PM					-	-	-	-	-	5.20	1.00	6.20	Rate Specified of 6.2
52		Sep 14 2010 12:16PM					-	-	-	-	-	3.47	1.00	4.47	Rate Specified of 4.469
53		May 4 2011 10:17AM					-	-	-	-	-	-	-	-	Not Specified
54		Oct 29 2010 3:16PM					-	-	-	-	-	-	-	-	Not Specified
55		Sep 9 2010 3:24PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
56		Apr 1 2014 12:00AM	22,312,938.46	202,824.96	10/11/2008	30/08/2009	-	-	-	-	-	0.12	1.00	1.12	Rate Specified of 1.12344
57		Sep 15 2010 10:06PM					-	-	-	-	-	-	-	-	Not Specified
58		Nov 2 2010 1:10PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
59		Jul 30 2012 8:41AM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
60		Sep 7 2011 4:39PM					EUR EONIA Overnight	3.00	6.3191	3.6043	-	-	-	-	EUR EONIA Overnight Spread of 3
61		Sep 15 2010 12:59AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
62		Sep 15 2010 1:00AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
63		Sep 15 2010 1:02AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
64		Sep 15 2010 12:46AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
65		Sep 15 2010 12:47AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
66		Sep 15 2010 12:49AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
67		Nov 23 2011 8:22PM					-	-	-	-	-	-	-	-	Not Specified
68		Oct 31 2011 5:20PM					-	-	-	-	-	-	-	-	Not Specified
69		Oct 27 2010 5:04PM					-	-	-	-	-	-	-	-	Not Specified
70		Aug 23 2010 4:27PM					-	-	-	-	-	-	-	-	Not Specified
71		Sep 21 2010 1:41PM					-	-	-	-	-	-	-	-	Not Specified
72		Feb 3 2012 3:21PM					-	-	-	-	-	-	-	-	Not Specified

ENTITTY	CLAIM			INTEREST		BENCHMARK			DEFAULT RATE				NOTE		
	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)		Default rate (specified in PoD)	Default rate (imputed)
73	Mar 22 2012 2:01PM					-	-	-	-	-	-	-	-	-	Not Specified
74	Sep 15 2010 4:21PM					-	-	-	-	-	3.65	1.00	4.65	-	Rate Specified of 4.65
75	Sep 16 2010 5:08PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	-	US\$ LIBOR Overnight Spread of 1
76	Jul 31 2012 9:49AM					-	-	-	-	-	-	-	-	-	Not Specified
77	Jul 4 2011 9:08AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
78	Jul 4 2011 1:50PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
79	Jul 4 2011 1:52PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
80	Jul 4 2011 1:54PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
81	Jul 4 2011 1:57PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
82	Jul 4 2011 1:43PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
83	Jul 4 2011 11:13AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
84	Jul 4 2011 10:58AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
85	Jul 4 2011 11:19AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
86	Jul 4 2011 1:46PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
87	Jul 4 2011 11:17AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
88	Jul 4 2011 2:38PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
89	Jul 5 2011 8:56AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
90	Jul 4 2011 11:09AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
91	Jul 4 2011 11:22AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
92	Aug 22 2011 1:39PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
93	Jul 5 2011 8:50AM					-	-	-	-	-	-	-	-	-	Not Specified
94	Jul 4 2011 1:08PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
95	Jul 4 2011 2:33PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
96	Jul 4 2011 2:41PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
97	Jul 4 2011 1:01PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
98	Jul 4 2011 1:37PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
99	Jul 4 2011 1:32PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
100	Jul 4 2011 9:29AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
101	Jul 4 2011 9:32AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
102	Jul 4 2011 9:34AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
103	Jul 4 2011 9:14AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
104	Jan 19 2012 8:21AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
105	Jul 4 2011 9:17AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
106	Jul 4 2011 9:23AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
107	Jul 4 2011 11:36AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
108	Jul 4 2011 10:35AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
109	Jul 4 2011 9:27AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
110	Jul 4 2011 10:53AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
111	Jul 4 2011 8:47AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
112	Jan 19 2012 8:59AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
113	Jul 4 2011 10:32AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
114	Jul 4 2011 10:44AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
115	Jul 4 2011 8:51AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
116	Jul 4 2011 2:00PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
117	Jul 5 2011 8:54AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
118	Jul 4 2011 9:36AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
119	Jul 4 2011 11:51AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
120	Jul 4 2011 8:58AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
121	Jul 4 2011 10:25AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
122	Jul 4 2011 1:22PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
123	Jul 4 2011 2:09PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
124	Jul 4 2011 2:12PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
125	Jul 4 2011 12:57PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
126	Jul 4 2011 2:16PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
127	Jul 4 2011 2:19PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
128	Jul 4 2011 2:24PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
129	Jul 4 2011 11:47AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
130	Jul 4 2011 2:27PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
131	Jul 4 2011 2:30PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	-	EUR EONIA Overnight Spread of 1.5
132	Jan 25 2013 10:55AM					-	-	-	-	-	6.00	1.00	7.00	-	Rate Specified of 7
133	Dec 21 2010 4:16PM					-	-	-	-	-	2.51	1.00	3.51	-	Rate Specified of 3.51
134	Aug 16 2010 4:40PM					-	-	-	-	-	7.45	1.00	8.45	-	Rate Specified of 8.44512
135	Aug 17 2010 8:59PM					-	-	-	-	-	-	-	-	-	Not Specified
136	Sep 17 2010 10:45AM					-	-	-	-	-	-	-	-	-	Not Specified
137	Sep 17 2010 10:59AM					-	-	-	-	-	-	-	-	-	Not Specified
138	Dec 20 2010 10:39AM					-	-	-	-	-	-	-	-	-	Not Specified
139	Sep 17 2010 11:18AM					-	-	-	-	-	-	-	-	-	Not Specified
140	Mar 9 2011 4:12PM					-	-	-	-	-	-	-	-	-	Not Specified
141	Sep 29 2010 2:17PM					-	-	-	-	-	6.88	1.00	7.88	-	Rate Specified of 7.875
142	Aug 2 2010 8:58PM					US\$ LIBOR 3 Month	2.80	5.6308	3.3314	-	-	-	-	-	US\$ LIBOR 3 Month Spread of 2.8
143	Aug 2 2010 9:08PM					US\$ LIBOR 3 Month	2.80	5.6308	3.3314	-	-	-	-	-	US\$ LIBOR 3 Month Spread of 2.8
144	Aug 31 2010 7:53AM					-	-	-	-	-	-	-	-	-	Not Specified

ENTITTY	Creditor ref no.	CLAIM		INTEREST		BENCHMARK			DEFAULT RATE			NOTE		
		PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)		Spread (%)	Default rate (specified in PoD)
145	Aug 31 2010 8:43PM					US\$ Fed Rate	1.25	1.9673	1.4146	-				US\$ Fed Rate Spread of 1.25
146	Aug 31 2010 9:44PM					US\$ Fed Rate	1.25	1.9673	1.4146	-				US\$ Fed Rate Spread of 1.25
147	Sep 10 2010 7:45PM					-	-	-	-	4.00	1.00	5.00		Rate Specified of 5
148	Jul 15 2010 12:00AM					-	-	-	-	-	-	-		Not Specified
149	Jul 15 2010 12:00AM					-	-	-	-	-	-	-		Not Specified
150	Jul 27 2012 4:46PM					US\$ LIBOR 3 Month	1.99	4.8208	2.5214	-				US\$ LIBOR 3 Month Spread of 1.99
151	Jul 31 2012 3:20PM					-	-	-	-	-	-	-		Not Specified
152	Jul 31 2012 3:37PM					-	-	-	-	-	-	-		Not Specified
153	Sep 10 2010 9:14AM					-	-	-	-	-	-	-		Not Specified
154	Sep 14 2010 4:44PM					US\$ LIBOR 3 Month	1.00	3.8308	1.5314	-				US\$ LIBOR 3 Month Spread of 1
155	Jun 29 2010 12:00AM					-	-	-	-	-	-	-		Not Specified
156	May 10 2012 10:50AM					-	-	-	-	-	-	-		Not Specified
157	Sep 21 2010 1:58PM					-	-	-	-	-	-	-		Not Specified
158	Jul 15 2010 12:00AM					-	-	-	-	-	-	-		Not Specified
159	Dec 13 2011 5:21PM					-	-	-	-	-	-	-		Not Specified
160	Aug 23 2010 3:13PM					US\$ Fed Rate	1.30	2.0173	1.4646	-				US\$ Fed Rate Spread of 1.3
161	Aug 23 2010 3:27PM					US\$ Fed Rate	1.30	2.0173	1.4646	-				US\$ Fed Rate Spread of 1.3
162	Jul 24 2012 4:18PM					-	-	-	-	-	-	-		Not Specified
163	Sep 16 2010 3:27AM					-	-	-	-	1.14	1.00	2.14		Rate Specified of 2.14
164	31 July 2012					-	-	-	-	1.83	1.00	2.83		Rate Specified of 2.834
165	Jul 25 2012 5:25PM					-	-	-	-	-	-	-		Not Specified
166	Sep 15 2010 3:15PM					-	-	-	-	-	-	-		Not Specified
167	Apr 11 2011 1:30PM					EUR EONIA Overnight	1.25	4.5691	1.8543	-				EUR EONIA Overnight Spread of 1.25
168	Jan 8 2010 12:00AM					-	-	-	-	-	-	-		Not Specified
169	Sep 1 2010 9:09PM					-	-	-	-	1.70	1.00	2.70		Rate Specified of 2.7
170	Sep 13 2010 1:38PM					-	-	-	-	6.00	1.00	7.00		Rate Specified of 7
171	Sep 14 2010 8:00AM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-				US\$ LIBOR Overnight Spread of 1
172	Oct 31 2011 6:22PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-				US\$ LIBOR Overnight Spread of 1
173	Feb 4 2011 5:20PM					-	-	-	-	-	-	-		Not Specified
174	Sep 10 2010 2:56PM					-	-	-	-	-	-	-		Not Specified
175	Sep 17 2010 11:22AM					-	-	-	-	-	-	-		Not Specified
176	Dec 20 2011 4:28PM					-	-	-	-	5.38	1.00	6.38		Rate Specified of 6.379
177	Dec 8 2011 12:58AM					US\$ Prime Rate	1.00	5.1987	4.3004	-				US\$ Prime Rate Spread of 1
178	Jan 27 2012 9:44PM					-	-	-	-	-	-	-		Not Specified
179	Feb 9 2011 10:57PM					-	-	-	-	-	-	-		Not Specified
180	Jun 29 2011 10:45AM					-	-	-	-	1.90	1.00	2.90		Rate Specified of 2.904
181	Sep 17 2010 8:53PM					-	-	-	-	-	-	-		Not Specified
182	Sep 17 2010 8:19PM					-	-	-	-	-	-	-		Not Specified
183	Sep 17 2010 7:54PM					-	-	-	-	-	-	-		Not Specified
184	Sep 17 2010 8:44PM					-	-	-	-	-	-	-		Not Specified
185	Sep 17 2010 8:33PM					-	-	-	-	-	-	-		Not Specified
186	Jul 24 2012 3:00PM					-	-	-	-	-	-	-		Not Specified
187	Mar 9 2011 4:28PM					-	-	-	-	-	-	-		Not Specified
188	Aug 5 2011 9:55PM					-	-	-	-	-	-	-		Not Specified
189	Apr 1 2011 9:48PM					-	-	-	-	-	-	-		Not Specified
190	Apr 1 2011 8:18PM					-	-	-	-	-	-	-		Not Specified
191	Aug 5 2011 9:43PM					-	-	-	-	-	-	-		Not Specified
192	Aug 10 2010 4:09PM					-	-	-	-	-	-	-		Not Specified
193	Jul 17 2012 4:37PM					-	-	-	-	-	-	-		Not Specified
194	May 2 2012 9:47AM					-	-	-	-	-	-	-		Not Specified
195	Aug 24 2010 2:20PM					-	-	-	-	-	-	-		Not Specified
196	Sep 16 2010 3:21PM					-	-	-	-	-	-	-		Not Specified
197	Sep 16 2010 8:40AM					-	-	-	-	-	-	-		Not Specified
198	Aug 19 2011 2:31PM					-	-	-	-	-	-	-		Not Specified
199	Sep 17 2010 10:42AM					-	-	-	-	-	-	-		Not Specified
200	Jan 24 2012 3:00PM					US\$ Prime Rate	1.30	5.4987	4.6004	-				US\$ Prime Rate Spread of 1.3
201	Aug 13 2010 4:41PM					-	-	-	-	-	-	-		Not Specified
202	Sep 22 2011 10:58PM					US\$ Fed Rate	1.40	2.1173	1.5646	-				US\$ Fed Rate Spread of 1.4
203	Apr 19 2012 9:40AM					-	-	-	-	-	-	-		Not Specified
204	Sep 14 2010 3:58PM	509,231.84		5,012.41	18/09/2008	16/09/2009	-	-	-	-0.02	1.00		0.98	Rate Specified of 0.9822
205	Feb 27 2012 9:37PM					-	-	-	-	2.85	1.00	3.85		Rate Specified of 3.85
206	Sep 29 2010 5:20PM					US\$ LIBOR 3 Month	1.00	3.8308	1.5314	-				US\$ LIBOR 3 Month Spread of 1
207	Aug 4 2010 9:17PM					-	-	-	-	-	-	-		Not Specified
208	May 15 2012 3:43PM					-	-	-	-	6.00	1.00	7.00		Rate Specified of 7
209	Sep 2 2011 11:49AM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-				US\$ LIBOR Overnight Spread of 1
210	Jan 3 2011 4:42PM					-	-	-	-	-	-	-		Not Specified
211	Oct 19 2010 1:55AM					-	-	-	-	-	-	-		Not Specified
212	Sep 2 2010 9:57AM					-	-	-	-	-	-	-		Not Specified
213	Feb 9 2011 10:22AM					-	-	-	-	6.06	1.00	7.06		Rate Specified of 7.059
214	Feb 9 2011 10:28AM					-	-	-	-	6.06	1.00	7.06		Rate Specified of 7.059
215	Jul 23 2012 9:52AM					-	-	-	-	6.06	1.00	7.06		Rate Specified of 7.059
216	Jan 24 2012 9:40AM					US\$ Fed Rate	1.00	1.7173	1.1646	-				US\$ Fed Rate Spread of 1

ENTITTY	CLAIM			INTEREST		BENCHMARK			DEFAULT RATE				NOTE	
	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)		Default rate (specified in PoD)
217	Sep 16 2010 4:35PM					EUR EONIA Overnight	0.50	3.8191	1.1043	-	-	-	-	EUR EONIA Overnight Spread of 0.5
218	Oct 26 2011 5:26PM					-	-	-	-	-	-	-	-	Not Specified
219	Oct 19 2012 10:23AM					-	-	-	-	-	-	-	-	Not Specified
220	Aug 6 2010 3:53PM					-	-	-	-	-	-	-	-	Not Specified
221	Jul 13 2011 1:17PM					-	-	-	-	5.68	1.00	6.68	-	Rate Specified of 6.678
222	Feb 22 2012 9:53AM					-	-	-	-	-	-	-	-	Not Specified
223	Feb 22 2012 3:24PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
224	Jul 4 2011 12:00PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	EUR EONIA Overnight Spread of 1.5
225	Jul 4 2011 11:30AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	EUR EONIA Overnight Spread of 1.5
226	Jul 29 2010 9:31PM					US\$ Prime Rate	1.00	5.1987	4.3004	-	-	-	-	US\$ Prime Rate Spread of 1
227	Jul 29 2010 9:38PM					US\$ Prime Rate	1.00	5.1987	4.3004	-	-	-	-	US\$ Prime Rate Spread of 1
228	Jul 29 2010 9:37PM					US\$ Prime Rate	1.00	5.1987	4.3004	-	-	-	-	US\$ Prime Rate Spread of 1
229	Jul 4 2011 1:25PM					-	-	-	-	-	-	-	-	Not Specified
230	Jul 4 2011 2:44PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	EUR EONIA Overnight Spread of 1.5
231	Dec 20 2010 9:55AM					GBP SONIA Overnight	1.25	4.4851	1.8831	-	-	-	-	GBP SONIA Overnight Spread of 1.25
232	Oct 25 2010 6:20PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
233	Oct 25 2010 6:09PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
234	Oct 25 2010 6:29PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
235	Jul 4 2011 2:36PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	EUR EONIA Overnight Spread of 1.5
236	Jul 4 2011 9:11AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	EUR EONIA Overnight Spread of 1.5
237	Sep 22 2011 2:37PM					-	-	-	-	9.05	1.00	10.05	-	Rate Specified of 10.04603
238	May 31 2013 3:56PM					-	-	-	-	-	-	-	-	Not Specified
239	Aug 12 2010 6:19PM					US\$ LIBOR 1 Month	1.00	3.3492	1.3585	-	-	-	-	US\$ LIBOR 1 Month Spread of 1
240	Aug 16 2010 7:53PM					US\$ LIBOR 1 Month	1.00	3.3492	1.3585	-	-	-	-	US\$ LIBOR 1 Month Spread of 1
241	Oct 6 2011 4:09PM					-	-	-	-	3.50	1.00	4.50	-	Rate Specified of 4.5
242	Oct 6 2011 11:48AM					-	-	-	-	-	-	-	-	Not Specified
243	Jul 13 2012 9:28PM					-	-	-	-	-	-	-	-	Not Specified
244	Nov 8 2010 4:05PM					EUR EURIBOR 1 Month	1.00	5.0209	1.7771	-	-	-	-	EUR EURIBOR 1 Month Spread of 1
245	Aug 11 2010 7:51PM					-	-	-	-	-	-	-	-	Not Specified
246	Jul 23 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
247	Mar 29 2012 2:34PM					-	-	-	-	-	-	-	-	Not Specified
248	Mar 29 2012 2:00PM					-	-	-	-	-	-	-	-	Not Specified
249	Jul 19 2012 9:38AM					-	-	-	-	-	-	-	-	Not Specified
250	Jul 19 2012 9:50AM					-	-	-	-	-	-	-	-	Not Specified
251	Jul 19 2012 10:08AM					-	-	-	-	-	-	-	-	Not Specified
252	Jul 19 2012 10:09AM					-	-	-	-	-	-	-	-	Not Specified
253	Jul 19 2012 10:11AM					-	-	-	-	-	-	-	-	Not Specified
254	Jul 19 2012 10:13AM					-	-	-	-	-	-	-	-	Not Specified
255	Jul 19 2012 10:21AM					-	-	-	-	-	-	-	-	Not Specified
256	Jul 19 2012 10:50AM					-	-	-	-	-	-	-	-	Not Specified
257	Jul 19 2012 10:41AM					-	-	-	-	-	-	-	-	Not Specified
258	Jul 27 2012 10:04AM					-	-	-	-	-	-	-	-	Not Specified
259	May 23 2011 5:24PM					-	-	-	-	8.00	1.00	9.00	-	Rate Specified of 9
260	Mar 3 2011 4:32PM					-	-	-	-	-	-	-	-	Not Specified
261	Mar 9 2011 4:07PM					-	-	-	-	-	-	-	-	Not Specified
262	Mar 9 2011 7:27PM					-	-	-	-	-	-	-	-	Not Specified
263	Feb 24 2012 8:06PM					US\$ Fed Rate	1.35	2.0673	1.5146	-	-	-	-	US\$ Fed Rate Spread of 1.35
264	Feb 24 2012 7:51PM					US\$ Fed Rate	1.35	2.0673	1.5146	-	-	-	-	US\$ Fed Rate Spread of 1.35
265	Mar 9 2011 7:19PM					-	-	-	-	-	-	-	-	Not Specified
266	Mar 9 2011 7:17PM					-	-	-	-	-	-	-	-	Not Specified
267	Mar 9 2011 7:18PM					-	-	-	-	-	-	-	-	Not Specified
268	Mar 9 2011 10:17PM					-	-	-	-	-	-	-	-	Not Specified
269	Mar 9 2011 7:23PM					-	-	-	-	-	-	-	-	Not Specified
270	Mar 9 2011 7:24PM					-	-	-	-	-	-	-	-	Not Specified
271	Feb 24 2012 8:11PM					-	-	-	-	0.77	1.00	1.77	-	Rate Specified of 1.773
272	Mar 9 2011 7:20PM					-	-	-	-	-	-	-	-	Not Specified
273	Mar 9 2011 7:03PM					-	-	-	-	-	-	-	-	Not Specified
274	Jul 30 2012 2:00PM					-	-	-	-	-	-	-	-	Not Specified
275	Sep 15 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
276	Sep 15 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
277	Sep 29 2010 9:47AM					US\$ LIBOR 1 Week	1.00	2.9661	1.3048	-	-	-	-	US\$ LIBOR 1 Week Spread of 1
278	Sep 14 2010 5:18PM					-	-	-	-	-	-	-	-	Not Specified
279	Sep 14 2010 5:13PM					-	-	-	-	-	-	-	-	Not Specified
280	Oct 21 2010 3:24PM					-	-	-	-	8.00	1.00	9.00	-	Rate Specified of 9
281	Aug 11 2010 3:31PM					-	-	-	-	-	-	-	-	Not Specified
282	Jan 17 2012 1:04PM					-	-	-	-	-	-	-	-	Not Specified
283	Sep 2 2011 7:49PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
284	Sep 29 2011 9:06PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
285	Sep 15 2010 12:54AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
286	May 25 2012 11:37AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
287	Nov 29 2011 3:29PM					-	-	-	-	-	-	-	-	Not Specified
288	Nov 29 2011 3:42PM					-	-	-	-	-	-	-	-	Not Specified

ENTITTY	CLAIM			INTEREST		BENCHMARK			DEFAULT RATE				NOTE	
	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)		Default rate (specified in PoD)
289	Jun 14 2012 12:27PM					EUR EONIA Overnight	0.00	3.3191	0.6043	-	-	-	-	EUR EONIA Overnight Spread of 0
290	Oct 17 2011 9:07PM					-	-	-	-	-	-	-	-	Not Specified
291	Oct 18 2011 2:41PM					-	-	-	-	-	-	-	-	Not Specified
292	Oct 18 2011 2:14PM					-	-	-	-	-	-	-	-	Not Specified
293	Mar 9 2011 4:31PM					-	-	-	-	-	-	-	-	Not Specified
294	Jun 15 2012 5:22PM					-	-	-	-	8.25	1.00	9.25	-	Rate Specified of 9.25
295	Sep 17 2010 12:07PM					EUR EONIA Overnight	1.00	4.3191	1.6043	-	-	-	-	EUR EONIA Overnight Spread of 1
296	Feb 2 2011 2:42PM					-	-	-	-	-	-	-	-	Not Specified
297	Feb 2 2011 3:48PM					-	-	-	-	-	-	-	-	Not Specified
298	Sep 17 2010 7:07AM					-	-	-	-	-	-	-	-	Not Specified
299	Aug 4 2010 8:35AM					ZAR SABOR Overnight	1.00	12.6986	7.1649	-	-	-	-	ZAR SABOR Overnight Spread of 1
300	Dec 23 2010 4:23PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
301	Sep 15 2010 1:47PM					EUR EURIBOR 1 Year	1.00	5.5080	2.4493	-	-	-	-	EUR EURIBOR 1 Year Spread of 1
302	Sep 14 2011 3:34PM					-	-	-	-	-	-	-	-	Not Specified
303	Mar 9 2011 4:04PM					-	-	-	-	-	-	-	-	Not Specified
304	Sep 30 2010 3:15PM					-	-	-	-	-	-	-	-	Not Specified
305	Dec 5 2011 11:54PM					-	-	-	-	-	-	-	-	Not Specified
306	Sep 26 2011 10:21AM					-	-	-	-	3.50	1.00	4.50	-	Rate Specified of 4.5
307	Apr 5 2011 1:46PM					-	-	-	-	-	-	-	-	Not Specified
308	Sep 15 2010 8:48AM					-	-	-	-	4.75	1.00	5.75	-	Rate Specified of 5.75
309	Aug 25 2010 7:04PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
310	Jul 31 2012 1:34PM					-	-	-	-	3.50	1.00	4.50	-	Rate Specified of 4.5
311	Sep 16 2010 9:21AM					-	-	-	-	3.50	1.00	4.50	-	Rate Specified of 4.5
312	Sep 16 2010 9:24AM					-	-	-	-	3.50	1.00	4.50	-	Rate Specified of 4.5
313	Nov 22 2010 3:09PM	2,079,013.00	62,076.00	19/09/2008	29/04/2009	-	-	-	-	3.82	1.00	-	4.82	Rate Specified of 4.8159
314	Sep 29 2010 8:34PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
315	Jul 19 2010 4:57PM					-	-	-	-	-	-	-	-	Not Specified
316	Oct 29 2010 10:40AM					-	-	-	-	9.50	1.00	10.50	-	Rate Specified of 10.5
317	Nov 3 2010 2:09PM					-	-	-	-	-	-	-	-	Not Specified
318	Aug 9 2010 8:24PM					-	-	-	-	-	-	-	-	Not Specified
319	Sep 29 2011 5:03PM					-	-	-	-	-	-	-	-	Not Specified
320	Nov 29 2010 2:13AM					-	-	-	-	-	-	-	-	Not Specified
321	Oct 18 2011 12:00AM					-	-	-	-	-	-	-	-	Not Specified
322	Sep 8 2010 12:57PM					-	-	-	-	3.93	1.00	4.93	-	Rate Specified of 4.93
323	Sep 14 2010 8:12PM					-	-	-	-	-	-	-	-	Not Specified
324	Sep 14 2010 8:20PM					-	-	-	-	-	-	-	-	Not Specified
325	Sep 21 2010 1:38PM					-	-	-	-	-	-	-	-	Not Specified
326	Sep 10 2010 4:17PM					-	-	-	-	-	-	-	-	Not Specified
327	May 10 2012 8:51PM					-	-	-	-	-	-	-	-	Not Specified
328	Sep 17 2010 12:00AM					EUR EONIA Overnight	1.75	5.0691	2.3543	-	-	-	-	EUR EONIA Overnight Spread of 1.75
329	Sep 17 2010 12:00AM					EUR EONIA Overnight	1.75	5.0691	2.3543	-	-	-	-	EUR EONIA Overnight Spread of 1.75
330	Mar 24 2011 12:00AM					-	-	-	-	-	-	-	-	Not Specified
331	17 October 2012					-	-	-	-	-	-	-	-	Not Specified
332	Mar 7 2011 5:04PM					-	-	-	-	14.92	1.00	15.92	-	Rate Specified of 15.92
333	Sep 15 2010 6:06PM					-	-	-	-	14.92	1.00	15.92	-	Rate Specified of 15.92
334	Sep 15 2010 6:05PM					-	-	-	-	14.92	1.00	15.92	-	Rate Specified of 15.92
335	Sep 14 2010 4:54PM					-	-	-	-	5.00	1.00	6.00	-	Rate Specified of 6
336	Jul 11 2012 6:18PM					-	-	-	-	-	-	-	-	Not Specified
337	Jul 11 2012 6:24PM					-	-	-	-	-	-	-	-	Not Specified
338	Jul 11 2012 6:10PM					-	-	-	-	-	-	-	-	Not Specified
339	Sep 15 2010 8:21PM					-	-	-	-	3.76	1.00	4.76	-	Rate Specified of 4.76
340	Nov 17 2011 8:57PM					-	-	-	-	-	-	-	-	Not Specified
341	Mar 5 2014 2:02PM					US\$ LIBOR 1 Week	1.45	3.4161	1.7548	-	-	-	-	US\$ LIBOR 1 Week Spread of 1.45
342	Oct 8 2010 2:04PM					-	-	-	-	-	-	-	-	Not Specified
343	Sep 15 2010 3:26PM					-	-	-	-	-	-	-	-	Not Specified
344	Jul 27 2012 7:05AM					-	-	-	-	-	-	-	-	Not Specified
345	Jun 23 2011 3:58PM					-	-	-	-	-	-	-	-	Not Specified
346	Oct 3 2011 12:00AM					-	-	-	-	0.42	1.00	1.42	-	Rate Specified of 1.42
347	Jul 15 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
348	Aug 20 2010 12:57PM					US\$ LIBOR 1 Month	1.50	3.8492	1.8585	-	-	-	-	US\$ LIBOR 1 Month Spread of 1.5
349	Oct 8 2010 9:23PM					-	-	-	-	-	-	-	-	Not Specified
350	Jul 23 2012 9:28AM					-	-	-	-	-	-	-	-	Not Specified
351	Oct 11 2010 2:33PM					-	-	-	-	-	-	-	-	Not Specified
352	Sep 12 2011 9:46PM	11,463,107.04	328,306.04	15/09/2008	30/08/2009	-	-	-	-	1.94	1.00	-	2.94	Rate Specified of 2.9449
353	Sep 12 2011 9:33PM	54,111,179.24	4,194,110.20	15/09/2008	27/04/2011	-	-	-	-	1.85	1.00	-	2.85	Rate Specified of 2.8513
354	Dec 20 2011 4:42PM	95,289.97	7,385.84	15/09/2008	27/04/2011	-	-	-	-	1.85	1.00	-	2.85	Rate Specified of 2.8533
355	Oct 5 2011 5:17PM					US\$ LIBOR 3 Month	4.00	6.8308	4.5314	-	-	-	-	US\$ LIBOR 3 Month Spread of 4
356	Jul 1 2010 12:00AM					-	-	-	-	0.23	1.00	1.23	-	Rate Specified of 1.23
357	Sep 17 2010 8:06PM					-	-	-	-	-	-	-	-	Not Specified
358	Jan 6 2012 6:36PM					-	-	-	-	-	-	-	-	Not Specified
359	Sep 7 2010 11:20AM					US\$ LIBOR 3 Month	1.64	4.4708	2.1714	-	-	-	-	US\$ LIBOR 3 Month Spread of 1.64
360	Nov 7 2011 8:49AM	219,188,162.94	4,194,030.19	15/09/2008	05/03/2009	-	-	-	-	3.06	1.00	-	4.02	Rate Specified of 4.02236

ENTITTY	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	CLAIM		INTEREST		BENCHMARK			DEFAULT RATE				NOTE	
			Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)		Default rate (imputed)
361		Jul 27 2012 4:42PM													Not Specified
362		Oct 24 2011 4:38PM													Not Specified
363		Sep 9 2010 3:42PM													Not Specified
364		Sep 16 2010 8:21AM									5.04	1.00	6.04		Rate Specified of 6.04
365		Dec 6 2011 9:10AM				US\$ Fed Rate	0.00	0.7173	0.1646						US\$ Fed Rate Spread of 0
366		Jul 24 2012 4:37PM									4.00	1.00	5.00		Rate Specified of 5
367		Mar 9 2011 4:32PM													Not Specified
368		Sep 16 2010 10:02PM				US\$ LIBOR 3 Month	2.00	4.8308	2.5314						US\$ LIBOR 3 Month Spread of 2
369		Apr 10 2012 12:50PM													Not Specified
370		Jul 30 2010 9:59AM													Not Specified
371		Sep 1 2010 3:54PM													Not Specified
372		Mar 22 2013 4:54PM													Not Specified
373		Jun 28 2012 11:07AM													Not Specified
374		Aug 26 2010 11:20AM									2.22	1.00	3.22		Rate Specified of 3.22
375		Jul 4 2011 11:41AM				EUR EONIA Overnight	1.50	4.8191	2.1043						EUR EONIA Overnight Spread of 1.5
376		Jul 6 2011 1:44PM													Not Specified
377		Jul 6 2011 1:36PM													Not Specified
378		Apr 11 2011 10:48AM													Not Specified
379		May 10 2012 2:17PM													Not Specified
380		Nov 19 2010 5:14PM													Not Specified
381		Nov 19 2010 5:06PM													Not Specified
382		Oct 11 2011 4:56PM													Not Specified
383		Sep 22 2011 2:25PM									3.50	1.00	4.50		Rate Specified of 4.5
384		Jul 25 2012 6:58PM													Not Specified
385		Jul 27 2012 7:42PM													Not Specified
386		Oct 24 2013 12:47AM													Not Specified
387		Sep 14 2010 12:00AM													Not Specified
388		Jul 4 2011 10:50AM				EUR EONIA Overnight	1.50	4.8191	2.1043						EUR EONIA Overnight Spread of 1.5
389		Jul 4 2011 2:04PM				EUR EONIA Overnight	1.50	4.8191	2.1043						EUR EONIA Overnight Spread of 1.5
390		Jul 4 2011 9:21AM				EUR EONIA Overnight	1.50	4.8191	2.1043						EUR EONIA Overnight Spread of 1.5
391		Sep 15 2010 12:56AM				US\$ Fed Rate	1.00	1.7173	1.1646						US\$ Fed Rate Spread of 1
392		Sep 13 2010 9:04PM									-0.15	1.00	0.85		Rate Specified of 0.85
393		Sep 13 2010 9:11PM									-0.15	1.00	0.85		Rate Specified of 0.85
394		Oct 12 2010 5:02PM													Not Specified
395		Nov 18 2010 12:00AM													Not Specified
396		Sep 1 2010 11:47AM				EUR EONIA Overnight	1.00	4.3191	1.6043						EUR EONIA Overnight Spread of 1
397		Sep 1 2010 12:00PM				EUR EONIA Overnight	1.00	4.3191	1.6043						EUR EONIA Overnight Spread of 1
398		Sep 1 2010 11:58AM				EUR EONIA Overnight	1.00	4.3191	1.6043						EUR EONIA Overnight Spread of 1
399		Sep 1 2010 12:06PM				EUR EONIA Overnight	1.00	4.3191	1.6043						EUR EONIA Overnight Spread of 1
400		Sep 1 2010 11:32AM				EUR EONIA Overnight	1.00	4.3191	1.6043						EUR EONIA Overnight Spread of 1
401		Sep 1 2010 12:09PM				EUR EONIA Overnight	1.00	4.3191	1.6043						EUR EONIA Overnight Spread of 1
402		Sep 1 2010 11:52AM				EUR EONIA Overnight	1.00	4.3191	1.6043						EUR EONIA Overnight Spread of 1
403		Sep 1 2010 11:57AM				EUR EONIA Overnight	1.00	4.3191	1.6043						EUR EONIA Overnight Spread of 1
404		Sep 15 2010 8:50PM													Not Specified
405		Sep 8 2010 3:46PM													Not Specified
406		Sep 6 2010 10:23AM													Not Specified
407		Sep 1 2010 11:39AM				EUR EONIA Overnight	1.00	4.3191	1.6043						EUR EONIA Overnight Spread of 1
408		Sep 6 2010 10:17AM													Not Specified
409		Jun 7 2010 12:00AM													Not Specified
410		Feb 28 2012 10:47AM									5.70	1.00	6.70		Rate Specified of 6.7
411		Nov 25 2010 5:21PM									6.50	1.00	7.50		Rate Specified of 7.5
412		Feb 7 2011 12:37PM													Not Specified
413		Sep 22 2010 4:46PM													Not Specified
414		Mar 14 2011 3:23PM													Not Specified
415		Dec 1 2010 7:32AM													Not Specified
416		Sep 24 2010 3:57PM													Not Specified
417		Mar 28 2012 2:58PM													Not Specified
418		Jul 26 2012 3:37AM													Not Specified
419		Mar 7 2012 8:30AM													Not Specified
420		Oct 13 2010 4:13PM													Not Specified
421		Sep 2 2010 9:44AM													Not Specified
422		May 9 2012 5:22PM													Not Specified
423		May 22 2012 9:36PM													Not Specified
424		Jun 12 2012 9:29PM													Not Specified
425		Apr 23 2012 9:14PM				US\$ LIBOR 1 Month	1.00	3.3492	1.3585						US\$ LIBOR 1 Month Spread of 1
426		Aug 13 2010 8:58AM													Not Specified
427		Apr 10 2012 11:00AM													Not Specified
428		Sep 15 2010 5:11PM													Not Specified
429		Sep 28 2010 9:50PM													Not Specified
430		Mar 15 2011 9:30AM									5.01	1.00	6.01		Rate Specified of 6.013
431		Sep 17 2010 10:16AM				US\$ Fed Rate	1.35	2.0673	1.5146						US\$ Fed Rate Spread of 1.35
432		Sep 10 2010 4:23PM				US\$ LIBOR Overnight	0.40	1.8226	0.6419						US\$ LIBOR Overnight Spread of 0.4

ENTITTY	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	CLAIM		INTEREST		BENCHMARK			DEFAULT RATE				NOTE	
			Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)		Default rate (imputed)
433		Oct 18 2010 11:19PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
434		Oct 18 2010 11:21PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
435		Jul 15 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
436		Sep 18 2010 12:20AM					-	-	-	-	-	-	-	-	Not Specified
437		Jul 7 2011 12:00AM					-	-	-	-	-	-	-	-	Not Specified
438		Oct 26 2010 4:37PM					-	-	-	-	-	-	-	-	Not Specified
439		Oct 8 2010 5:48PM					-	-	-	-	-	-	-	-	Not Specified
440		Oct 8 2010 4:40PM					-	-	-	-	-	-	-	-	Not Specified
441		Oct 26 2010 4:43PM					-	-	-	-	-	-	-	-	Not Specified
442		Oct 26 2010 4:57PM					-	-	-	-	-	-	-	-	Not Specified
443		Dec 6 2010 4:31PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
444		Dec 6 2010 4:34PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
445		Sep 14 2010 10:44AM					-	-	-	-	-	-	-	-	Not Specified
446		Aug 5 2010 4:14PM					EUR EONIA Overnight	0.50	3.8191	1.1043	-	-	-	-	EUR EONIA Overnight Spread of 0.5
447		Aug 5 2010 3:36PM					EUR EONIA Overnight	0.50	3.8191	1.1043	-	-	-	-	EUR EONIA Overnight Spread of 0.5
448		Jan 5 2012 2:57PM					-	-	-	-	-	-	-	-	Not Specified
449		Sep 14 2010 10:51AM					-	-	-	-	5.00	1.00	6.00	-	Rate Specified of 6
450		Oct 14 2010 12:39PM					-	-	-	-	-	-	-	-	Not Specified
451		Jul 31 2012 12:00AM					-	-	-	-	-	-	-	-	Not Specified
452		Jul 31 2012 12:00AM					-	-	-	-	-	-	-	-	Not Specified
453		Jun 30 2010 12:00AM					-	-	-	-	0.26	1.00	1.26	-	Rate Specified of 1.26
454		Aug 16 2010 11:23AM					-	-	-	-	-	-	-	-	Not Specified
455		Sep 15 2010 3:21PM					-	-	-	-	-	-	-	-	Not Specified
456		Apr 17 2013 12:00AM					-	-	-	-	-	-	-	-	Not Specified
457		Sep 17 2010 10:46AM					-	-	-	-	-	-	-	-	Not Specified
458		Aug 9 2010 5:55PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
459		Aug 9 2010 5:43PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
460		Aug 9 2010 6:05PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
461		Nov 23 2011 8:20PM					-	-	-	-	-	-	-	-	Not Specified
462		Oct 11 2010 9:10AM					-	-	-	-	-	-	-	-	Not Specified
463		Jan 17 2012 4:45PM					-	-	-	-	-	-	-	-	Not Specified
464		Mar 22 2012 4:02PM					US\$ LIBOR 1 Month	5.00	7.3492	5.3585	-	-	-	-	US\$ LIBOR 1 Month Spread of 5
465		Mar 13 2012 3:43PM					-	-	-	-	-	-	-	-	Not Specified
466		Oct 18 2010 5:38PM					EUR EONIA Overnight	1.00	4.3191	1.6043	-	-	-	-	EUR EONIA Overnight Spread of 1
467		Sep 23 2010 5:14AM					-	-	-	-	0.00	1.00	1.00	-	Rate Specified of 1
468		Sep 23 2010 5:17AM					-	-	-	-	0.00	1.00	1.00	-	Rate Specified of 1
469		Sep 1 2010 6:38PM					-	-	-	-	22.27	1.00	23.27	-	Rate Specified of 23.27
470		Sep 1 2010 6:22PM					-	-	-	-	23.36	1.00	24.36	-	Rate Specified of 24.36
471		Jul 28 2012 1:57AM					-	-	-	-	2.45	1.00	3.45	-	Rate Specified of 3.45
472		Jul 24 2012 5:45PM					-	-	-	-	-	-	-	-	Not Specified
473		Nov 11 2008 12:00AM					-	-	-	-	5.93	1.00	6.93	-	Rate Specified of 6.9322
474		Dec 2 2010 3:29AM					-	-	-	-	-	-	-	-	Not Specified
475		Jul 31 2012 5:48PM					-	-	-	-	-	-	-	-	Not Specified
476		Jul 31 2012 5:51PM					-	-	-	-	-	-	-	-	Not Specified
477		Sep 6 2010 3:03PM					-	-	-	-	8.05	1.00	9.05	-	Rate Specified of 9.051
478		Sep 17 2010 1:31PM					US\$ LIBOR 1 Year	1.00	4.0811	2.0881	-	-	-	-	US\$ LIBOR 1 Year Spread of 1
479		Aug 11 2010 1:40PM					US\$ LIBOR Overnight	3.50	4.9226	3.7419	-	-	-	-	US\$ LIBOR Overnight Spread of 3.5
480		Aug 16 2010 3:44AM					US\$ LIBOR Overnight	3.50	4.9226	3.7419	-	-	-	-	US\$ LIBOR Overnight Spread of 3.5
481		Jul 23 2012 10:49AM					-	-	-	-	-	-	-	-	Not Specified
482		Aug 31 2010 7:59PM					US\$ Fed Rate	1.25	1.9673	1.4146	-	-	-	-	US\$ Fed Rate Spread of 1.25
483		Mar 9 2011 3:56PM					-	-	-	-	-	-	-	-	Not Specified
484		May 15 2012 11:04AM					-	-	-	-	6.00	1.00	7.00	-	Rate Specified of 7
485		Sep 2 2010 12:41PM					-	-	-	-	-	-	-	-	Not Specified
486		Oct 13 2010 5:15PM					US\$ LIBOR 1 Month	3.50	5.8492	3.8585	-	-	-	-	US\$ LIBOR 1 Month Spread of 3.5
487		Jul 20 2012 9:42AM					-	-	-	-	-	-	-	-	Not Specified
488		Jul 20 2012 10:19AM					-	-	-	-	-	-	-	-	Not Specified
489		Jan 18 2011 11:29AM					-	-	-	-	5.01	1.00	6.01	-	Rate Specified of 6.013
490		Jul 20 2012 9:53AM					-	-	-	-	-	-	-	-	Not Specified
491		May 16 2012 5:13PM					-	-	-	-	-	-	-	-	Not Specified
492		May 16 2012 5:16PM					-	-	-	-	-	-	-	-	Not Specified
493		Apr 19 2012 4:24PM					-	-	-	-	-	-	-	-	Not Specified
494		Sep 10 2010 6:27AM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
495		Dec 2 2010 3:34AM					-	-	-	-	-	-	-	-	Not Specified
496		Nov 24 2010 2:06PM					-	-	-	-	-	-	-	-	Not Specified
497		May 6 2011 2:42AM					-	-	-	-	-	-	-	-	Not Specified
498		Jul 31 2012 10:51AM					-	-	-	-	-	-	-	-	Not Specified
499		Dec 17 2010 9:09AM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
500		Jul 4 2011 11:55AM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	EUR EONIA Overnight Spread of 1.5
501		Sep 17 2010 11:52AM					-	-	-	-	2.51	1.00	3.51	-	Rate Specified of 3.51
502		Jul 27 2012 4:03PM					-	-	-	-	-	-	-	-	Not Specified
503		Sep 14 2010 5:01PM					-	-	-	-	-	-	-	-	Not Specified
504		Sep 14 2010 4:56PM					-	-	-	-	-	-	-	-	Not Specified

ENTITTY	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	CLAIM		INTEREST		BENCHMARK			DEFAULT RATE				NOTE	
			Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)		Default rate (imputed)
505		Jun 24 2010 12:00AM													Not Specified
506		Oct 6 2008 12:00AM													Not Specified
507		Oct 6 2008 12:00AM													Not Specified
508		Oct 6 2008 12:00AM													Not Specified
509		Oct 6 2008 12:00AM													Not Specified
510		Sep 14 2010 8:28PM													Not Specified
511		Nov 29 2010 3:51PM									1.50	1.00	2.50		Rate Specified of 2.5
512		Aug 10 2010 7:23PM									2.25	1.00	3.25		Rate Specified of 3.25
513		Jun 14 2011 7:46PM													Not Specified
514		Sep 6 2010 3:04PM													Not Specified
515		Dec 17 2010 11:10AM					EUR EONIA Overnight	1.25	4.5691	1.8543					EUR EONIA Overnight Spread of 1.25
516		Sep 14 2010 10:55AM									8.00		9.00		Rate Specified of 9
517		Aug 4 2010 10:43PM													Not Specified
518		Sep 15 2010 12:57AM					US\$ Fed Rate	1.00	1.7173	1.1646					US\$ Fed Rate Spread of 1
519		Jul 15 2010 12:00AM													Not Specified
520		Jun 21 2011 4:41PM													Not Specified
521		Jun 17 2011 4:26PM													Not Specified
522		Oct 12 2010 2:18PM									6.00	1.00	7.00		Rate Specified of 7
523		Apr 5 2012 8:31PM													Not Specified
524		Dec 8 2011 12:29PM													Not Specified
525		Jul 31 2012 5:09PM													Not Specified
526		Jul 31 2012 5:03PM													Not Specified
527		Feb 17 2011 10:26AM					US\$ LIBOR 1 Week	1.00	2.9661	1.3048					US\$ LIBOR 1 Week Spread of 1
528		Dec 2 2010 1:53PM									5.21	1.00	6.21		Rate Specified of 6.21
529		Jun 22 2010 12:00AM													Not Specified
530		May 14 2012 3:12PM													Not Specified
531		15/09/2010 18:10:29 *					EUR EONIA Overnight	0.25	3.5691	0.8543					EUR EONIA Overnight Spread of 0.25
532		Sep 23 2011 3:34PM					EUR EONIA Overnight	0.25	3.5691	0.8543					EUR EONIA Overnight Spread of 0.25
533		13/09/2010 15:30:57 *					EUR EONIA Overnight	0.25	3.5691	0.8543					EUR EONIA Overnight Spread of 0.25
534		15/09/2010 17:18:02 *					EUR EONIA Overnight	0.25	3.5691	0.8543					EUR EONIA Overnight Spread of 0.25
535		Dec 30 2010 3:21PM					EUR EONIA Overnight	0.25	3.5691	0.8543					EUR EONIA Overnight Spread of 0.25
536		13/09/2010 17:28:21 *					EUR EONIA Overnight	0.25	3.5691	0.8543					EUR EONIA Overnight Spread of 0.25
537		Nov 14 2008 12:00AM					US\$ LIBOR Overnight	3.50	4.9226	3.7419					US\$ LIBOR Overnight Spread of 3.5
538		Sep 15 2010 4:50PM									5.00	1.00	6.00		Rate Specified of 6
539		Apr 6 2011 4:01PM													Not Specified
540		Oct 16 2009 12:00AM													Not Specified
541		Jan 25 2011 2:07PM					US\$ LIBOR Overnight	1.50	2.9226	1.7419					US\$ LIBOR Overnight Spread of 1.5
542		Sep 17 2010 4:03PM									10.00	1.00	11.00		Rate Specified of 11
543		Nov 18 2011 5:36PM													Not Specified
544		Sep 14 2010 8:35AM													Not Specified
545		Sep 16 2010 7:15PM													Not Specified
546		13/09/2010 18:15:03 *					EUR EONIA Overnight	0.25	3.5691	0.8543					EUR EONIA Overnight Spread of 0.25
547		Sep 2 2010 11:02AM					US\$ LIBOR 1 Week	1.04	3.0061	1.3448					US\$ LIBOR 1 Week Spread of 1.04
548		Sep 6 2010 2:30PM									10.14	1.00	11.14		Rate Specified of 11.14
549		Jan 25 2011 1:17PM													Not Specified
550		Nov 9 2010 3:52PM									4.26	1.00	5.26		Rate Specified of 5.263
551		Mar 29 2012 12:58PM									4.26	1.00	5.26		Rate Specified of 5.263
552		Aug 20 2010 3:17PM													Not Specified
553		Jun 22 2010 12:00AM													Not Specified
554		Jun 22 2010 12:00AM													Not Specified
555		Sep 16 2010 4:11PM													Not Specified
556		May 15 2012 6:16PM													Not Specified
557		May 15 2012 9:45PM													Not Specified
558		May 15 2012 10:06PM													Not Specified
559		May 16 2012 3:15PM													Not Specified
560		Sep 16 2010 2:07PM													Not Specified
561		Dec 9 2010 1:45AM													Not Specified
562		Sep 13 2010 3:20AM					US\$ LIBOR Overnight	1.23	2.6526	1.4719					US\$ LIBOR Overnight Spread of 1.23
563		Jul 26 2012 10:27AM													Not Specified
564		Jan 3 2011 5:21PM					US\$ Fed Rate	1.00	1.7173	1.1646					US\$ Fed Rate Spread of 1
565		15/09/2010 18:00:24 *													Not Specified
566		May 16 2012 4:33PM													Not Specified
567		Jul 21 2010 9:56AM													Not Specified
568		Dec 10 2010 5:23PM									7.00	1.00	8.00		Rate Specified of 8
569		Dec 14 2011 8:19AM					US\$ Fed Rate	1.00	1.7173	1.1646					US\$ Fed Rate Spread of 1
570		15/09/2010 18:40:23 *					EUR EONIA Overnight	1.25	4.5691	1.8543					EUR EONIA Overnight Spread of 1.25
571		Sep 8 2010 11:30AM													Not Specified
572		Jun 1 2011 9:51AM													Not Specified
573		Sep 9 2010 12:00AM													Not Specified
574		Jul 27 2012 3:16PM													Not Specified
575		Sep 15 2010 6:42PM													Not Specified
576		Jul 24 2012 3:47PM													Not Specified

ENTITTY	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	CLAIM		INTEREST		BENCHMARK			DEFAULT RATE				NOTE	
			Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)		Default rate (imputed)
577		Apr 30 2014 1:05PM													Not Specified
578		Jan 25 2011 2:08PM													Not Specified
579		Jan 25 2011 1:18PM													Not Specified
580		Jan 25 2011 1:23PM													Not Specified
581		Jan 25 2011 1:24PM													Not Specified
582		Jan 25 2011 1:53PM													Not Specified
583		Mar 17 2010 12:00AM													Not Specified
584		Jan 25 2011 1:26PM													Not Specified
585		Jan 25 2011 1:27PM													Not Specified
586		Jan 25 2011 2:09PM													Not Specified
587		Dec 4 2010 12:19AM													Not Specified
588		Dec 4 2010 12:24AM													Not Specified
589		Sep 14 2010 3:18PM								6.51	1.00	7.51			Rate Specified of 7.5125
590		Jul 27 2011 11:54AM								3.45	1.00	4.45			Rate Specified of 4.4475
591		Sep 13 2010 6:39PM								6.51	1.00	7.51			Rate Specified of 7.5125
592		Sep 14 2010 12:52PM								6.51	1.00	7.51			Rate Specified of 7.5125
593		Aug 25 2010 11:51AM								2.47	1.00	3.47			Rate Specified of 3.47
594		Sep 13 2010 5:11PM								5.04	1.00	6.04			Rate Specified of 6.0375
595		Sep 15 2010 2:56PM								6.51	1.00	7.51			Rate Specified of 7.5125
596		Sep 14 2010 3:59PM								6.51	1.00	7.51			Rate Specified of 7.5125
597		Sep 15 2010 1:01PM								6.51	1.00	7.51			Rate Specified of 7.5125
598		Sep 15 2010 5:54PM								6.51	1.00	7.51			Rate Specified of 7.5125
599		Sep 13 2010 3:09PM								5.04	1.00	6.04			Rate Specified of 6.0375
600		Dec 8 2010 8:04PM													Not Specified
601		Dec 8 2010 7:57PM													Not Specified
602		Dec 14 2010 3:03PM													Not Specified
603		Dec 8 2010 7:59PM													Not Specified
604		Sep 17 2010 5:04PM													Not Specified
605		Jul 12 2012 7:23PM													Not Specified
606		Jul 23 2012 2:50PM													Not Specified
607		Jan 25 2011 2:17PM													Not Specified
608		Jan 25 2011 2:17PM													Not Specified
609		Jan 25 2011 2:20PM													Not Specified
610		Jan 25 2011 2:18PM													Not Specified
611		Jan 25 2011 2:19PM													Not Specified
612		Jan 25 2011 2:21PM													Not Specified
613		Aug 16 2010 10:04AM													Not Specified
614		Nov 12 2010 5:57PM													Not Specified
615		Sep 15 2010 12:26AM													Not Specified
616		Dec 20 2010 3:38PM								1.98	1.00	2.98			Rate Specified of 2.98
617		Dec 20 2010 3:41PM								1.98	1.00	2.98			Rate Specified of 2.98
618		Jan 25 2011 2:06PM													Not Specified
619		Jan 25 2011 2:10PM													Not Specified
620		Sep 7 2010 5:13PM													EUR LIBOR Overnight Spread of 1
621		Sep 7 2010 2:54PM								1.00	3.3492	1.3585			US\$ LIBOR 1 Month Spread of 1
622		Jan 6 2011 12:44PM								1.40	4.2308	1.9314			US\$ LIBOR 3 Month Spread of 1.4
623		Jan 6 2011 12:46PM								1.35	6.1665	2.3689			GBP LIBOR 3 Month Spread of 1.35
624		Jan 6 2011 12:48PM								1.35	5.6828	2.2956			EUR LIBOR 3 Month Spread of 1.35
625		Jul 25 2011 12:00AM													Rate Specified of 3.6875
626		Nov 11 2008 12:00AM													Rate Specified of 6
627		Aug 31 2010 3:53PM								2.00	5.3191	2.6043			EUR EONIA Overnight Spread of 2
628		Mar 9 2011 4:32PM													Not Specified
629		Jan 25 2011 1:29PM													Not Specified
630		Jul 30 2010 1:33PM								1.00	2.4226	1.2419			US\$ LIBOR Overnight Spread of 1
631		Jan 25 2011 1:43PM													Not Specified
632		Jan 25 2011 1:39PM													Not Specified
633		Mar 15 2010 12:00AM								1.00	3.8308	1.5314			US\$ LIBOR 3 Month Spread of 1
634		Mar 15 2010 12:00AM													Not Specified
635		Sep 16 2010 5:38PM													Not Specified
636		Mar 18 2010 12:00AM													Rate Specified of 2.2
637		Sep 10 2010 5:52AM								1.20	1.00	2.20			Not Specified
638		Sep 15 2010 3:50PM													Rate Specified of 6.25
639		01/10/2014 18:02:37 *								5.25	1.00	6.25			US\$ Fed Rate Spread of 1.4
640		Nov 18 2011 10:32PM								1.40	2.1173	1.5646			Not Specified
641		Apr 12 2010 12:00AM													Not Specified
642		Mar 25 2011 2:23PM								3.81	6.1592	4.1685			US\$ LIBOR 1 Month Spread of 3.81
643		Jul 31 2012 7:35PM													Not Specified
644		Jul 31 2012 12:14PM	6,346,876.71	42,218.12	15/09/2008	23/12/2008									Rate Specified of 2.41995
645		Dec 29 2010 3:42PM								1.42	1.00		2.42		EUR EONIA Overnight Spread of 1
646		Sep 15 2010 3:58PM								4.09	1.00	5.09			Rate Specified of 5.087
647		Jan 25 2011 1:58PM								1.00	1.7173	1.1646			US\$ Fed Rate Spread of 1
648		Jun 22 2011 6:57PM													Rate Specified of 5.5

ENTITTY	CLAIM			INTEREST		BENCHMARK				DEFAULT RATE				NOTE
	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)	
649	Jun 22 2011 6:46PM					-	-	-	-	4.50	1.00	5.50	-	Rate Specified of 5.5
650	Jan 3 2011 4:38PM					-	-	-	-	-	-	-	-	Not Specified
651	Jan 25 2011 1:33PM					-	-	-	-	-	-	-	-	Not Specified
652	Oct 17 2013 9:45AM					-	-	-	-	-	-	-	-	Not Specified
653	Oct 17 2013 10:22AM					-	-	-	-	-	-	-	-	Not Specified
654	Mar 25 2011 2:30PM					US\$ LIBOR 1 Month	3.81	6.1592	4.1685	-	-	-	-	US\$ LIBOR 1 Month Spread of 3.81
655	Jan 25 2011 1:10PM					-	-	-	-	-	-	-	-	Not Specified
656	Jan 25 2011 12:19PM					-	-	-	-	-	-	-	-	Not Specified
657	Sep 15 2010 10:59PM					-	-	-	-	-	-	-	-	Not Specified
658	Jan 19 2012 9:07AM					-	-	-	-	-	-	-	-	Not Specified
659	Sep 17 2010 9:36AM					-	-	-	-	-	-	-	-	Not Specified
660	Sep 19 2011 2:58PM					-	-	-	-	-	-	-	-	Not Specified
661	Sep 27 2011 1:19PM					-	-	-	-	-	-	-	-	Not Specified
662	Oct 17 2011 4:16PM					-	-	-	-	-	-	-	-	Not Specified
663	Nov 29 2010 4:53PM					-	-	-	-	5.61	1.00	6.61	-	Rate Specified of 6.61
664	Sep 15 2010 4:48PM					-	-	-	-	4.50	1.00	5.50	-	Rate Specified of 5.5
665	Jan 25 2011 2:01PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
666	Jul 4 2011 1:16PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	EUR EONIA Overnight Spread of 1.5
667	Jul 4 2011 1:40PM					EUR EONIA Overnight	1.50	4.8191	2.1043	-	-	-	-	EUR EONIA Overnight Spread of 1.5
668	Sep 15 2010 4:10PM					-	-	-	-	-	-	-	-	Not Specified
669	Jan 25 2011 1:33PM					-	-	-	-	-	-	-	-	Not Specified
670	Sep 15 2010 3:45PM					-	-	-	-	-	-	-	-	Not Specified
671	Feb 7 2012 12:00AM					-	-	-	-	-	-	-	-	Not Specified
672	May 16 2012 8:28PM					-	-	-	-	-	-	-	-	Not Specified
673	Mar 17 2011 10:58AM	95,639,957.03	7,319,313.00	15/09/2008	14/12/2010	-	-	-	-	2.28	1.00	-	3.28	Rate Specified of 3.2786
674	Jan 18 2011 3:25PM					US\$ LIBOR 1 Month	0.35	2.6992	0.7085	-	-	-	-	US\$ LIBOR 1 Month Spread of 0.35
675	Nov 9 2010 6:59PM					-	-	-	-	4.26	1.00	5.26	-	Rate Specified of 5.263
676	Aug 11 2011 9:48AM					-	-	-	-	-	-	-	-	Not Specified
677	Sep 13 2010 8:12PM					-	-	-	-	-	-	-	-	Not Specified
678	Sep 13 2010 8:24PM					-	-	-	-	-	-	-	-	Not Specified
679	Sep 13 2010 7:59PM					-	-	-	-	-	-	-	-	Not Specified
680	Oct 23 2010 12:21PM					Eur EURIBOR 3 Month	1.68	6.0174	2.6784	-	-	-	-	Eur EURIBOR 3 Month Spread of 1.68
681	Nov 2 2011 4:30PM					-	-	-	-	-	-	-	-	Not Specified
682	Nov 2 2011 4:40PM					-	-	-	-	-	-	-	-	Not Specified
683	Jul 2 2010 12:00AM					US\$ Overnight repo	12.50	13.2692	12.6834	-	-	-	-	US\$ Overnight repo Spread of 12.5
684	Jul 30 2012 10:35PM					-	-	-	-	-	-	-	-	Not Specified
685	Sep 16 2010 4:39PM					JPY LIBOR Overnight	1.00	1.3568	1.1008	-	-	-	-	JPY LIBOR Overnight Spread of 1
686	Mar 9 2011 4:06PM					-	-	-	-	6.00	1.00	7.00	-	Rate Specified of 7
687	Jul 26 2012 10:50AM					-	-	-	-	9.47	1.00	10.47	-	Rate Specified of 10.465
688	Sep 15 2010 12:32AM					-	-	-	-	6.57	1.00	7.57	-	Rate Specified of 7.5732
689	Mar 13 2012 3:24PM					-	-	-	-	6.00	1.00	7.00	-	Rate Specified of 7
690	Jan 25 2011 2:03PM					-	-	-	-	-	-	-	-	Not Specified
691	Jan 25 2011 2:04PM					-	-	-	-	-	-	-	-	Not Specified
692	Sep 13 2010 5:56PM					-	-	-	-	-	-	-	-	Not Specified
693	Jun 28 2012 4:22PM					-	-	-	-	3.79	1.00	4.79	-	Rate Specified of 4.79
694	Nov 9 2011 8:58PM					-	-	-	-	-	-	-	-	Not Specified
695	Jul 20 2012 9:27AM					-	-	-	-	-	-	-	-	Not Specified
696	Mar 12 2012 2:47PM					-	-	-	-	-	-	-	-	Not Specified
697	13/09/2010 16:06:34 *					US\$ Fed Rate	0.25	0.9673	0.4146	-	-	-	-	US\$ Fed Rate Spread of 0.25
698	13/09/2010 18:11:53 *					US\$ Fed Rate	0.25	0.9673	0.4146	-	-	-	-	US\$ Fed Rate Spread of 0.25
699	Dec 30 2010 3:11PM					US\$ Fed Rate	0.25	0.9673	0.4146	-	-	-	-	US\$ Fed Rate Spread of 0.25
700	Oct 8 2010 4:42PM					US\$ LIBOR Overnight	14.50	15.9226	14.7419	-	-	-	-	US\$ LIBOR Overnight Spread of 14.5
701	Dec 28 2010 3:54PM					-	-	-	-	4.00	1.00	5.00	-	Rate Specified of 5
702	Jan 25 2011 1:55PM					-	-	-	-	-	-	-	-	Not Specified
703	Aug 10 2010 4:08PM					-	-	-	-	-	-	-	-	Not Specified
704	Jan 3 2011 4:43PM					-	-	-	-	-	-	-	-	Not Specified
705	Feb 23 2011 8:51PM					-	-	-	-	-	-	-	-	Not Specified
706	Oct 11 2010 4:51PM					-	-	-	-	-	-	-	-	Not Specified
707	Oct 7 2010 4:30PM					-	-	-	-	-	-	-	-	Not Specified
708	Oct 6 2010 11:12AM					-	-	-	-	-	-	-	-	Not Specified
709	Jul 26 2012 7:09PM					-	-	-	-	-	-	-	-	Not Specified
710	Oct 11 2010 2:19PM					-	-	-	-	-	-	-	-	Not Specified
711	Aug 9 2010 8:31PM					-	-	-	-	-	-	-	-	Not Specified
712	Jan 25 2011 1:31PM					-	-	-	-	-	-	-	-	Not Specified
713	May 4 2012 10:16AM					-	-	-	-	-	-	-	-	Not Specified
714	Feb 16 2011 11:06AM					-	-	-	-	-	-	-	-	Not Specified
715	Mar 19 2012 3:41PM					-	-	-	-	-	-	-	-	Not Specified
716	Mar 19 2012 3:45PM					-	-	-	-	-	-	-	-	Not Specified
717	Mar 19 2012 3:51PM					-	-	-	-	-	-	-	-	Not Specified
718	Mar 19 2012 4:00PM					-	-	-	-	-	-	-	-	Not Specified
719	Feb 16 2011 11:08AM					-	-	-	-	-	-	-	-	Not Specified
720	Mar 19 2012 4:06PM					-	-	-	-	-	-	-	-	Not Specified

ENTITTY	Creditor ref no.	CLAIM		INTEREST		BENCHMARK			DEFAULT RATE			NOTE		
		PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)		Spread (%)	Default rate (specified in PoD)
721	May 29 2012 1:29PM					-	-	-	-	-	-	-	-	Not Specified
722	Jul 31 2012 4:13PM					-	-	-	-	-	-	-	-	Not Specified
723	Jul 30 2012 11:06PM					-	-	-	-	-	-	-	-	Not Specified
724	Sep 16 2010 6:40PM					-	-	-	-	-	-	-	-	Not Specified
725	Sep 16 2010 6:28PM					-	-	-	-	-	-	-	-	Not Specified
726	Sep 16 2010 6:35PM					-	-	-	-	-	-	-	-	Not Specified
727	Jul 29 2012 6:14AM					-	-	-	-	-	-	-	-	Rate Specified of 2.5
728	Dec 10 2010 2:44PM					US\$ LIBOR Overnight	2.00	3.4226	2.2419	1.50	1.00	2.50	-	US\$ LIBOR Overnight Spread of 2
729	Mar 9 2011 4:37PM					-	-	-	-	-	-	-	-	Not Specified
730	Sep 7 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
731	Dec 22 2010 4:41PM					Eur EONIA Overnight	1.00	4.3191	1.6043	-	-	-	-	Eur EONIA Overnight Spread of 1
732	13/09/2010 15:41:41*					Eur EONIA Overnight	0.25	3.5691	0.8543	-	-	-	-	Eur EONIA Overnight Spread of 0.25
733	13/09/2010 17:00:12*					Eur EONIA Overnight	0.25	3.5691	0.8543	-	-	-	-	Eur EONIA Overnight Spread of 0.25
734	15/09/2010 11:48:27*					Eur EONIA Overnight	0.25	3.5691	0.8543	-	-	-	-	Eur EONIA Overnight Spread of 0.25
735	13/09/2010 11:22:24*					Eur EONIA Overnight	0.25	3.5691	0.8543	-	-	-	-	Eur EONIA Overnight Spread of 0.25
736	Feb 25 2011 11:49PM					-	-	-	-	-	-	-	-	Not Specified
737	Dec 15 2010 7:21PM					-	-	-	-	-	-	-	-	Not Specified
738	Sep 15 2010 4:25PM					-	-	-	-	-	-	-	-	Not Specified
739	13/09/2010 11:45:43*					Eur EONIA Overnight	0.80	4.1191	1.4043	-	-	-	-	Eur EONIA Overnight Spread of 0.8
740	Nov 30 2010 11:35PM					-	-	-	-	7.48	1.00	8.48	-	Rate Specified of 8.481
741	Sep 15 2010 12:36AM					-	-	-	-	-	-	-	-	Not Specified
742	Oct 7 2010 1:57AM					-	-	-	-	-	-	-	-	Not Specified
743	Oct 7 2010 2:07AM					-	-	-	-	-	-	-	-	Not Specified
744	Oct 7 2010 2:33AM					-	-	-	-	-	-	-	-	Not Specified
745	Oct 7 2010 1:46AM					-	-	-	-	-	-	-	-	Not Specified
746	Oct 7 2010 1:51AM					-	-	-	-	-	-	-	-	Not Specified
747	Oct 7 2010 2:29AM					-	-	-	-	-	-	-	-	Not Specified
748	Jan 17 2011 10:10AM					-	-	-	-	-	-	-	-	Not Specified
749	Aug 24 2010 4:13PM					US\$ LIBOR 1 Month	1.35	3.6992	1.7085	-	-	-	-	US\$ LIBOR 1 Month Spread of 1.35
750	Oct 20 2011 11:45PM					-	-	-	-	-	-	-	-	Not Specified
751	Aug 15 2011 10:45PM					-	-	-	-	-	-	-	-	Not Specified
752	Apr 2 2011 8:37PM					-	-	-	-	-	-	-	-	Not Specified
753	Nov 18 2011 1:22AM					-	-	-	-	-	-	-	-	Not Specified
754	Apr 2 2011 8:29PM					-	-	-	-	-	-	-	-	Not Specified
755	Jan 25 2011 1:37PM					-	-	-	-	-	-	-	-	Not Specified
756	Apr 12 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
757	Apr 12 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
758	Jun 21 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
759	Sep 8 2010 4:37PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
760	Jan 6 2011 12:50PM					Eur EURIBOR 3 Month	2.75	7.0874	3.7484	-	-	-	-	Eur EURIBOR 3 Month Spread of 2.75
761	Jul 30 2012 12:00AM					-	-	-	-	-	-	-	-	Not Specified
762	Jul 31 2012 10:47AM					-	-	-	-	-	-	-	-	Not Specified
763	Mar 23 2011 11:45AM					US\$ LIBOR 1 Month	3.81	6.1592	4.1685	-	-	-	-	US\$ LIBOR 1 Month Spread of 3.81
764	Jul 26 2012 4:36PM					-	-	-	-	-	-	-	-	Not Specified
765	Jul 31 2012 4:36PM					-	-	-	-	-	-	-	-	Not Specified
766	Nov 25 2010 12:40PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
767	Nov 18 2010 5:34PM					-	-	-	-	-	-	-	-	Not Specified
768	Sep 17 2010 11:24AM					-	-	-	-	3.23	1.00	4.23	-	Rate Specified of 4.23
769	Jul 24 2012 3:39PM					-	-	-	-	-	-	-	-	Not Specified
770	Sep 30 2010 4:27PM					-	-	-	-	-	-	-	-	Not Specified
771	Sep 30 2010 4:55PM					-	-	-	-	-	-	-	-	Not Specified
772	Sep 30 2010 4:06PM					-	-	-	-	-	-	-	-	Not Specified
773	Sep 30 2010 4:38PM					-	-	-	-	-	-	-	-	Not Specified
774	Dec 8 2010 11:32PM					-	-	-	-	-	-	-	-	Not Specified
775	Mar 16 2011 10:05AM					-	-	-	-	4.50	1.00	5.50	-	Rate Specified of 5.5
776	Nov 22 2012 4:13PM					-	-	-	-	-	-	-	-	Not Specified
777	16/09/2010 23:29:25*					-	-	-	-	-	-	-	-	Not Specified
778	Jul 30 2012 12:00AM					-	-	-	-	-	-	-	-	Not Specified
779	Jun 1 2012 10:07PM					-	-	-	-	-	-	-	-	Not Specified
780	Sep 15 2010 4:59PM					-	-	-	-	-	-	-	-	Not Specified
781	Sep 15 2010 12:37AM					-	-	-	-	-	-	-	-	Not Specified
782	Sep 15 2010 12:43AM					-	-	-	-	-	-	-	-	Not Specified
783	Sep 15 2010 12:44AM					-	-	-	-	-	-	-	-	Not Specified
784	Jan 25 2011 1:42PM					-	-	-	-	-	-	-	-	Not Specified
785	Jan 25 2011 1:42PM					-	-	-	-	-	-	-	-	Not Specified
786	Sep 14 2010 10:34PM					-	-	-	-	-	-	-	-	Not Specified
787	Jul 19 2012 4:40PM	766,805.22	37,654.02	15/09/2008	19/01/2010	-	-	-	-	2.56	1.00	-	3.56	Rate Specified of 3.55651
788	Jun 16 2012 12:36AM					-	-	-	-	-	-	-	-	Not Specified
789	Jun 20 2012 6:52PM					-	-	-	-	-	-	-	-	Not Specified
790	Jul 31 2012 12:43PM					-	-	-	-	-	-	-	-	Not Specified
791	Feb 10 2011 4:54PM					-	-	-	-	-	-	-	-	Not Specified
792	Sep 15 2010 8:03PM					-	-	-	-	-	-	-	-	Not Specified

ENTITTY	Creditor ref no.	CLAIM		INTEREST		BENCHMARK			DEFAULT RATE			NOTE		
		PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)		Spread (%)	Default rate (specified in PoD)
793	Sep 14 2010 11:10AM					-	-	-	-	-	-	-	-	Not Specified
794	Oct 26 2010 1:07PM					-	-	-	-	-	-	-	-	Not Specified
795	Jul 30 2012 5:33PM					-	-	-	-	-	1.33	1.00	2.33	Rate Specified of 2.32538
796	Jan 25 2011 1:40PM					-	-	-	-	-	-	-	-	Not Specified
797	Jan 7 2011 6:39PM					-	-	-	-	-	3.70	1.00	4.70	Rate Specified of 4.7
798	Jan 7 2011 6:38PM					-	-	-	-	-	3.70	1.00	4.70	Rate Specified of 4.7
799	Jan 7 2011 6:35PM					-	-	-	-	-	3.70	1.00	4.70	Rate Specified of 4.7
800	Sep 16 2010 3:32PM					-	-	-	-	-	4.38	1.00	5.38	Rate Specified of 5.375
801	Oct 27 2010 11:39AM					-	-	-	-	-	4.38	1.00	5.38	Rate Specified of 5.375
802	Sep 10 2010 5:53PM					-	-	-	-	-	-	-	-	Not Specified
803	May 27 2011 1:13PM					-	-	-	-	-	-	-	-	Not Specified
804	Oct 18 2010 11:18PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
805	Mar 9 2011 4:30PM					-	-	-	-	-	6.00	1.00	7.00	Rate Specified of 7
806	Apr 1 2011 8:50AM					EUR EONIA Overnight	1.00	4.3191	1.6043	-	-	-	-	EUR EONIA Overnight Spread of 1
807	Dec 2 2010 8:16PM					-	-	-	-	-	-	-	-	Not Specified
808	Nov 9 2010 12:07PM					-	-	-	-	-	4.26	1.00	5.26	Rate Specified of 5.263
809	Nov 9 2010 4:18PM					-	-	-	-	-	4.26	1.00	5.26	Rate Specified of 5.263
810	Jul 31 2012 12:00AM					-	-	-	-	-	-	-	-	Not Specified
811	Aug 6 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
812	Sep 1 2010 3:11PM					EUR EONIA Overnight	1.00	4.3191	1.6043	-	-	-	-	EUR EONIA Overnight Spread of 1
813	Jun 13 2014 4:24PM					-	-	-	-	-	-	-	-	Not Specified
814	Sep 14 2010 10:09AM					-	-	-	-	-	6.51	1.00	7.51	Rate Specified of 7.5125
815	Oct 5 2010 11:28AM					-	-	-	-	-	6.51	1.00	7.51	Rate Specified of 7.5125
816	Mar 13 2012 3:43PM					-	-	-	-	-	6.00	1.00	7.00	Rate Specified of 7
817	Jan 27 2011 9:51AM					-	-	-	-	-	-	-	-	Not Specified
818	Nov 9 2010 7:03PM					-	-	-	-	-	4.26	1.00	5.26	Rate Specified of 5.263
819	Jul 31 2012 11:50AM					EUR EONIA Overnight	1.00	4.3191	1.6043	-	-	-	-	EUR EONIA Overnight Spread of 1
820	May 11 2011 12:26PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
821	Aug 18 2011 10:03AM					-	-	-	-	-	-	-	-	Not Specified
822	Aug 18 2011 9:35AM					-	-	-	-	-	-	-	-	Not Specified
823	Aug 18 2011 9:49AM					-	-	-	-	-	-	-	-	Not Specified
824	Aug 18 2011 10:24AM					-	-	-	-	-	-	-	-	Not Specified
825	Aug 18 2011 10:14AM					-	-	-	-	-	-	-	-	Not Specified
826	Feb 16 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
827	Nov 12 2008 12:00AM					-	-	-	-	-	-	-	-	Not Specified
828	Sep 27 2011 1:34PM					-	-	-	-	-	-	-	-	Not Specified
829	Sep 27 2010 10:44AM					-	-	-	-	-	-	-	-	Not Specified
830	Nov 9 2010 6:53PM					-	-	-	-	-	4.26	1.00	5.26	Rate Specified of 5.263
831	Nov 13 2008 12:00AM					-	-	-	-	-	4.47	1.00	5.47	Rate Specified of 5.465
832	Jun 13 2011 3:43PM					-	-	-	-	-	3.88	1.00	4.88	Rate Specified of 4.875
833	Jul 31 2012 11:41AM					-	-	-	-	-	4.26	1.00	5.26	Rate Specified of 5.263
834	13 March 2012					-	-	-	-	-	-	-	-	Not Specified
835	Apr 14 2011 8:03PM					-	-	-	-	-	-	-	-	Not Specified
836	Dec 31 2010 2:46PM					-	-	-	-	-	-	-	-	Not Specified
837	Sep 13 2010 5:43PM					-	-	-	-	-	-	-	-	Not Specified
838	Jul 1 2010 12:00AM					US\$ LIBOR 3 Month	1.00	3.8308	1.5314	-	-	-	-	US\$ LIBOR 3 Month Spread of 1
839	May 25 2010 12:00AM					-	-	-	-	-	-	-	-	Not Specified
840	Oct 14 2010 4:07PM					US\$ LIBOR 3 Month	2.50	5.3308	3.0314	-	-	-	-	US\$ LIBOR 3 Month Spread of 2.5
841	Aug 5 2010 11:13AM					-	-	-	-	-	-	-	-	Not Specified
842	Jan 25 2011 1:39PM					-	-	-	-	-	-	-	-	Not Specified
843	Nov 16 2010 5:05PM					-	-	-	-	-	-	-	-	Not Specified
844	Nov 18 2010 4:11PM					-	-	-	-	-	-	-	-	Not Specified
845	Jun 1 2012 9:10PM					-	-	-	-	-	-	-	-	Not Specified
846	Jan 11 2011 7:00PM					-	-	-	-	-	-	-	-	Not Specified
847	Jul 26 2012 10:47PM					-	-	-	-	-	-	-	-	Not Specified
848	Jun 28 2010 12:00AM					-	-	-	-	-	5.03	1.00	6.03	Rate Specified of 6.034
849	Sep 29 2010 6:43PM					-	-	-	-	-	-	-	-	Not Specified
850	Feb 1 2011 9:41PM					-	-	-	-	-	-	-	-	Not Specified
851	Sep 16 2010 10:04PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
852	Apr 4 2014 4:37PM					-	-	-	-	-	-	-	-	Not Specified
853	Jun 21 2010 12:00AM					SEK STIBOR 1 week	1.00	4.9970	2.3658	-	-	-	-	SEK STIBOR 1 week Spread of 1
854	Dec 7 2011 11:06PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
855	Dec 28 2010 3:07PM					EUR EONIA Overnight	1.00	4.3191	1.6043	-	-	-	-	EUR EONIA Overnight Spread of 1
856	Sep 16 2010 3:44PM					-	-	-	-	-	1.55	1.00	2.55	Rate Specified of 2.55
857	Oct 8 2010 9:09AM					-	-	-	-	-	-	-	-	Not Specified
858	Sep 16 2010 3:42PM					-	-	-	-	-	1.55	1.00	2.55	Rate Specified of 2.55
859	Sep 9 2010 12:46PM					-	-	-	-	-	-	-	-	Not Specified
860	Jul 27 2012 6:12PM					-	-	-	-	-	-	-	-	Not Specified
861	Sep 15 2010 4:02PM					-	-	-	-	-	-	-	-	Not Specified
862	Aug 24 2010 11:33AM					-	-	-	-	-	5.51	1.00	6.51	Rate Specified of 6.51
863	Sep 17 2010 10:46AM					-	-	-	-	-	-	-	-	Not Specified
864	Sep 15 2010 8:22PM					-	-	-	-	-	-	-	-	Not Specified

ENTITTY	CLAIM	INTEREST	BENCHMARK	DEFAULT RATE			NOTE							
				Spread (%)	Default rate (specified in PoD)	Default rate (imputed)								
Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)	Default rate (imputed)	POD Conclusion (%)
865	Oct 27 2010 6:13PM					-	-	-	-	-	-	-	-	Not Specified
866	17/11/2010 15:18:01 *					-	-	-	-	9.00	1.00	10.00	-	Rate Specified of 10
867	Dec 29 2010 10:25AM					US\$ LIBOR Overnight	1.85	3.2726	2.0919	-	-	-	-	US\$ LIBOR Overnight Spread of 1.85
868	Sep 15 2010 6:35PM					EUR EONIA Overnight	1.00	4.3191	1.6043	-	-	-	-	EUR EONIA Overnight Spread of 1
869	Nov 13 2008 12:00AM					US\$ LIBOR 1 Month	1.00	3.3492	1.3585	-	-	-	-	US\$ LIBOR 1 Month Spread of 1
870	17/11/2010 15:24:04 *					-	-	-	-	9.00	1.00	10.00	-	Rate Specified of 10
871	Feb 24 2012 7:40PM					US\$ Fed Rate	1.35	2.0673	1.5146	-	-	-	-	US\$ Fed Rate Spread of 1.35
872	Jul 19 2012 10:34AM					-	-	-	-	-	-	-	-	Not Specified
873	Jul 31 2012 2:44PM					-	-	-	-	-	-	-	-	Not Specified
874	Jun 2 2010 12:00AM					US\$ LIBOR Overnight	3.00	4.4226	3.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 3
875	15/09/2010 00:17:47 *					-	-	-	-	-	-	-	-	Not Specified
876	Jun 1 2011 11:16AM					-	-	-	-	-	-	-	-	Not Specified
877	Jun 1 2011 11:10AM					-	-	-	-	-	-	-	-	Not Specified
878	Jun 1 2011 11:12AM					-	-	-	-	-	-	-	-	Not Specified
879	Jan 10 2011 11:55PM					-	-	-	-	-	-	-	-	Not Specified
880	Nov 18 2011 10:35PM					-	-	-	-	-	-	-	-	Not Specified
881	Nov 18 2011 10:42PM					-	-	-	-	-	-	-	-	Not Specified
882	Sep 6 2010 12:26PM					EUR LIBOR 1 Week	1.30	4.8819	1.9195	-	-	-	-	EUR LIBOR 1 Week Spread of 1.3
883	Jun 20 2012 9:50PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
884	Mar 9 2011 4:26PM					-	-	-	-	-	-	-	-	Not Specified
885	Sep 16 2010 3:58PM					-	-	-	-	-	-	-	-	Not Specified
886	Jan 11 2011 12:03AM					-	-	-	-	-	-	-	-	Not Specified
887	Sep 1 2010 2:27PM					-	-	-	-	-	-	-	-	Not Specified
888	Sep 14 2010 3:49PM					-	-	-	-	-	-	-	-	Not Specified
889	Sep 14 2010 3:54PM					-	-	-	-	-	-	-	-	Not Specified
890	Jan 14 2011 4:27PM					US\$ LIBOR 1 Week	1.00	2.9661	1.3048	-	-	-	-	US\$ LIBOR 1 Week Spread of 1
891	Jul 31 2012 4:55PM					-	-	-	-	-	-	-	-	Not Specified
892	Jan 14 2011 4:21PM					US\$ LIBOR 1 Week	1.00	2.9661	1.3048	-	-	-	-	US\$ LIBOR 1 Week Spread of 1
893	Feb 17 2011 10:41AM					US\$ LIBOR 1 Week	1.00	2.9661	1.3048	-	-	-	-	US\$ LIBOR 1 Week Spread of 1
894	Mar 9 2011 3:54PM					-	-	-	-	-	-	-	-	Not Specified
895	Jul 31 2012 10:51AM					-	-	-	-	-	-	-	-	Not Specified
896	Sep 9 2010 5:26PM					-	-	-	-	-	-	-	-	Not Specified
897	May 10 2012 10:38AM					-	-	-	-	-	-	-	-	Not Specified
898	Sep 17 2010 9:19AM					-	-	-	-	4.50	1.00	5.50	-	Rate Specified of 5.5
899	Jan 11 2011 12:16AM					-	-	-	-	-	-	-	-	Not Specified
900	Nov 9 2010 6:23PM					-	-	-	-	1.75	1.00	2.75	-	Rate Specified of 2.7475
901	Nov 9 2010 6:21PM					-	-	-	-	1.75	1.00	2.75	-	Rate Specified of 2.7475
902	Jul 29 2010 2:31PM					-	-	-	-	-	-	-	-	Not Specified
903	Jul 29 2010 2:24PM					-	-	-	-	-	-	-	-	Not Specified
904	Jan 27 2012 10:32PM					-	-	-	-	-	-	-	-	Not Specified
905	Dec 15 2010 8:04PM					-	-	-	-	-	-	-	-	Not Specified
906	Dec 23 2010 5:45PM					-	-	-	-	-	-	-	-	Not Specified
907	Nov 2 2010 10:32AM					-	-	-	-	-	-	-	-	Not Specified
908	Mar 30 2012 9:04AM					-	-	-	-	-	-	-	-	Not Specified
909	Mar 9 2011 4:08PM					-	-	-	-	-	-	-	-	Not Specified
910	Apr 2 2011 8:40PM					-	-	-	-	-	-	-	-	Not Specified
911	Jul 13 2012 10:03AM					-	-	-	-	-	-	-	-	Not Specified
912	Nov 9 2010 9:27AM					EUR EURIBOR 1 Month	1.00	5.0209	1.7771	-	-	-	-	EUR EURIBOR 1 Month Spread of 1
913	Jun 7 2011 9:25PM					-	-	-	-	-	-	-	-	Not Specified
914	Jun 7 2011 9:35PM					-	-	-	-	-	-	-	-	Not Specified
915	Mar 9 2011 3:58PM					-	-	-	-	-	-	-	-	Not Specified
916	Nov 9 2010 9:35AM					EUR EURIBOR 1 Month	1.00	5.0209	1.7771	-	-	-	-	EUR EURIBOR 1 Month Spread of 1
917	Nov 9 2010 9:24AM					EUR EURIBOR 1 Month	1.00	5.0209	1.7771	-	-	-	-	EUR EURIBOR 1 Month Spread of 1
918	Oct 11 2011 2:07PM					-	-	-	-	-	-	-	-	Not Specified
919	Dec 9 2011 5:30PM					-	-	-	-	-	-	-	-	Not Specified
920	Apr 2 2011 8:35PM					-	-	-	-	-	-	-	-	Not Specified
921	Mar 9 2011 6:56PM					-	-	-	-	-	-	-	-	Not Specified
922	Mar 9 2011 7:00PM					-	-	-	-	-	-	-	-	Not Specified
923	Mar 9 2011 7:02PM					-	-	-	-	-	-	-	-	Not Specified
924	Mar 9 2011 6:53PM					-	-	-	-	-	-	-	-	Not Specified
925	Mar 9 2011 6:54PM					-	-	-	-	-	-	-	-	Not Specified
926	Mar 9 2011 7:05PM					-	-	-	-	-	-	-	-	Not Specified
927	Mar 9 2011 7:06PM					-	-	-	-	-	-	-	-	Not Specified
928	Mar 9 2011 6:57PM					-	-	-	-	-	-	-	-	Not Specified
929	Mar 10 2011 5:14PM					-	-	-	-	-	-	-	-	Not Specified
930	Mar 9 2011 7:13PM					-	-	-	-	-	-	-	-	Not Specified
931	Jul 20 2012 3:53PM					EUR EONIA Overnight	1.00	4.3191	1.6043	-	-	-	-	EUR EONIA Overnight Spread of 1
932	Oct 14 2010 11:46PM					-	-	-	-	-	-	-	-	Not Specified
933	Jul 26 2012 5:22PM					-	-	-	-	-	-	-	-	Not Specified
934	Sep 10 2010 7:01PM					-	-	-	-	-	-	-	-	Not Specified
935	Oct 13 2010 11:27PM					-	-	-	-	-	-	-	-	Not Specified
936	Feb 25 2010 12:00AM					-	-	-	-	2.25	1.00	3.25	-	Rate Specified of 3.25

ENTITTY	CLAIM	INTEREST	BENCHMARK	DEFAULT RATE			NOTE							
				Spread (%)	Default rate (specified in PoD)	Default rate (imputed)								
Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)	Default rate (imputed)	POD Conclusion (%)
937	Nov 29 2011 3:46PM					-	-	-	-	-	-	-	-	Not Specified
938	Jan 8 2011 1:22AM					-	-	-	-	-	-	-	-	Not Specified
939	Mar 9 2011 4:25PM					-	-	-	-	-	-	-	-	Not Specified
940	Nov 1 2010 12:04PM					-	-	-	-	-	-	-	-	Not Specified
941	Apr 9 2012 9:08PM					-	-	-	-	-	-	-	-	Not Specified
942	Sep 10 2010 5:08PM					-	-	-	-	2.00	1.00	3.00	-	Rate Specified of 3
943	Jan 11 2011 12:27AM					-	-	-	-	-	-	-	-	Not Specified
944	Aug 25 2010 5:51PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
945	Aug 9 2010 8:36PM					-	-	-	-	-	-	-	-	Not Specified
946	Sep 9 2010 7:56AM					-	-	-	-	-	-	-	-	Not Specified
947	Sep 17 2010 12:00AM					EUR EONIA Overnight	1.75	5.0691	2.3543	-	-	-	-	EUR EONIA Overnight Spread of 1.75
948	Sep 17 2010 12:00AM					EUR EONIA Overnight	1.75	5.0691	2.3543	-	-	-	-	EUR EONIA Overnight Spread of 1.75
949	Sep 17 2010 12:00AM					EUR EONIA Overnight	1.75	5.0691	2.3543	-	-	-	-	EUR EONIA Overnight Spread of 1.75
950	Sep 17 2010 12:00AM					EUR EONIA Overnight	1.75	5.0691	2.3543	-	-	-	-	EUR EONIA Overnight Spread of 1.75
951	Sep 17 2010 12:00AM					EUR EONIA Overnight	1.75	5.0691	2.3543	-	-	-	-	EUR EONIA Overnight Spread of 1.75
952	Aug 31 2010 4:51PM					-	-	-	-	-	-	-	-	Not Specified
953	Dec 15 2010 3:29PM					-	-	-	-	-	-	-	-	Not Specified
954	Dec 15 2010 3:41PM					-	-	-	-	-	-	-	-	Not Specified
955	Apr 2 2011 8:06PM					-	-	-	-	-	-	-	-	Not Specified
956	Dec 31 2010 10:14AM					-	-	-	-	-	-	-	-	Not Specified
957	Dec 9 2010 1:29AM					-	-	-	-	-	-	-	-	Not Specified
958	Mar 9 2011 4:03PM					-	-	-	-	-	-	-	-	Not Specified
959	Jan 8 2011 1:44AM					-	-	-	-	-	-	-	-	Not Specified
960	Apr 2 2011 8:23PM					-	-	-	-	-	-	-	-	Not Specified
961	Jul 28 2011 9:27PM					-	-	-	-	-	-	-	-	Not Specified
962	Nov 2 2011 10:10PM					-	-	-	-	-	-	-	-	Not Specified
963	Apr 2 2011 8:27PM					-	-	-	-	-	-	-	-	Not Specified
964	Nov 2 2011 10:06PM					-	-	-	-	-	-	-	-	Not Specified
965	Nov 2 2011 9:41PM					-	-	-	-	-	-	-	-	Not Specified
966	Apr 2 2011 8:32PM					-	-	-	-	-	-	-	-	Not Specified
967	Jan 11 2011 12:06AM					-	-	-	-	-	-	-	-	Not Specified
968	Sep 16 2010 10:19PM					-	-	-	-	-	-	-	-	Not Specified
969	Sep 16 2010 2:21PM					-	-	-	-	-	-	-	-	Not Specified
970	Sep 16 2010 4:19PM					-	-	-	-	-	-	-	-	Not Specified
971	Sep 15 2010 6:06PM					-	-	-	-	-	-	-	-	Not Specified
972	Jul 28 2010 5:14PM					-	-	-	-	-	-	-	-	Not Specified
973	Sep 17 2010 10:09AM					US\$ Fed Rate	1.35	2.0673	1.5146	-	-	-	-	US\$ Fed Rate Spread of 1.35
974	Jul 30 2012 9:30PM					-	-	-	-	-	-	-	-	Not Specified
975	Aug 30 2010 1:40PM					-	-	-	-	5.18	1.00	6.18	-	Rate Specified of 6.18
976	Nov 24 2011 6:03PM					-	-	-	-	-	-	-	-	Not Specified
977	Nov 24 2011 5:52PM					-	-	-	-	-	-	-	-	Not Specified
978	Mar 9 2011 4:14PM					-	-	-	-	-	-	-	-	Not Specified
979	Aug 19 2010 11:33AM					-	-	-	-	5.01	1.00	6.01	-	Rate Specified of 6.005
980	Sep 15 2010 6:01PM					-	-	-	-	14.92	1.00	15.92	-	Rate Specified of 15.921
981	Sep 30 2010 4:16PM					-	-	-	-	-	-	-	-	Not Specified
982	Sep 30 2010 4:47PM					-	-	-	-	-	-	-	-	Not Specified
983	Feb 26 2011 12:14AM					-	-	-	-	-	-	-	-	Not Specified
984	Dec 31 2010 9:53AM					-	-	-	-	-	-	-	-	Not Specified
985	Dec 31 2010 10:10AM					-	-	-	-	-	-	-	-	Not Specified
986	Dec 31 2010 10:03AM					-	-	-	-	-	-	-	-	Not Specified
987	Apr 2 2011 8:20PM					-	-	-	-	-	-	-	-	Not Specified
988	Sep 10 2010 8:59PM					-	-	-	-	-	-	-	-	Not Specified
989	Sep 14 2010 4:38PM					-	-	-	-	-	-	-	-	Not Specified
990	Sep 23 2010 11:36PM					-	-	-	-	-	-	-	-	Not Specified
991	Jan 10 2011 11:47PM					-	-	-	-	-	-	-	-	Not Specified
992	Mar 9 2011 4:33PM					-	-	-	-	-	-	-	-	Not Specified
993	Jan 8 2011 1:19AM					-	-	-	-	-	-	-	-	Not Specified
994	Jan 8 2011 1:14AM					-	-	-	-	-	-	-	-	Not Specified
995	Feb 26 2011 12:09AM					-	-	-	-	-	-	-	-	Not Specified
996	Jan 8 2011 1:10AM					-	-	-	-	-	-	-	-	Not Specified
997	Jul 20 2012 3:55PM					US\$ Fed Rate	1.00	1.7173	1.1646	-	-	-	-	US\$ Fed Rate Spread of 1
998	Apr 3 2012 5:53PM					-	-	-	-	-	-	-	-	Not Specified
999	Sep 17 2010 7:31PM					-	-	-	-	-	-	-	-	Not Specified
1000	Dec 17 2010 11:35AM					-	-	-	-	-	-	-	-	Not Specified
1001	Jan 8 2011 1:12AM					-	-	-	-	-	-	-	-	Not Specified
1002	Dec 15 2010 8:55PM					-	-	-	-	-	-	-	-	Not Specified
1003	Apr 2 2011 8:15PM					-	-	-	-	-	-	-	-	Not Specified
1004	Jan 8 2011 1:06AM					-	-	-	-	-	-	-	-	Not Specified
1005	Mar 9 2011 4:17PM					-	-	-	-	-	-	-	-	Not Specified
1006	Dec 15 2010 8:23PM					-	-	-	-	-	-	-	-	Not Specified
1007	Jun 20 2012 9:56PM					US\$ LIBOR Overnight	1.00	2.4226	1.2419	-	-	-	-	US\$ LIBOR Overnight Spread of 1
1008	Jun 14 2011 7:25PM					-	-	-	-	-	-	-	-	Not Specified

ENTITTY	Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	CLAIM		INTEREST		BENCHMARK			DEFAULT RATE				NOTE		
			Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)		Default rate (imputed)	POD Conclusion (%)
1009		Dec 9 2010 1:32AM														Not Specified
193a		Jul 11 2012 6:13PM														Not Specified
216a		Jan 24 2012 9:33AM					US\$ Fed Rate	1.00	1.7173	1.1646			1.00			US\$ Fed Rate Spread of 1
529a		Feb 24 2011 6:13PM					US\$ LIBOR 1 Month	1.45	3.7992	1.8085			1.45			US\$ LIBOR 1 Month Spread of 1.45
531a		May 29 2013 12:37PM					EUR EONIA Overnight	0.25	3.5691	0.8543			0.25			EUR EONIA Overnight Spread of 0.25
533a		Mar 23 2012 12:56PM														Not Specified
534a		Mar 23 2012 1:24PM														Not Specified
536a		Mar 23 2012 1:00PM					EUR EONIA Overnight	0.25	3.5691	0.8543			0.25			EUR EONIA Overnight Spread of 0.25
537a		Jan 25 2011 2:24PM					US\$ LIBOR Overnight	3.50	4.9226	3.7419			3.50			US\$ LIBOR Overnight Spread of 3.5
546a		Mar 26 2012 7:32PM					EUR EONIA Overnight	0.25	3.5691	0.8543			0.25			EUR EONIA Overnight Spread of 0.25
553a		Mar 23 2011 4:20PM					US\$ LIBOR 1 Month	1.45	3.7992	1.8085			1.45			US\$ LIBOR 1 Month Spread of 1.45
554a		Feb 24 2011 6:16PM					US\$ LIBOR 1 Month	1.45	3.7992	1.8085			1.45			US\$ LIBOR 1 Month Spread of 1.45
562a		Jan 31 2012 2:41PM														Not Specified
565a		Jan 3 2011 5:22PM					US\$ Fed Rate	1.00	1.7173	1.1646			1.00			US\$ Fed Rate Spread of 1
570a		Jul 23 2012 7:17PM					EUR EONIA Overnight	1.25	4.5691	1.8543			1.25			EUR EONIA Overnight Spread of 1.25
588a		Nov 12 2010 5:53PM														Not Specified
591a		Feb 11 2011 5:15PM										6.51	1.00	7.51		Rate Specified of 7.5125
592a		Feb 11 2011 4:52PM										6.51	1.00	7.51		Rate Specified of 7.5125
593a		Sep 15 2010 12:29AM										2.47	1.00	3.47		Rate Specified of 3.47
594a		Feb 11 2011 5:05PM										5.04	1.00	6.04		Rate Specified of 6.0375
595a		Feb 11 2011 5:16PM										6.51	1.00	7.51		Rate Specified of 7.5125
596a		Feb 11 2011 4:58PM										6.51	1.00	7.51		Rate Specified of 7.5125
597a		Feb 11 2011 5:02PM										6.51	1.00	7.51		Rate Specified of 7.5125
599a		Feb 11 2011 4:57PM										5.04	1.00	6.04		Rate Specified of 6.0375
600a		Jul 22 2011 7:32PM														Not Specified
601a		Jul 22 2011 7:35PM														Not Specified
602a		Jul 22 2011 7:39PM														Not Specified
603a		Jul 22 2011 7:45PM														Not Specified
605a		Jun 3 2011 11:00AM														Not Specified
636a		Jul 29 2011 5:26PM										1.59	1.00	2.59		Rate Specified of 2.59
641a		Apr 1 2011 8:01PM														Not Specified
648a		Jun 22 2011 7:02PM										4.50	1.00	5.50		Rate Specified of 5.5
693a		Jan 25 2011 2:23PM														Not Specified
697a		Mar 26 2012 7:30PM														Not Specified
698a		Mar 26 2012 7:33PM					US\$ Fed Rate	0.25	0.9673	0.4146			0.25			US\$ Fed Rate Spread of 0.25
706a		Mar 16 2011 7:30PM														Not Specified
707a		Mar 16 2011 2:14PM														Not Specified
708a		Mar 30 2011 3:51PM														Not Specified
710a		Mar 16 2011 3:33PM														Not Specified
732a		Mar 23 2012 1:22PM					EUR EONIA Overnight	0.25	3.5691	0.8543			0.25			EUR EONIA Overnight Spread of 0.25
733a		Mar 23 2012 1:12PM														Not Specified
734a		Mar 26 2012 8:23PM					EUR EONIA Overnight	0.25	3.5691	0.8543			0.25			EUR EONIA Overnight Spread of 0.25
735a		Mar 26 2012 8:24PM														Not Specified
739a		Oct 16 2012 3:01PM					EUR EONIA Overnight	0.80	4.1191	1.4043			0.80			EUR EONIA Overnight Spread of 0.8
749a		Jan 5 2011 10:48PM					US\$ LIBOR 1 Month	1.35	3.6992	1.7085			1.35			US\$ LIBOR 1 Month Spread of 1.35
756a		Apr 1 2011 8:20PM														Not Specified
757a		Apr 1 2011 8:18PM														Not Specified
764a		25/08/2010 17:09:09 *					US\$ LIBOR 3 Month	1.00	3.8308	1.5314			1.00			US\$ LIBOR 3 Month Spread of 1
806a		22/10/2010 15:47:11 *										4.28	1.00	5.28		Rate Specified of 5.28367
811a		Jan 25 2011 2:23PM														Not Specified
812a		Jan 25 2011 2:16PM					EUR EONIA Overnight	1.00	4.3191	1.6043			1.00			EUR EONIA Overnight Spread of 1
814a		Feb 11 2011 5:13PM										6.51	1.00	7.51		Rate Specified of 7.5125
815a		Feb 11 2011 5:12PM										6.51	1.00	7.51		Rate Specified of 7.5125
817a		Jan 7 2011 4:48PM														Not Specified
821a		21/11/2011 17:09:46 *														Not Specified
822a		22/11/2011 14:05:34 *														Not Specified
823a		22/11/2011 16:46:49 *														Not Specified
824a		22/11/2011 16:04:45 *														Not Specified
825a		Oct 16 2014 12:00AM														Not Specified
826a		07/12/2010 21:56:50 *										3.70	1.00	4.70		Rate Specified of 4.7
827a		Oct 31 2012 4:45PM														Not Specified
831a		Nov 10 2010 7:03PM										4.47	1.00	5.47		Rate Specified of 5.465
841a		Jan 5 2011 8:46AM														Not Specified
848a		03/10/2011 21:23:00 *										5.03	1.00	6.03		Rate Specified of 6.034
866a		Jan 3 2011 5:08PM										9.00	1.00	10.00		Rate Specified of 10
868a		Feb 18 2011 2:47PM														Not Specified
869a		Oct 25 2010 8:20AM					US\$ LIBOR 1 Month	1.00	3.3492	1.3585			1.00			US\$ LIBOR 1 Month Spread of 1
870a		Jan 3 2011 5:11PM										9.00	1.00	10.00		Rate Specified of 10
873a		Dec 23 2010 6:59PM														Not Specified
874a		Dec 29 2010 10:28AM					US\$ LIBOR Overnight	1.85	3.2726	2.0919			1.85			US\$ LIBOR Overnight Spread of 1.85
875a		Jul 27 2012 9:18AM														Not Specified
952a		Jul 30 2012 10:51PM														Not Specified

ENTITY	CLAIM			INTEREST		BENCHMARK				DEFAULT RATE			NOTE	
Creditor ref no.	PoD Submission Date (* = final saved date if not submitted)	Principal amount on which interest was imputed	Absolute Interest amount specified in PoD	Start date for imputed interest rate calculation	End date for imputed interest rate calculation	Benchmark specified in PoD	Spread (%)	Benchmark Average 1 + Spread	Benchmark Average 2 + Spread	Cost of funding claimed in PoD (specified by creditor or imputed) (%)	Spread (%)	Default rate (specified in PoD)	Default rate (imputed)	POD Conclusion (%)
988a	Jul 25 2012 4:50PM					-	-	-	-	-	-	-		Not Specified

Date	EUR										USD										GBP						SEK		JPY		ZAR			
	EUR OMI	EUR ONIA	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	USD Fed	USD Reserve	USD Prime	USD Overnight	USD Overnight	USD 1 Week	USD 1 Month	USD 3 Month	USD 6 Month	USD 1 Year	GBP OMI	GBP ONIA	GBP LIBOR 1 Month	GBP LIBOR 3 Month	GBP LIBOR 6 Month	GBP LIBOR 1 Year	SEK 1 Week	JPY TONAR	JPY 1pm	ZAR SABOR
25/05/2009	0.1122	0.0931	0.0923	0.1264	0.1464	0.1631	0.0094	0.0092	0.0018	0.1266	0.1472	0.1636	0.0198	0.00170	0.03250	0.03250	0.00190	0.00226	0.00282	0.00313	0.00660	0.01201	0.01531	0.00414	0.00550	0.00600	0.00689	0.01293	0.01506	0.01768	0.00650	0.00106	0.00830	0.00830
26/05/2009	0.1146	0.0944	0.0939	0.1266	0.1464	0.1631	0.0094	0.0091	0.0031	0.1270	0.1478	0.1636	0.0202	0.00180	0.03250	0.03250	0.00190	0.00231	0.00278	0.00316	0.00664	0.01218	0.01553	0.00418	0.00550	0.00595	0.00677	0.01279	0.01491	0.01755	0.00650	0.00104	0.00820	0.00820
27/05/2009	0.1010	0.0940	0.0941	0.1270	0.1471	0.1638	0.0098	0.00920	0.0029	0.1274	0.1483	0.1643	0.0203	0.00170	0.03250	0.03250	0.00190	0.00263	0.00286	0.00319	0.00674	0.01270	0.01629	0.00421	0.00550	0.00598	0.00671	0.01276	0.01492	0.01756	0.00650	0.00101	0.00820	0.00820
28/05/2009	0.0901	0.0925	0.0941	0.1270	0.1473	0.1641	0.0083	0.00893	0.0029	0.1275	0.1483	0.1644	0.0183	0.00170	0.03250	0.03250	0.00190	0.00261	0.00289	0.00320	0.00668	0.01260	0.01620	0.00420	0.00550	0.00598	0.00669	0.01276	0.01493	0.01760	0.00650	0.00099	0.00820	0.00820
29/05/2009	0.0863	0.0888	0.0935	0.1269	0.1465	0.1631	0.00825	0.00888	0.00921	0.1269	0.1477	0.1631	0.0184	0.00190	0.03250	0.03250	0.00190	0.00271	0.00291	0.00316	0.00656	0.01240	0.01600	0.00420	0.00554	0.00601	0.00670	0.01271	0.01489	0.01758	0.00650	0.00099	0.00820	0.00820
01/06/2009	0.0867	0.0891	0.0931	0.1264	0.1461	0.1626	0.00784	0.00846	0.00927	0.1263	0.1471	0.1630	0.0184	0.00210	0.03250	0.03250	0.00210	0.00263	0.00284	0.00316	0.00647	0.01234	0.01594	0.00420	0.00549	0.00600	0.00670	0.01273	0.01484	0.01754	0.00650	0.00100	0.00820	0.00820
02/06/2009	0.0867	0.0888	0.0926	0.1262	0.1461	0.1624	0.00820	0.00810	0.00913	0.1259	0.1469	0.1635	0.0188	0.00200	0.03250	0.03250	0.00200	0.00261	0.00291	0.00320	0.00646	0.01234	0.01608	0.00426	0.00551	0.00600	0.00670	0.01271	0.01482	0.01753	0.00650	0.00101	0.00820	0.00820
03/06/2009	0.0860	0.0884	0.0920	0.1260	0.1455	0.1615	0.00541	0.00774	0.00909	0.1256	0.1462	0.1620	0.0214	0.00210	0.03250	0.03250	0.00220	0.00261	0.00290	0.00319	0.00637	0.01208	0.01584	0.00424	0.00550	0.00599	0.00670	0.01268	0.01476	0.01750	0.00650	0.00100	0.00820	0.00820
04/06/2009	0.0851	0.08835	0.0923	0.1260	0.1457	0.1621	0.00548	0.00834	0.00913	0.1263	0.1463	0.1625	0.0216	0.00200	0.03250	0.03250	0.00230	0.00261	0.00289	0.00318	0.00629	0.01180	0.01548	0.00424	0.00550	0.00599	0.00669	0.01266	0.01472	0.01746	0.00650	0.00095	0.00820	0.00820
05/06/2009	0.0850	0.0889	0.0938	0.1268	0.1468	0.1643	0.00541	0.00854	0.00931	0.1272	0.1478	0.1653	0.0220	0.00210	0.03250	0.03250	0.00220	0.00261	0.00291	0.00321	0.00633	0.01204	0.01598	0.00418	0.00550	0.00596	0.00667	0.01259	0.01469	0.01744	0.00650	0.00097	0.00820	0.00820
08/06/2009	0.0952	0.0886	0.0953	0.1281	0.1487	0.1672	0.00590	0.00825	0.00942	0.1283	0.1496	0.1680	0.0224	0.00210	0.03250	0.03250	0.00230	0.00261	0.00291	0.00323	0.00650	0.01283	0.01684	0.00421	0.00550	0.00599	0.00669	0.01259	0.01480	0.01763	0.00650	0.00100	0.00820	0.00820
09/06/2009	0.0973	0.0911	0.0962	0.1286	0.1490	0.1675	0.00785	0.00913	0.00948	0.1283	0.1498	0.1686	0.0222	0.00180	0.03250	0.03250	0.00230	0.00269	0.00294	0.00322	0.00646	0.01286	0.01685	0.00427	0.00550	0.00599	0.00669	0.01257	0.01481	0.01763	0.00650	0.00105	0.00820	0.00820
10/06/2009	0.0979	0.0918	0.0965	0.1283	0.1488	0.1672	0.00794	0.00900	0.00947	0.1279	0.1496	0.1683	0.0214	0.00180	0.03250	0.03250	0.00200	0.00264	0.00294	0.00321	0.00639	0.01229	0.01793	0.00420	0.00550	0.00601	0.00669	0.01256	0.01478	0.01760	0.00650	0.00103	0.00820	0.00820
11/06/2009	0.0978	0.0916	0.0963	0.1277	0.1484	0.1666	0.00790	0.00898	0.00939	0.1270	0.1489	0.1673	0.0203	0.00170	0.03250	0.03250	0.00200	0.00261	0.00293	0.00319	0.00629	0.01218	0.01790	0.00427	0.00550	0.00601	0.00668	0.01253	0.01474	0.01756	0.00650	0.00103	0.00820	0.00820
12/06/2009	0.0983	0.0910	0.0961	0.1268	0.1478	0.1659	0.00759	0.00898	0.00939	0.1260	0.1481	0.1661	0.0182	0.00170	0.03250	0.03250	0.00190	0.00260	0.00290	0.00318	0.00624	0.01184	0.01733	0.00428	0.00550	0.00599	0.00670	0.01253	0.01474	0.01754	0.00650	0.00104	0.00820	0.00820
15/06/2009	0.0984	0.0907	0.0959	0.1260	0.1472	0.1659	0.00766	0.00879	0.00934	0.1253	0.1475	0.1654	0.0161	0.00220	0.03250	0.03250	0.00190	0.00261	0.00288	0.00319	0.00614	0.01169	0.01699	0.00425	0.00550	0.00596	0.00668	0.01252	0.01471	0.01751	0.00650	0.00100	0.00820	0.00820
16/06/2009	0.0985	0.0903	0.0957	0.1252	0.1465	0.1658	0.00803	0.00886	0.00930	0.1248	0.1464	0.1659	0.0189	0.00220	0.03250	0.03250	0.00240	0.00261	0.00288	0.00318	0.00613	0.01164	0.01696	0.00424	0.00550	0.00596	0.00668	0.01252	0.01473	0.01753	0.00650	0.00110	0.00820	0.00820
17/06/2009	0.0982	0.0900	0.0951	0.1244	0.1457	0.1629	0.00803	0.00879	0.00926	0.1239	0.1453	0.1629	0.0237	0.00240	0.03250	0.03250	0.00240	0.00261	0.00286	0.00313	0.00610	0.01158	0.01694	0.00415	0.00550	0.00596	0.00668	0.01251	0.01473	0.01751	0.00650	0.00105	0.00820	0.00820
18/06/2009	0.0984	0.0892	0.0948	0.1235	0.1449	0.1619	0.00788	0.00866	0.00921	0.1234	0.1450	0.1624	0.0246	0.00250	0.03250	0.03250	0.00260	0.00264	0.00288	0.00315	0.00609	0.01161	0.01689	0.00399	0.00550	0.00596	0.00666	0.01252	0.01473	0.01745	0.00650	0.00104	0.00820	0.00820
19/06/2009	0.0973	0.0877	0.0941	0.1224	0.1438	0.1609	0.00749	0.00849	0.00920	0.1226	0.1443	0.1619	0.0267	0.00250	0.03250	0.03250	0.00270	0.00268	0.00289	0.00317	0.00612	0.01183	0.01740	0.00409	0.00550	0.00590	0.00664	0.01239	0.01462	0.01744	0.00650	0.00105	0.00820	0.00820
22/06/2009	0.0970	0.0886	0.0934	0.1215	0.1428	0.1597	0.00720	0.00861	0.00906	0.1216	0.1434	0.1606	0.0253	0.00240	0.03250	0.03250	0.00270	0.00271	0.00295	0.00315	0.00610	0.01161	0.01698	0.00411	0.00550	0.00590	0.00664	0.01239	0.01451	0.01736	0.00650	0.00105	0.00820	0.00820
23/06/2009	0.0972	0.0887	0.0925	0.1216	0.1416	0.1585	0.00685	0.00838	0.00899	0.1211	0.1422	0.1596	0.0235	0.00240	0.03250	0.03250	0.00260	0.00278	0.00297	0.00314	0.00608	0.01149	0.01678	0.00410	0.00550	0.00590	0.00660	0.01221	0.01443	0.01728	0.00650	0.00100	0.00820	0.00820
04/07/2009	0.0971	0.0884	0.0921	0.1214	0.1414	0.1584	0.00684	0.00841	0.00914	0.1214	0.1422	0.1596	0.0235	0.00240	0.03250	0.03250	0.00260	0.00278	0.00297	0.00314	0.00608	0.01149	0.01678	0.00410	0.00550	0.00590	0.00660	0.01221	0.01443	0.01728	0.00650	0.00100	0.00820	0.00820
25/06/2009	0.0943	0.0859	0.0928	0.1215	0.1416	0.1584	0.00684	0.00841	0.00914	0.1214	0.1422	0.1596	0.0235	0.00240	0.03250	0.03250	0.00260	0.00278	0.00297	0.00314	0.00608	0.01149	0.01678	0.00410	0.00550	0.00590	0.00660	0.01221	0.01443	0.01728	0.00650	0.00100	0.00820	0.00820
26/06/2009	0.0938	0.0857	0.0923	0.1210	0.1414	0.1584	0.00684	0.00841	0.00914	0.1214	0.1422	0.1596	0.0235	0.00240	0.03250	0.03250	0.00260	0.00278	0.00297	0.00314	0.00608	0.01149	0.01678	0.00410	0.00550	0.00590	0.00660	0.01221	0.01443	0.01728	0.00650	0.00100	0.00820	0.00820
29/06/2009	0.0931	0.0851	0.0916	0.1210	0.1412	0.1584	0.00684	0.00841	0.00914	0.1214	0.1422	0.1596	0.0235	0.00240	0.03250	0.03250	0.00260	0.00278	0.00297	0.00314	0.00608	0.01149	0.01678	0.00410	0.00550	0.00590	0.00660	0.01221	0.01443	0.01728	0.00650	0.00100	0.00820	0.00820
30/06/2009	0.0931	0.0851	0.0916	0.1210	0.1412	0.1584	0.00684	0.00841	0.00914	0.1214	0.1422	0.1596	0.0235	0.00240	0.03250	0.03250	0.00260	0.00278	0.00297	0.00314	0.00608	0.01149	0.01678	0.00410	0.00550	0.00590	0.00660	0.01221	0.01443	0.01728	0.00650	0.00100	0.00820	0.00820
01/07/2009	0.0934	0.0854	0.0919	0.1210	0.1412	0.1584	0.00684	0.00841	0.00914	0.1214	0.1422	0.1596	0.0235	0.00240	0.03250	0.03250	0.00260	0.00278	0.00297	0.00314	0.00608	0.01149	0.01678	0.00410	0.00550	0.00590	0.00660	0.01221	0.01443	0.01728	0.00650	0.00100	0.00820	0.00820
02/07/2009	0.0932	0.0853	0.0918	0.1210	0.1412	0.1584	0.00684	0.00841	0.00914	0.1214	0.1422	0.1596	0.0235	0.00240	0.03250																			

Date	EUR										USD										GBP						SEK		JPY		ZAR			
	EUR OMI	EUR ONIA	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR Swap	USD Fed	USD Reserve	USD Prime	USD Overnight	USD LIBOR 1 Week	USD LIBOR 1 Month	USD LIBOR 3 Month	USD LIBOR 6 Month	USD LIBOR 1 Year	GBP OMI	GBP ONIA	GBP LIBOR 1 Month	GBP LIBOR 3 Month	GBP LIBOR 6 Month	GBP LIBOR 1 Year	SEK 1 Week	SEK 1 Month	JPY TONAR	JPY 1pm	ZAR SABOR	ZAR Overnight		
28/06/2010	0.00326	0.00405	0.00471	0.00754	0.01035	0.01303	0.01303	0.00274	0.00348	0.00428	0.00679	0.00984	0.01274	0.00177	0.00170	0.03250	0.03250	0.02220	0.00293	0.00329	0.00347	0.00533	0.00747	0.01176	0.00480	0.00549	0.00551	0.00569	0.00730	0.01018	0.01458	0.00380	0.00099	0.06270
29/06/2010	0.00325	0.00415	0.00479	0.00754	0.01039	0.01306	0.01306	0.00275	0.00363	0.00443	0.00688	0.00989	0.01274	0.00192	0.00180	0.03250	0.03250	0.02220	0.00294	0.00328	0.00346	0.00533	0.00751	0.01174	0.00487	0.00549	0.00551	0.00569	0.00730	0.01018	0.01458	0.00418	0.00094	0.06270
30/06/2010	0.00542	0.00420	0.00485	0.00767	0.01041	0.01306	0.01306	0.00276	0.00376	0.00451	0.00706	0.01001	0.01289	0.00193	0.00090	0.03250	0.03250	0.02220	0.00306	0.00329	0.00348	0.00534	0.00753	0.01173	0.00491	0.00549	0.00551	0.00569	0.00730	0.01018	0.01458	0.00430	0.00096	0.06260
01/07/2010	0.00480	0.00446	0.00505	0.00782	0.01056	0.01320	0.01320	0.00276	0.00391	0.00461	0.00718	0.01013	0.01295	0.00195	0.00170	0.03250	0.03250	0.02220	0.00301	0.00329	0.00347	0.00533	0.00751	0.01173	0.00493	0.00549	0.00551	0.00569	0.00730	0.01018	0.01458	0.00505	0.00091	0.06260
02/07/2010	0.00477	0.00452	0.00513	0.00790	0.01059	0.01329	0.01329	0.00277	0.00400	0.00465	0.00727	0.01019	0.01307	0.00189	0.00180	0.03250	0.03250	0.02220	0.00295	0.00329	0.00348	0.00534	0.00752	0.01172	0.00490	0.00550	0.00552	0.00569	0.00732	0.01018	0.01458	0.00565	0.00091	0.06270
03/07/2010	0.00421	0.00456	0.00516	0.00786	0.01060	0.01329	0.01329	0.00278	0.00401	0.00468	0.00731	0.01020	0.01309	0.00180	0.00180	0.03250	0.03250	0.02220	0.00296	0.00328	0.00348	0.00534	0.00753	0.01174	0.00491	0.00550	0.00552	0.00569	0.00732	0.01018	0.01458	0.00561	0.00091	0.06260
06/07/2010	0.00424	0.00459	0.00518	0.00797	0.01061	0.01331	0.01331	0.00280	0.00410	0.00470	0.00740	0.01020	0.01318	0.00186	0.00180	0.03250	0.03250	0.02220	0.00289	0.00328	0.00346	0.00531	0.00742	0.01163	0.00491	0.00550	0.00552	0.00569	0.00732	0.01019	0.01459	0.00615	0.00111	0.06270
07/07/2010	0.00414	0.00467	0.00523	0.00802	0.01065	0.01334	0.01334	0.00281	0.00419	0.00477	0.00742	0.01021	0.01317	0.00185	0.00180	0.03250	0.03250	0.02220	0.00285	0.00325	0.00345	0.00530	0.00742	0.01162	0.00491	0.00550	0.00552	0.00569	0.00732	0.01017	0.01458	0.00620	0.00093	0.06270
08/07/2010	0.00398	0.00478	0.00534	0.00810	0.01070	0.01340	0.01340	0.00281	0.00429	0.00489	0.00753	0.01036	0.01321	0.00185	0.00170	0.03250	0.03250	0.02220	0.00281	0.00323	0.00345	0.00528	0.00737	0.01154	0.00493	0.00549	0.00551	0.00569	0.00733	0.01018	0.01458	0.00620	0.00092	0.06260
09/07/2010	0.00394	0.00491	0.00547	0.00822	0.01081	0.01351	0.01351	0.00282	0.00439	0.00499	0.00760	0.01049	0.01329	0.00180	0.00180	0.03250	0.03250	0.02220	0.00275	0.00321	0.00341	0.00527	0.00733	0.01146	0.00488	0.00550	0.00552	0.00570	0.00733	0.01019	0.01457	0.00623	0.00098	0.06260
12/07/2010	0.00393	0.00498	0.00553	0.00827	0.01086	0.01356	0.01356	0.00283	0.00450	0.00505	0.00766	0.01053	0.01333	0.00183	0.00170	0.03250	0.03250	0.02220	0.00274	0.00318	0.00341	0.00526	0.00732	0.01144	0.00489	0.00550	0.00551	0.00570	0.00733	0.01019	0.01458	0.00625	0.00092	0.06260
13/07/2010	0.00750	0.00504	0.00562	0.00835	0.01090	0.01358	0.01358	0.00284	0.00463	0.00511	0.00775	0.01061	0.01334	0.00183	0.00170	0.03250	0.03250	0.02220	0.00273	0.00317	0.00341	0.00526	0.00733	0.01145	0.00490	0.00550	0.00551	0.00570	0.00733	0.01019	0.01459	0.00620	0.00093	0.06260
14/07/2010	0.00444	0.00510	0.00568	0.00840	0.01095	0.01363	0.01363	0.00281	0.00464	0.00517	0.00774	0.01067	0.01340	0.00184	0.00170	0.03250	0.03250	0.02220	0.00271	0.00316	0.00341	0.00526	0.00731	0.01141	0.00490	0.00550	0.00551	0.00571	0.00734	0.01019	0.01460	0.00620	0.00092	0.06260
15/07/2010	0.00488	0.00517	0.00574	0.00846	0.01101	0.01369	0.01369	0.00280	0.00464	0.00529	0.00781	0.01074	0.01349	0.00180	0.00190	0.03250	0.03250	0.02220	0.00270	0.00315	0.00341	0.00525	0.00730	0.01134	0.00490	0.00550	0.00551	0.00572	0.00734	0.01020	0.01460	0.00620	0.00091	0.06270
16/07/2010	0.00556	0.00545	0.00597	0.00861	0.01114	0.01380	0.01380	0.00280	0.00464	0.00550	0.00794	0.01085	0.01360	0.00179	0.00190	0.03250	0.03250	0.02220	0.00269	0.00314	0.00338	0.00521	0.00727	0.01127	0.00489	0.00550	0.00551	0.00571	0.00735	0.01021	0.01461	0.00628	0.00094	0.06260
19/07/2010	0.00555	0.00561	0.00610	0.00870	0.01122	0.01390	0.01390	0.00281	0.00461	0.00566	0.00808	0.01093	0.01369	0.00184	0.00190	0.03250	0.03250	0.02220	0.00264	0.00313	0.00337	0.00518	0.00718	0.01117	0.00488	0.00550	0.00551	0.00571	0.00736	0.01022	0.01462	0.00623	0.00094	0.06270
20/07/2010	0.00554	0.00569	0.00620	0.00876	0.01127	0.01393	0.01393	0.00282	0.00462	0.00571	0.00811	0.01097	0.01370	0.00191	0.00180	0.03250	0.03250	0.02220	0.00261	0.00314	0.00333	0.00513	0.00711	0.01102	0.00488	0.00550	0.00551	0.00571	0.00737	0.01022	0.01462	0.00623	0.00093	0.06260
21/07/2010	0.00528	0.00576	0.00628	0.00881	0.01130	0.01398	0.01398	0.00281	0.00462	0.00576	0.00814	0.01098	0.01373	0.00181	0.00180	0.03250	0.03250	0.02220	0.00257	0.00311	0.00331	0.00506	0.00703	0.01088	0.00490	0.00550	0.00551	0.00571	0.00737	0.01023	0.01464	0.00620	0.00092	0.06270
22/07/2010	0.00524	0.00580	0.00631	0.00884	0.01131	0.01399	0.01399	0.00280	0.00462	0.00579	0.00816	0.01100	0.01371	0.00191	0.00180	0.03250	0.03250	0.02220	0.00251	0.00311	0.00329	0.00498	0.00701	0.01080	0.00491	0.00550	0.00551	0.00571	0.00738	0.01023	0.01465	0.00625	0.00093	0.06270
23/07/2010	0.00500	0.00582	0.00633	0.00885	0.01133	0.01402	0.01402	0.00281	0.00462	0.00579	0.00821	0.01104	0.01381	0.00188	0.00190	0.03250	0.03250	0.02220	0.00248	0.00309	0.00327	0.00493	0.00697	0.01075	0.00490	0.00551	0.00553	0.00571	0.00740	0.01032	0.01474	0.00630	0.00093	0.06270
26/07/2010	0.00497	0.00580	0.00635	0.00888	0.01137	0.01407	0.01407	0.00281	0.00462	0.00579	0.00823	0.01106	0.01384	0.00182	0.00190	0.03250	0.03250	0.02220	0.00246	0.00308	0.00325	0.00488	0.00698	0.01080	0.00493	0.00551	0.00553	0.00571	0.00741	0.01032	0.01478	0.00625	0.00093	0.06260
27/07/2010	0.00490	0.00584	0.00638	0.00893	0.01141	0.01413	0.01413	0.00281	0.00462	0.00583	0.00828	0.01109	0.01389	0.00180	0.00190	0.03250	0.03250	0.02220	0.00246	0.00305	0.00321	0.00481	0.00694	0.01075	0.00490	0.00551	0.00553	0.00571	0.00742	0.01034	0.01479	0.00623	0.00092	0.06260
28/07/2010	0.00490	0.00584	0.00642	0.00893	0.01141	0.01413	0.01413	0.00281	0.00462	0.00583	0.00828	0.01109	0.01389	0.00180	0.00190	0.03250	0.03250	0.02220	0.00246	0.00305	0.00321	0.00481	0.00694	0.01075	0.00490	0.00551	0.00553	0.00571	0.00742	0.01034	0.01479	0.00623	0.00092	0.06260
29/07/2010	0.00453	0.00584	0.00643	0.00893	0.01145	0.01419	0.01381	0.00281	0.00462	0.00586	0.00833	0.01111	0.01391	0.00180	0.00190	0.03250	0.03250	0.02220	0.00242	0.00299	0.00312	0.00486	0.00678	0.01050	0.00487	0.00551	0.00553	0.00573	0.00744	0.01034	0.01481	0.00620	0.00094	0.06260
30/07/2010	0.00423	0.00577	0.00645	0.00896	0.01145	0.01417	0.01395	0.00281	0.00462	0.00586	0.00833	0.01109	0.01390	0.00190	0.00180	0.03250	0.03250	0.02220	0.00241	0.00293	0.00305	0.00454	0.00668	0.01037	0.00492	0.00551	0.00553	0.00573	0.00745	0.01032	0.01478	0.00620	0.00098	0.06260
02/08/2010	0.00399	0.00577	0.00646	0.00898	0.01145	0.01418	0.01395	0.00281	0.00462	0.00586	0.00832	0.01108	0.01388	0.00189	0.00190	0.03250	0.03250	0.02220	0.00240	0.00290	0.0													

Date	EUR												USD												GBP						SEK		JPY		ZAR	
	EUR OMI	EUR EOM	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR Swap	USD Fed	USD Reserve	USD Prime	USD Overnight	USD LIBOR 1 Week	USD LIBOR 1 Month	USD LIBOR 3 Month	USD LIBOR 6 Month	USD LIBOR 1 Year	GBP OMI	GBP EOM	GBP LIBOR 1 Week	GBP LIBOR 1 Month	GBP LIBOR 3 Month	GBP LIBOR 6 Month	GBP LIBOR 1 Year	SEK 1 Week	JPY TONAR	JPY 1pm	ZAR SABOR	ZAR Overnight				
21/03/2011	0.00695	0.00782	0.00892	0.01179	0.01488	0.01930	0.00651	0.00729	0.00848	0.01127	0.01443	0.01883	0.00144	0.00140	0.03250	0.03250	0.00150	0.00205	0.00238	0.00253	0.00309	0.00460	0.00772	0.00517	0.00557	0.00578	0.00614	0.00806	0.01109	0.01581	0.02050	0.00094	0.05260			
22/03/2011	0.00692	0.00781	0.00887	0.01185	0.01498	0.01945	0.00644	0.00727	0.00845	0.01126	0.01456	0.01899	0.00145	0.00140	0.03250	0.03250	0.00150	0.00203	0.00235	0.00252	0.00309	0.00460	0.00775	0.00517	0.00557	0.00578	0.00618	0.00816	0.01122	0.01595	0.02055	0.00092	0.05270			
23/03/2011	0.00695	0.00793	0.00902	0.01191	0.01501	0.01949	0.00644	0.00744	0.00859	0.01141	0.01460	0.01901	0.00139	0.00144	0.03250	0.03250	0.00110	0.00200	0.00234	0.00245	0.00308	0.00460	0.00775	0.00508	0.00558	0.00578	0.00618	0.00816	0.01123	0.01595	0.02050	0.00077	0.05270			
24/03/2011	0.00672	0.00804	0.00912	0.01191	0.01506	0.01953	0.00635	0.00747	0.00866	0.01144	0.01463	0.01906	0.00141	0.00130	0.03250	0.03250	0.00100	0.00196	0.00233	0.00248	0.00309	0.00460	0.00776	0.00513	0.00558	0.00578	0.00618	0.00816	0.01123	0.01595	0.02025	0.00074	0.05270			
25/03/2011	0.00655	0.00806	0.00919	0.01203	0.01513	0.01962	0.00601	0.00749	0.00872	0.01153	0.01473	0.01915	0.00128	0.00130	0.03250	0.03250	0.00100	0.00194	0.00230	0.00248	0.00308	0.00460	0.00777	0.00519	0.00558	0.00578	0.00618	0.00816	0.01123	0.01595	0.02130	0.00071	0.05260			
28/03/2011	0.00621	0.00808	0.00921	0.01212	0.01521	0.01971	0.00581	0.00747	0.00881	0.01160	0.01492	0.01924	0.00130	0.00130	0.03250	0.03250	0.00090	0.00192	0.00238	0.00248	0.00307	0.00461	0.00780	0.00519	0.00558	0.00578	0.00618	0.00816	0.01124	0.01596	0.02130	0.00072	0.05260			
29/03/2011	0.00612	0.00813	0.00948	0.01219	0.01531	0.01980	0.00556	0.00766	0.00898	0.01168	0.01485	0.01932	0.00130	0.00130	0.03250	0.03250	0.00090	0.00189	0.00227	0.00248	0.00307	0.00461	0.00780	0.00519	0.00559	0.00579	0.00619	0.00816	0.01124	0.01596	0.02130	0.00072	0.05250			
30/03/2011	0.00590	0.00807	0.00960	0.01231	0.01541	0.01992	0.00546	0.00756	0.00905	0.01175	0.01493	0.01939	0.00124	0.00130	0.03250	0.03250	0.00020	0.00186	0.00224	0.00244	0.00305	0.00461	0.00782	0.00520	0.00559	0.00580	0.00619	0.00816	0.01125	0.01597	0.02130	0.00071	0.05260			
31/03/2011	0.00902	0.00792	0.00966	0.01239	0.01546	0.01996	0.00861	0.00746	0.00916	0.01180	0.01501	0.01948	0.00119	0.00100	0.03250	0.03250	0.00130	0.00185	0.00224	0.00244	0.00303	0.00460	0.00783	0.00520	0.00559	0.00580	0.00621	0.00816	0.01127	0.01599	0.02130	0.00062	0.05240			
01/04/2011	0.00588	0.00777	0.00984	0.01249	0.01556	0.02013	0.00569	0.00737	0.00925	0.01190	0.01511	0.01961	0.00112	0.00110	0.03250	0.03250	0.00140	0.00184	0.00223	0.00243	0.00301	0.00460	0.00785	0.00528	0.00562	0.00581	0.00621	0.00821	0.01128	0.01603	0.01930	0.00061	0.05280			
04/04/2011	0.00580	0.00781	0.00993	0.01255	0.01563	0.02021	0.00551	0.00728	0.00936	0.01203	0.01517	0.01971	0.00108	0.00090	0.03250	0.03250	0.00020	0.00178	0.00219	0.00240	0.00297	0.00459	0.00781	0.00515	0.00563	0.00583	0.00622	0.00822	0.01129	0.01606	0.01930	0.00061	0.05290			
05/04/2011	0.00583	0.00787	0.01003	0.01262	0.01568	0.02025	0.00546	0.00744	0.00945	0.01208	0.01522	0.01976	0.00110	0.00090	0.03250	0.03250	0.00040	0.00170	0.00212	0.00236	0.00294	0.00457	0.00778	0.00517	0.00566	0.00584	0.00626	0.00824	0.01134	0.01613	0.01875	0.00060	0.05260			
06/04/2011	0.00559	0.00798	0.01014	0.01269	0.01576	0.02033	0.00544	0.00755	0.00960	0.01219	0.01533	0.01983	0.00107	0.00100	0.03250	0.03250	0.00030	0.00163	0.00208	0.00234	0.00293	0.00455	0.00778	0.00513	0.00566	0.00584	0.00626	0.00824	0.01134	0.01612	0.01878	0.00062	0.05280			
07/04/2011	0.00554	0.00912	0.01039	0.01280	0.01585	0.02042	0.00519	0.00879	0.00983	0.01229	0.01540	0.01992	0.00109	0.00100	0.03250	0.03250	0.00070	0.00157	0.00203	0.00231	0.00290	0.00451	0.00778	0.00512	0.00566	0.00583	0.00626	0.00824	0.01134	0.01612	0.01890	0.00061	0.05270			
08/04/2011	0.00540	0.01030	0.01077	0.01294	0.01599	0.02057	0.00513	0.00906	0.01030	0.01243	0.01557	0.02014	0.00107	0.00090	0.03250	0.03250	0.00050	0.00155	0.00200	0.00227	0.00285	0.00448	0.00777	0.00526	0.00567	0.00583	0.00625	0.00824	0.01134	0.01613	0.01893	0.00062	0.05280			
11/04/2011	0.00531	0.01107	0.01116	0.01311	0.01612	0.02083	0.00516	0.01071	0.01066	0.01255	0.01559	0.02031	0.00102	0.00090	0.03250	0.03250	0.00020	0.00151	0.00196	0.00224	0.00283	0.00445	0.00774	0.00520	0.00568	0.00583	0.00625	0.00824	0.01134	0.01613	0.01898	0.00062	0.05270			
12/04/2011	0.00802	0.01130	0.01136	0.01320	0.01621	0.02093	0.00525	0.01091	0.01079	0.01263	0.01563	0.02059	0.00097	0.00080	0.03250	0.03250	0.00010	0.00144	0.00191	0.00221	0.00281	0.00443	0.00773	0.00516	0.00568	0.00582	0.00624	0.00819	0.01121	0.01597	0.02100	0.00061	0.05280			
13/04/2011	0.01139	0.01145	0.01149	0.01327	0.01626	0.02099	0.00521	0.01106	0.01088	0.01273	0.01573	0.02048	0.00099	0.00080	0.03250	0.03250	0.00020	0.00141	0.00189	0.00228	0.00242	0.00372	0.00514	0.00567	0.00582	0.00623	0.00819	0.01121	0.01595	0.02100	0.00060	0.05270				
14/04/2011	0.01146	0.01149	0.01156	0.01323	0.01629	0.02102	0.00528	0.01106	0.01094	0.01277	0.01578	0.02051	0.00106	0.00090	0.03250	0.03250	0.00120	0.00138	0.00184	0.00216	0.00229	0.00449	0.00775	0.00519	0.00567	0.00582	0.00623	0.00819	0.01116	0.01591	0.02100	0.00063	0.05280			
15/04/2011	0.01140	0.01151	0.01161	0.01332	0.01631	0.02104	0.00529	0.01106	0.01099	0.01281	0.01584	0.02065	0.00120	0.00120	0.03250	0.03250	0.00020	0.00137	0.00181	0.00214	0.00275	0.00437	0.00765	0.00516	0.00567	0.00582	0.00623	0.00819	0.01116	0.01591	0.02100	0.00063	0.05270			
18/04/2011	0.01129	0.01155	0.01166	0.01338	0.01635	0.02106	0.00520	0.01111	0.01103	0.01287	0.01587	0.02065	0.00107	0.00100	0.03250	0.03250	0.00070	0.00135	0.00180	0.00213	0.00274	0.00435	0.00763	0.00524	0.00567	0.00582	0.00623	0.00819	0.01116	0.01591	0.02100	0.00062	0.05260			
19/04/2011	0.01131	0.01157	0.01172	0.01343	0.01639	0.02108	0.00526	0.01125	0.01108	0.01291	0.01592	0.02066	0.00110	0.00110	0.03250	0.03250	0.00080	0.00134	0.00180	0.00213	0.00274	0.00434	0.00763	0.00524	0.00567	0.00582	0.00623	0.00819	0.01116	0.01591	0.02100	0.00062	0.05280			
21/04/2011	0.01321	0.01324	0.01328	0.01498	0.01798	0.02281	0.00528	0.01128	0.01128	0.01303	0.01603	0.02073	0.00110	0.00110	0.03250	0.03250	0.00040	0.00134	0.00180	0.00213	0.00274	0.00433	0.00763	0.00524	0.00567	0.00582	0.00623	0.00819	0.01116	0.01591	0.02100	0.00062	0.05280			
21/04/2011	0.01434	0.01198	0.01191	0.01356	0.01655	0.02126	0.01423	0.01174	0.01138	0.01318	0.01618	0.02080	-	0.00100	0.03250	0.03250	0.00120	0.00136	0.00180	0.00213	0.00274	0.00433	0.00762	0.00526	0.00567	0.00583	0.00623	0.00819	0.01116	0.01591	0.02100	0.00063	0.05300			
22/04/2011	0.01434	0.01198	0.01191	0.01356	0.01655	0.02126	0.01423	0.01174	0.01138	0.01318	0.01618	0.02080	-	0.00100	0.03250	0.03250	0.00120	0.00136	0.00180	0.00213	0.00274	0.00433	0.00762	0.00526	0.00567	0.00583	0.00623	0.00819	0.01116	0.01591	0.02100	0.00063	0.05300			
25/04/2011	0.01434	0.01198	0.01191	0.01356	0.01655	0.02126	0.01423	0.01174	0.01138	0.01318	0.01618	0.02080	0.00104	0.00100	0.03250	0.03250	0.00070	0.00136	0.00180	0.00213	0.00274	0.00433	0.00762	0.00526	0.00567	0.00583	0.00623	0.00819	0.01116	0.01591	0.02100	0.00063	0.05300			
26/04/2011	0.01297	0.01206	0.01200	0.01361	0.01657	0.02118	0.01283	0.01185	0.01151	0.01321	0.01616	0.02083	0.00106	0.00090	0.03250	0.03250	0.00030	0.00135	0.00180	0.00211	0.00273	0.00432	0.00762	0.00526	0.00567	0.00584	0.00623	0.00819	0.01115	0.01588	0.02100	0.00064	0.05270			
27/04/2011	0.01286	0.01214	0.01211	0.01365	0.01661	0.02118	0.01276	0.01196	0.01166	0.01328	0.01622	0.02084	0.00108	0.00090	0.03250	0.03250	0.00030	0.00135	0.00179	0.00211	0.00273	0.00432	0.00763	0.00527	0.00576	0.00587	0.00624	0.00822	0.01117	0.01594	0.02100	0.00063	0.05270			
28/04/2011	0.00951	0.01024	0.01022	0.01183	0.01479	0.01918	0.00513	0.01128	0.01128	0.01303	0.01603	0.02073	0.00110	0.00110	0.03250	0.03250	0.00040	0.00134	0.00180	0.00213	0.00274	0.00433	0.0													

Date	EUR											USD											GBP						SEK		JPY		ZAR	
	EUR OMI	EUR EOMIA	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR Overnight	EUR LIBOR 1 Week	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR Swap	USD Fed	USD Reserve	USD Prime	USD Overnight	USD Overnight	USD LIBOR 1 Week	USD LIBOR 1 Month	USD LIBOR 3 Month	USD LIBOR 6 Month	USD LIBOR 1 Year	GBP OMI	GBP OMI	GBP LIBOR 1 Week	GBP LIBOR 1 Month	GBP LIBOR 3 Month	GBP LIBOR 6 Month	GBP Year	SEK 1 Week	JPY TONAR	JPY 1pm	ZAR SABOR
14/01/2013	0.0065	0.0080	0.0012	0.0019	0.0037	0.0056	0.0004	0.0024	0.00056	0.00137	0.00236	0.00456	0.00145	0.00140	0.03250	0.03250	0.00155	0.00160	0.00180	0.00206	0.00304	0.00491	0.00819	0.00404	0.00479	0.00484	0.00493	0.00513	0.00664	0.01003	0.01102	0.00076	0.04756	0.04756
15/01/2013	0.0064	0.0081	0.0012	0.0020	0.0041	0.00570	0.00044	0.0024	0.00054	0.00137	0.00238	0.00456	0.00150	0.00150	0.03250	0.03250	0.00155	0.00160	0.00181	0.00206	0.00303	0.00490	0.00814	0.00404	0.00479	0.00484	0.00494	0.00511	0.00663	0.01002	0.01108	0.00072	0.04754	0.04754
16/01/2013	0.0067	0.0080	0.0011	0.0020	0.0040	0.00570	0.00044	0.0024	0.00054	0.00133	0.00233	0.00456	0.00140	0.00140	0.03250	0.03250	0.00205	0.00164	0.00181	0.00206	0.00303	0.00488	0.00810	0.00398	0.00479	0.00484	0.00494	0.00511	0.00659	0.00999	0.01122	0.00083	0.04749	0.04749
17/01/2013	0.0068	0.0080	0.0012	0.0020	0.0044	0.00574	0.00044	0.0024	0.00054	0.00138	0.00241	0.00464	0.00141	0.00140	0.03250	0.03250	0.00165	0.00159	0.00177	0.00205	0.00302	0.00487	0.00810	0.00402	0.00479	0.00484	0.00494	0.00511	0.00660	0.00999	0.01126	0.00080	0.04767	0.04767
18/01/2013	0.0068	0.0080	0.0012	0.0020	0.0051	0.00587	0.00044	0.0024	0.00056	0.00141	0.00250	0.00472	0.00134	0.00140	0.03250	0.03250	0.00120	0.00158	0.00177	0.00205	0.00302	0.00485	0.00809	0.00404	0.00476	0.00484	0.00494	0.00511	0.00661	0.00999	0.01120	0.00085	0.04754	0.04754
21/01/2013	0.0068	0.0081	0.0012	0.0020	0.0051	0.00587	0.00044	0.0024	0.00054	0.00134	0.00248	0.00469	0.00151	0.00140	0.03250	0.03250	0.00120	0.00158	0.00178	0.00205	0.00302	0.00484	0.00809	0.00402	0.00476	0.00484	0.00494	0.00511	0.00661	0.00999	0.01116	0.00086	0.04770	0.04770
22/01/2013	0.0069	0.0080	0.0012	0.0020	0.0053	0.00586	0.00044	0.0024	0.00054	0.00135	0.00248	0.00467	0.00145	0.00140	0.03250	0.03250	0.00115	0.00161	0.00177	0.00205	0.00302	0.00484	0.00809	0.00403	0.00476	0.00484	0.00494	0.00511	0.00661	0.00999	0.01108	0.00077	0.04749	0.04749
23/01/2013	0.0068	0.0081	0.0012	0.0020	0.0053	0.00586	0.00044	0.0024	0.00056	0.00134	0.00247	0.00464	0.00133	0.00130	0.03250	0.03250	0.00095	0.00160	0.00176	0.00204	0.00301	0.00481	0.00808	0.00399	0.00476	0.00484	0.00494	0.00511	0.00659	0.00994	0.01096	0.00083	0.04748	0.04748
24/01/2013	0.0068	0.0081	0.0013	0.0021	0.0053	0.00585	0.00044	0.0024	0.00053	0.00136	0.00249	0.00464	0.00135	0.00150	0.03250	0.03250	0.00095	0.00157	0.00174	0.00204	0.00301	0.00477	0.00799	0.00402	0.00476	0.00484	0.00494	0.00511	0.00654	0.00991	0.01080	0.00090	0.04739	0.04739
25/01/2013	0.0071	0.0081	0.0013	0.0024	0.0056	0.00590	0.00044	0.0024	0.00053	0.00139	0.00254	0.00471	0.00132	0.00140	0.03250	0.03250	0.00160	0.00159	0.00177	0.00204	0.00301	0.00477	0.00797	0.00404	0.00476	0.00484	0.00494	0.00511	0.00653	0.00988	0.01080	0.00083	0.04723	0.04723
28/01/2013	0.0073	0.0082	0.0017	0.0024	0.0070	0.00609	0.00044	0.0024	0.00054	0.00145	0.00265	0.00481	0.00141	0.00140	0.03250	0.03250	0.00160	0.00160	0.00178	0.00204	0.00302	0.00476	0.00798	0.00405	0.00474	0.00481	0.00493	0.00511	0.00651	0.00984	0.01082	0.00076	0.04738	0.04738
29/01/2013	0.0074	0.0083	0.0018	0.0026	0.0073	0.00611	0.00044	0.0024	0.00055	0.00147	0.00271	0.00494	0.00125	0.00120	0.03250	0.03250	0.00120	0.00157	0.00176	0.00202	0.00301	0.00476	0.00796	0.00407	0.00474	0.00481	0.00491	0.00510	0.00650	0.00989	0.01086	0.00079	0.04733	0.04733
30/01/2013	0.0081	0.0083	0.0020	0.0030	0.0076	0.00619	0.00016	0.0026	0.00055	0.00149	0.00274	0.00501	0.00135	0.00120	0.03250	0.03250	0.00060	0.00155	0.00174	0.00202	0.00299	0.00473	0.00791	0.00412	0.00474	0.00481	0.00493	0.00511	0.00650	0.00981	0.01086	0.00087	0.04745	0.04745
31/01/2013	0.0080	0.0083	0.0021	0.0032	0.0078	0.00620	0.00015	0.0027	0.00056	0.00152	0.00276	0.00499	0.00136	0.00150	0.03250	0.03250	0.00115	0.00154	0.00172	0.00200	0.00298	0.00468	0.00781	0.00408	0.00474	0.00480	0.00493	0.00511	0.00648	0.00981	0.01088	0.00082	0.04744	0.04744
01/02/2013	0.0081	0.0084	0.0022	0.0034	0.0080	0.00622	0.00017	0.0028	0.00056	0.00156	0.00280	0.00509	0.00131	0.00140	0.03250	0.03250	0.00190	0.00155	0.00173	0.00199	0.00296	0.00468	0.00777	0.00409	0.00474	0.00481	0.00493	0.00511	0.00648	0.00981	0.01092	0.00078	0.04736	0.04736
04/02/2013	0.0079	0.0084	0.0023	0.0033	0.0080	0.00621	0.00017	0.0030	0.00056	0.00154	0.00275	0.00501	0.00136	0.00130	0.03250	0.03250	0.00160	0.00155	0.00173	0.00198	0.00296	0.00467	0.00773	0.00404	0.00474	0.00481	0.00493	0.00511	0.00648	0.00981	0.01092	0.00084	0.04742	0.04742
05/02/2013	0.0084	0.0084	0.0023	0.0033	0.0080	0.00618	0.00017	0.0028	0.00056	0.00154	0.00275	0.00500	0.00130	0.00130	0.03250	0.03250	0.00065	0.00156	0.00173	0.00199	0.00296	0.00469	0.00771	0.00406	0.00474	0.00480	0.00493	0.00511	0.00646	0.00977	0.01092	0.00082	0.04750	0.04750
06/02/2013	0.0067	0.0084	0.0023	0.0033	0.0079	0.00616	0.00017	0.0028	0.00056	0.00154	0.00274	0.00499	0.00137	0.00130	0.03250	0.03250	0.00065	0.00154	0.00172	0.00199	0.00293	0.00468	0.00770	0.00406	0.00474	0.00480	0.00493	0.00511	0.00645	0.00976	0.01086	0.00089	0.04752	0.04752
07/02/2013	0.0068	0.0083	0.0022	0.0032	0.0078	0.00617	0.00017	0.0028	0.00056	0.00154	0.00274	0.00499	0.00137	0.00130	0.03250	0.03250	0.00065	0.00153	0.00173	0.00199	0.00292	0.00467	0.00768	0.00407	0.00474	0.00481	0.00492	0.00511	0.00644	0.00974	0.01084	0.00086	0.04749	0.04749
08/02/2013	0.0068	0.0082	0.0020	0.0027	0.0072	0.00609	0.00017	0.0028	0.00055	0.00150	0.00267	0.00491	0.00132	0.00140	0.03250	0.03250	0.00115	0.00153	0.00173	0.00200	0.00292	0.00465	0.00766	0.00425	0.00478	0.00481	0.00492	0.00511	0.00641	0.00971	0.01080	0.00084	0.04750	0.04750
11/02/2013	0.0072	0.0082	0.0021	0.0027	0.0071	0.00606	0.00017	0.0028	0.00055	0.00149	0.00264	0.00487	0.00138	0.00140	0.03250	0.03250	0.00120	0.00154	0.00173	0.00200	0.00293	0.00465	0.00765	0.00425	0.00478	0.00481	0.00491	0.00510	0.00641	0.00971	0.01080	0.00084	0.04745	0.04745
12/02/2013	0.0073	0.0082	0.0021	0.0026	0.0069	0.00604	0.00017	0.0028	0.00056	0.00149	0.00264	0.00482	0.00142	0.00140	0.03250	0.03250	0.00090	0.00153	0.00172	0.00201	0.00292	0.00466	0.00764	0.00427	0.00478	0.00481	0.00491	0.00510	0.00639	0.00969	0.01074	0.00089	0.04747	0.04747
13/02/2013	0.0074	0.0081	0.0021	0.0026	0.0069	0.00602	0.00017	0.0028	0.00056	0.00148	0.00265	0.00485	0.00140	0.00140	0.03250	0.03250	0.00120	0.00152	0.00174	0.00201	0.00292	0.00465	0.00763	0.00427	0.00478	0.00481	0.00491	0.00510	0.00639	0.00971	0.01082	0.00092	0.04747	0.04747
14/02/2013	0.0066	0.0081	0.0021	0.0026	0.0067	0.00598	0.00017	0.0028	0.00056	0.00145	0.00263	0.00479	0.00144	0.00140	0.03250	0.03250	0.00145	0.00154	0.00174	0.00202	0.00290	0.00465	0.00763	0.00435	0.00481	0.00485	0.00493	0.00511	0.00638	0.00968	0.01082	0.00089	0.04751	0.04751
15/02/2013	0.0060	0.0081	0.0020	0.0025	0.0063	0.00593	0.00017	0.0028	0.00056	0.00142	0.00258	0.00474	0.00147	0.00160	0.03250	0.03250	0.00145	0.00155	0.00176	0.00202	0.00290	0.00463	0.00760	0.00432	0.00481	0.00485	0.00493	0.00510	0.00636	0.00966	0.01082	0.00077	0.04745	0.04745
18/02/2013	0.0058	0.0080	0.0020	0.0023	0.0059	0.00589	0.00017	0.0028	0.00056	0.00141	0.00256	0.00471	0.00156	0.00160	0.03250	0.03250	0.00145	0.00155	0.00175	0.00201	0.00289	0.00463	0.00760	0.00429	0.00481	0.00485	0.00493	0.00510	0.00635	0.00964	0.01084	0.00079	0.04748	0.04748
19/02/2013	0.0062	0.0080	0.0020	0.0021	0.0057	0.00586	0.00017	0.0030	0.00056	0.00140	0.00256	0.00469	0.00150	0.00150	0.03250	0.03250	0.00215	0.00154	0.00175	0.00202	0.00289	0.00463	0.00760	0.00435	0.00480	0.00485	0.00493	0.00510	0.00634	0.00963	0.01082	0.00086	0.04727	0.04727
20/02/2013	0.0069	0.0081	0.0020	0.0021	0.0056	0.00585	0.00017	0.0028	0.00056	0.00141	0.00257	0.00478	0.00148	0.00150	0.03250	0.03250	0.00145	0.00156	0.00174	0.00202	0.00289	0.00463	0.00759	0.00432	0.00480	0.00485	0.00493	0.00509	0.00628	0.00954	0.01082	0.00090	0.04755	0.04755
25/02/2013	0.0064	0.0080	0.0019	0.0023	0.0059																													

Date	EUR														USD														GBP						SEK		JPY		ZAR	
	EUR OMI	EUR EOMIA	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR LIBOR Overnight	EUR LIBOR 1 Week	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR LIBOR Overnight	EUR Swap	USD Fed	USD Reserve	USD Prime	USD Overnight	USD Overnight	USD LIBOR 1 Week	USD LIBOR 1 Month	USD LIBOR 3 Month	USD LIBOR 6 Month	USD LIBOR 1 Year	GBP OMI	GBP OMI	GBP LIBOR 1 Week	GBP LIBOR 1 Month	GBP LIBOR 3 Month	GBP LIBOR 6 Month	GBP LIBOR 1 Year	SEK 1 Week	JPY TONAR	JPY 1pm	ZAR SABOR	ZAR Overnight				
27/05/2013	0.00082	0.00084	0.00112	0.00201	0.00295	0.00474	0.00205	0.00035	0.00058	0.00116	0.00198	0.00385	0.00100	0.00090	0.03250	0.03250	0.00600	0.00035	0.00135	0.00159	0.00193	0.00273	0.00417	0.00686	0.00421	0.00482	0.00486	0.00492	0.00506	0.00588	0.00884	0.01088	0.00072	0.04774	0.44774					
28/05/2013	0.00084	0.00085	0.00112	0.00201	0.00295	0.00474	0.00205	0.00036	0.00058	0.00114	0.00196	0.00385	0.00100	0.00090	0.03250	0.03250	0.00600	0.00035	0.00134	0.00159	0.00193	0.00273	0.00415	0.00684	0.00421	0.00482	0.00486	0.00492	0.00506	0.00588	0.00884	0.01090	0.00070	0.44774	0.44774					
29/05/2013	0.00076	0.00087	0.00112	0.00200	0.00298	0.00476	0.00205	0.00035	0.00058	0.00116	0.00199	0.00394	0.00100	0.00080	0.03250	0.03250	0.00600	0.00035	0.00135	0.00160	0.00194	0.00276	0.00416	0.00691	0.00424	0.00479	0.00486	0.00492	0.00506	0.00589	0.00884	0.01104	0.00071	0.44783	0.44783					
30/05/2013	0.00073	0.00087	0.00112	0.00200	0.00298	0.00480	0.00205	0.00035	0.00058	0.00116	0.00200	0.00397	0.00110	0.00080	0.03250	0.03250	0.00600	0.00035	0.00134	0.00160	0.00194	0.00275	0.00416	0.00688	0.00424	0.00479	0.00486	0.00492	0.00506	0.00589	0.00884	0.01102	0.00072	0.44781	0.44781					
31/05/2013	0.00114	0.00087	0.00113	0.00200	0.00298	0.00478	0.00305	0.00035	0.00058	0.00115	0.00207	0.00391	0.00105	0.00090	0.03250	0.03250	0.00600	0.00035	0.00132	0.00159	0.00194	0.00275	0.00414	0.00689	0.00420	0.00478	0.00486	0.00493	0.00506	0.00589	0.00883	0.01098	0.00073	0.44782	0.44782					
01/06/2013	0.00078	0.00087	0.00114	0.00200	0.00300	0.00482	0.00205	0.00035	0.00060	0.00116	0.00201	0.00403	0.00104	0.00110	0.03250	0.03250	0.00555	0.00035	0.00134	0.00159	0.00193	0.00274	0.00412	0.00687	0.00420	0.00480	0.00486	0.00493	0.00507	0.00590	0.00892	0.01095	0.00075	0.44783	0.44783					
05/06/2013	0.00081	0.00088	0.00114	0.00200	0.00300	0.00481	0.00205	0.00035	0.00060	0.00117	0.00199	0.00400	0.00105	0.00090	0.03250	0.03250	0.00955	0.00035	0.00133	0.00159	0.00193	0.00274	0.00413	0.00686	0.00417	0.00480	0.00486	0.00493	0.00507	0.00590	0.00891	0.01093	0.00076	0.48000	0.48000					
06/06/2013	0.00083	0.00088	0.00114	0.00200	0.00300	0.00480	0.00208	0.00035	0.00060	0.00117	0.00199	0.00399	0.00100	0.00100	0.03250	0.03250	0.00955	0.00035	0.00133	0.00159	0.00193	0.00274	0.00410	0.00685	0.00424	0.00480	0.00486	0.00493	0.00507	0.00589	0.00891	0.01093	0.00077	0.48144	0.48144					
07/06/2013	0.00078	0.00089	0.00115	0.00203	0.00308	0.00490	0.00208	0.00038	0.00060	0.00121	0.00213	0.00419	0.00095	0.00090	0.03250	0.03250	0.00110	0.00035	0.00133	0.00159	0.00192	0.00275	0.00410	0.00685	0.00422	0.00480	0.00486	0.00493	0.00506	0.00591	0.00893	0.01087	0.00075	0.48007	0.48007					
10/06/2013	0.00082	0.00089	0.00115	0.00204	0.00312	0.00495	0.00208	0.00038	0.00060	0.00123	0.00220	0.00424	0.00097	0.00090	0.03250	0.03250	0.00100	0.00035	0.00133	0.00159	0.00192	0.00274	0.00411	0.00683	0.00421	0.00479	0.00486	0.00493	0.00506	0.00591	0.00894	0.01100	0.00074	0.48004	0.48004					
11/06/2013	0.00075	0.00090	0.00119	0.00205	0.00315	0.00502	0.00208	0.00038	0.00063	0.00126	0.00226	0.00434	0.00097	0.00090	0.03250	0.03250	0.00090	0.00035	0.00131	0.00159	0.00193	0.00272	0.00411	0.00685	0.00425	0.00479	0.00486	0.00493	0.00506	0.00593	0.00894	0.01110	0.00074	0.48003	0.48003					
12/06/2013	0.00077	0.00090	0.00120	0.00208	0.00319	0.00504	0.00209	0.00036	0.00063	0.00129	0.00229	0.00439	0.00097	0.00080	0.03250	0.03250	0.00055	0.00035	0.00131	0.00160	0.00193	0.00273	0.00414	0.00683	0.00427	0.00479	0.00486	0.00493	0.00506	0.00593	0.00894	0.01115	0.00075	0.48009	0.48009					
13/06/2013	0.00074	0.00090	0.00120	0.00209	0.00320	0.00504	0.00209	0.00037	0.00064	0.00130	0.00231	0.00436	0.00094	0.00090	0.03250	0.03250	0.00055	0.00035	0.00131	0.00159	0.00193	0.00273	0.00415	0.00679	0.00426	0.00479	0.00486	0.00493	0.00506	0.00592	0.00891	0.01113	0.00075	0.47978	0.47978					
14/06/2013	0.00075	0.00090	0.00121	0.00209	0.00319	0.00504	0.00209	0.00038	0.00064	0.00129	0.00231	0.00431	0.00097	0.00100	0.03250	0.03250	0.00055	0.00035	0.00129	0.00159	0.00193	0.00273	0.00411	0.00669	0.00428	0.00479	0.00486	0.00493	0.00506	0.00591	0.00889	0.01112	0.00076	0.47885	0.47885					
17/06/2013	0.00080	0.00090	0.00120	0.00210	0.00319	0.00501	0.00209	0.00038	0.00066	0.00130	0.00230	0.00429	0.00098	0.00110	0.03250	0.03250	0.00055	0.00035	0.00131	0.00159	0.00192	0.00273	0.00411	0.00668	0.00428	0.00479	0.00486	0.00493	0.00509	0.00591	0.00888	0.01118	0.00072	0.47885	0.47885					
18/06/2013	0.00073	0.00089	0.00122	0.00210	0.00320	0.00503	0.00220	0.00038	0.00066	0.00131	0.00232	0.00433	0.00097	0.00120	0.03250	0.03250	0.00120	0.00035	0.00128	0.00160	0.00192	0.00272	0.00409	0.00668	0.00430	0.00479	0.00486	0.00493	0.00509	0.00590	0.00891	0.01127	0.00073	0.47931	0.47931					
19/06/2013	0.00082	0.00089	0.00123	0.00212	0.00323	0.00506	0.00231	0.00040	0.00068	0.00133	0.00237	0.00439	0.00099	0.00100	0.03250	0.03250	0.00100	0.00035	0.00127	0.00160	0.00192	0.00272	0.00409	0.00668	0.00429	0.00479	0.00486	0.00493	0.00509	0.00590	0.00891	0.01122	0.00073	0.47889	0.47889					
20/06/2013	0.00082	0.00099	0.00125	0.00214	0.00329	0.00516	0.00231	0.00043	0.00069	0.00134	0.00244	0.00454	0.00094	0.00100	0.03250	0.03250	0.00055	0.00035	0.00127	0.00159	0.00193	0.00273	0.00413	0.00680	0.00431	0.00479	0.00486	0.00493	0.00509	0.00596	0.00901	0.01100	0.00075	0.48009	0.48009					
21/06/2013	0.00084	0.00102	0.00127	0.00216	0.00333	0.00524	0.00231	0.00044	0.00069	0.00138	0.00249	0.00460	0.00101	0.00100	0.03250	0.03250	0.00055	0.00035	0.00130	0.00160	0.00193	0.00273	0.00414	0.00683	0.00430	0.00479	0.00486	0.00493	0.00509	0.00600	0.00903	0.01100	0.00077	0.48009	0.48009					
24/06/2013	0.00084	0.00104	0.00128	0.00221	0.00341	0.00535	0.00233	0.00045	0.00069	0.00142	0.00262	0.00476	0.00103	0.00100	0.03250	0.03250	0.00070	0.00035	0.00132	0.00163	0.00195	0.00277	0.00425	0.00703	0.00434	0.00479	0.00486	0.00493	0.00511	0.00604	0.00915	0.01097	0.00085	0.48005	0.48005					
25/06/2013	0.00079	0.00105	0.00128	0.00225	0.00345	0.00541	0.00234	0.00046	0.00069	0.00146	0.00266	0.00488	0.00112	0.00090	0.03250	0.03250	0.00050	0.00035	0.00132	0.00161	0.00194	0.00276	0.00423	0.00701	0.00433	0.00479	0.00486	0.00493	0.00512	0.00607	0.00915	0.01098	0.00071	0.47994	0.47994					
26/06/2013	0.00081	0.00105	0.00128	0.00222	0.00341	0.00539	0.00234	0.00046	0.00069	0.00147	0.00265	0.00476	0.00105	0.00090	0.03250	0.03250	0.00050	0.00035	0.00132	0.00160	0.00195	0.00276	0.00422	0.00698	0.00431	0.00479	0.00486	0.00493	0.00511	0.00604	0.00908	0.01095	0.00072	0.47976	0.47976					
27/06/2013	0.00086	0.00095	0.00124	0.00219	0.00337	0.00529	0.00240	0.00049	0.00071	0.00147	0.00259	0.00480	0.00114	0.00090	0.03250	0.03250	0.00050	0.00035	0.00129	0.00161	0.00195	0.00274	0.00417	0.00691	0.00430	0.00479	0.00486	0.00493	0.00510	0.00602	0.00903	0.01095	0.00072	0.47899	0.47899					
28/06/2013	0.00208	0.00094	0.00123	0.00218	0.00335	0.00527	0.00124	0.00049	0.00070	0.00147	0.00259	0.00469	0.00109	0.00070	0.03250	0.03250	0.00125	0.00035	0.00125	0.00161	0.00195	0.00273	0.00413	0.00686	0.00392	0.00477	0.00486	0.00493	0.00510	0.00600	0.00898	0.01095	0.00070	0.48176	0.48176					
01/07/2013	0.00085	0.00091	0.00121	0.00222	0.00340	0.00534	0.00240	0.00049	0.00070	0.00149	0.00264	0.00474	0.00105	0.00100	0.03250	0.03250	0.00070	0.00035	0.00125	0.00161	0.00196	0.00273	0.00414	0.00690	0.00427	0.00479	0.00486	0.00493	0.00510											

Date	EUR										USD										GBP						SEK		JPY		ZAR				
	EUR OMI	EUR EOM	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	EUR Overnight	EUR LIBOR 1 Week	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	USD Swap	USD Fed Rate	USD Reserve Bank	USD Prime Rate	USD Overnight Regp	USD LIBOR Overnight	USD LIBOR 1 Week	USD LIBOR 1 Month	USD LIBOR 3 Month	USD LIBOR 6 Month	USD LIBOR 1 Year	GBP OMI	GBP SONIA	GBP Overnight	GBP LIBOR 1 Week	GBP LIBOR 1 Month	GBP LIBOR 3 Month	GBP LIBOR 6 Month	GBP LIBOR 1 Year	SEK 1 Week	JPY TONAR	JPY 1pm	ZAR SABOR
07/10/2013	0.00082	0.00099	0.00128	0.00225	0.00339	0.00536	0.00046	0.00057	0.00084	0.00160	0.00262	0.00468	0.00101	0.00080	0.03250	0.03250	0.00075	0.00102	0.00137	0.00174	0.00243	0.00366	0.00621	0.00434	0.00471	0.00481	0.00490	0.00518	0.00589	0.00877	0.01064	0.00067	0.04806	0.04806	
08/10/2013	0.00084	0.00098	0.00128	0.00225	0.00340	0.00536	0.00044	0.00057	0.00085	0.00161	0.00265	0.00471	0.00125	0.00080	0.03250	0.03250	0.00075	0.00102	0.00138	0.00174	0.00244	0.00366	0.00623	0.00435	0.00471	0.00481	0.00489	0.00517	0.00593	0.00882	0.01067	0.00067	0.04803	0.04803	
09/10/2013	0.00081	0.00098	0.00129	0.00228	0.00341	0.00540	0.00044	0.00057	0.00085	0.00161	0.00268	0.00477	0.00123	0.00090	0.03250	0.03250	0.00095	0.00102	0.00139	0.00177	0.00246	0.00369	0.00631	0.00433	0.00470	0.00478	0.00488	0.00517	0.00594	0.00881	0.01078	0.00068	0.04805	0.04805	
10/10/2013	0.00080	0.00097	0.00128	0.00227	0.00340	0.00541	0.00046	0.00057	0.00084	0.00161	0.00268	0.00471	0.00100	0.00090	0.03250	0.03250	0.00135	0.00107	0.00139	0.00174	0.00243	0.00366	0.00627	0.00431	0.00470	0.00478	0.00488	0.00516	0.00593	0.00879	0.01075	0.00070	0.04801	0.04801	
11/10/2013	0.00085	0.00098	0.00128	0.00227	0.00340	0.00540	0.00045	0.00057	0.00084	0.00163	0.00268	0.00480	0.00107	0.00100	0.03250	0.03250	0.00210	0.00104	0.00140	0.00174	0.00244	0.00363	0.00628	0.00438	0.00469	0.00479	0.00488	0.00516	0.00593	0.00880	0.01071	0.00070	0.04810	0.04810	
15/10/2013	0.00078	0.00096	0.00127	0.00225	0.00340	0.00540	0.00044	0.00057	0.00085	0.00165	0.00269	0.00481	0.00130	0.00090	0.03250	0.03250	0.00210	0.00104	0.00142	0.00176	0.00246	0.00364	0.00617	0.00435	0.00470	0.00478	0.00488	0.00517	0.00594	0.00882	0.01075	0.00070	0.04813	0.04813	
15/10/2013	0.00078	0.00098	0.00127	0.00225	0.00340	0.00540	0.00046	0.00057	0.00085	0.00164	0.00268	0.00479	0.00108	0.00100	0.03250	0.03250	0.00185	0.00105	0.00139	0.00174	0.00244	0.00363	0.00629	0.00434	0.00469	0.00479	0.00488	0.00520	0.00594	0.00888	0.01066	0.00071	0.04818	0.04818	
16/10/2013	0.00082	0.00098	0.00127	0.00225	0.00340	0.00541	0.00046	0.00057	0.00085	0.00166	0.00271	0.00484	0.00104	0.00110	0.03250	0.03250	0.00225	0.00107	0.00139	0.00176	0.00246	0.00364	0.00630	0.00431	0.00469	0.00478	0.00487	0.00518	0.00596	0.00887	0.01060	0.00070	0.04809	0.04809	
17/10/2013	0.00088	0.00098	0.00127	0.00224	0.00340	0.00538	0.00046	0.00057	0.00085	0.00166	0.00271	0.00479	0.00103	0.00100	0.03250	0.03250	0.00230	0.00108	0.00136	0.00173	0.00242	0.00359	0.00620	0.00428	0.00469	0.00478	0.00488	0.00517	0.00594	0.00883	0.01060	0.00069	0.04807	0.04807	
18/10/2013	0.00093	0.00098	0.00128	0.00224	0.00339	0.00537	0.00046	0.00057	0.00085	0.00165	0.00272	0.00476	0.00094	0.00100	0.03250	0.03250	0.00180	0.00109	0.00136	0.00172	0.00241	0.00360	0.00614	0.00432	0.00469	0.00479	0.00488	0.00517	0.00591	0.00878	0.01056	0.00068	0.04817	0.04817	
21/10/2013	0.00091	0.00099	0.00128	0.00223	0.00339	0.00538	0.00045	0.00057	0.00085	0.00166	0.00275	0.00481	0.00093	0.00090	0.03250	0.03250	0.00085	0.00107	0.00137	0.00170	0.00239	0.00358	0.00613	0.00431	0.00470	0.00479	0.00488	0.00517	0.00592	0.00878	0.01059	0.00069	0.04815	0.04815	
22/10/2013	0.00093	0.00099	0.00128	0.00223	0.00340	0.00539	0.00045	0.00059	0.00086	0.00166	0.00275	0.00482	0.00099	0.00080	0.03250	0.03250	0.00099	0.00105	0.00138	0.00170	0.00238	0.00358	0.00613	0.00431	0.00470	0.00479	0.00488	0.00517	0.00592	0.00878	0.01071	0.00070	0.04805	0.04805	
23/10/2013	0.00094	0.00100	0.00129	0.00222	0.00340	0.00537	0.00046	0.00059	0.00086	0.00168	0.00278	0.00479	0.00088	0.00080	0.03250	0.03250	0.00010	0.00105	0.00139	0.00170	0.00238	0.00356	0.00609	0.00432	0.00470	0.00479	0.00488	0.00517	0.00588	0.00871	0.01071	0.00078	0.04813	0.04813	
24/10/2013	0.00096	0.00101	0.00129	0.00225	0.00343	0.00542	0.00046	0.00061	0.00089	0.00171	0.00283	0.00476	0.00085	0.00080	0.03250	0.03250	0.00025	0.00103	0.00133	0.00171	0.00238	0.00356	0.00607	0.00432	0.00470	0.00478	0.00488	0.00516	0.00587	0.00872	0.01068	0.00077	0.04809	0.04809	
25/10/2013	0.00096	0.00102	0.00130	0.00228	0.00345	0.00547	0.00048	0.00063	0.00093	0.00174	0.00289	0.00494	0.00086	0.00080	0.03250	0.03250	0.00070	0.00102	0.00134	0.00169	0.00237	0.00354	0.00606	0.00433	0.00469	0.00478	0.00488	0.00515	0.00586	0.00871	0.01066	0.00072	0.04816	0.04816	
28/10/2013	0.00095	0.00102	0.00130	0.00229	0.00349	0.00553	0.00046	0.00064	0.00093	0.00176	0.00291	0.00499	0.00084	0.00080	0.03250	0.03250	0.00165	0.00103	0.00136	0.00169	0.00236	0.00354	0.00606	0.00432	0.00469	0.00478	0.00488	0.00515	0.00586	0.00871	0.01071	0.00070	0.04809	0.04809	
29/10/2013	0.00098	0.00102	0.00129	0.00228	0.00348	0.00550	0.00048	0.00063	0.00093	0.00181	0.00287	0.00497	0.00087	0.00080	0.03250	0.03250	0.00090	0.00104	0.00135	0.00168	0.00237	0.00355	0.00605	0.00429	0.00469	0.00478	0.00488	0.00514	0.00584	0.00871	0.01071	0.00070	0.04804	0.04804	
30/10/2013	0.00103	0.00102	0.00129	0.00228	0.00349	0.00548	0.00053	0.00064	0.00095	0.00176	0.00289	0.00492	0.00087	0.00080	0.03250	0.03250	0.00115	0.00102	0.00132	0.00168	0.00242	0.00355	0.00604	0.00428	0.00469	0.00477	0.00488	0.00514	0.00584	0.00870	0.01073	0.00072	0.04802	0.04802	
31/10/2013	0.00228	0.00103	0.00130	0.00230	0.00351	0.00548	0.00052	0.00065	0.00096	0.00176	0.00287	0.00486	0.00083	0.00070	0.03250	0.03250	0.00070	0.00104	0.00130	0.00168	0.00242	0.00355	0.00603	0.00428	0.00469	0.00477	0.00488	0.00514	0.00584	0.00868	0.01072	0.00072	0.04827	0.04827	
01/11/2013	0.00092	0.00102	0.00129	0.00226	0.00341	0.00533	0.00050	0.00065	0.00095	0.00174	0.00274	0.00471	0.00089	0.00080	0.03250	0.03250	0.00145	0.00100	0.00130	0.00169	0.00238	0.00354	0.00602	0.00426	0.00469	0.00477	0.00488	0.00518	0.00588	0.00866	0.01068	0.00073	0.04809	0.04809	
04/11/2013	0.00092	0.00103	0.00129	0.00227	0.00342	0.00532	0.00051	0.00067	0.00096	0.00175	0.00274	0.00471	0.00088	0.00080	0.03250	0.03250	0.00040	0.00101	0.00133	0.00169	0.00238	0.00353	0.00597	0.00431	0.00469	0.00477	0.00488	0.00520	0.00590	0.00871	0.01065	0.00073	0.04816	0.04816	
05/11/2013	0.00089	0.00102	0.00129	0.00227	0.00341	0.00534	0.00050	0.00066	0.00096	0.00179	0.00275	0.00476	0.00085	0.00080	0.03250	0.03250	0.00090	0.00102	0.00133	0.00169	0.00238	0.00352	0.00596	0.00430	0.00469	0.00476	0.00489	0.00523	0.00597	0.00883	0.01064	0.00072	0.04815	0.04815	
06/11/2013	0.00091	0.00103	0.00130	0.00228	0.00340	0.00535	0.00050	0.00068	0.00096	0.00179	0.00276	0.00476	0.00088	0.00080	0.03250	0.03250	0.00075	0.00102	0.00136	0.00169	0.00238	0.00354	0.00602	0.00430	0.00469	0.00477	0.00489	0.00525	0.00591	0.00881	0.01068	0.00072	0.04816	0.04816	
07/11/2013	0.00078	0.00100	0.00129	0.00228	0.00341	0.00534	0.00050	0.00066	0.00094	0.00177	0.00274	0.00470	0.00084	0.00080	0.03250	0.03250	0.00050	0.00102	0.00127	0.00168	0.00239	0.00354	0.00597	0.00430	0.00469	0.00477	0.00489	0.00525	0.00600	0.00885	0.01060	0.00072	0.04814	0.04814	
08/11/2013	0.00077	0.00098	0.00122	0.00217	0.00324	0.00506	0.00049	0.00064	0.00093	0.00171	0.00256	0.00437	0.00084	0.00080	0.03250	0.03250	0.00090	0.00102	0.00127	0.00169	0.00239	0.00355	0.00595	0.00425	0.00468	0.00476	0.00489	0.00524	0.00599	0.00884	0.01059	0.00072	0.04825	0.04825	
11/11/2013	0.00076	0.00098	0.00122	0.00218	0.00322	0.00502	0.00050	0.00064	0.00094	0.00170	0.00256	0.00439	0.00080	0.00080	0.03250	0.03250	0.00090	0.00102	0.00131	0.00169	0.00239	0.00355	0.00595	0.00425	0.00468	0.00476	0.00489	0.00524	0.00600	0.00890	0.01053	0.00074	0.04831	0.04831	
12/11/2013	0.00074	0.00098	0.00123	0.00218	0.00322	0.00501	0.00050	0.00063	0.00092	0.00169	0.00256	0.00439	0.00084	0.00080	0.03250	0.03250	0.00090	0.00101	0.00127	0.00169	0.00239	0.00355	0.00591	0.00430	0.00468	0.00476	0.00489	0.00524	0.00602	0.00886	0.01059	0.00074	0.04824	0.04824	
13/11/2013	0.00070	0.00097	0.00123	0.00218	0.00320	0.00500	0.00050	0.00063	0.00093	0.00169	0.00256	0.00439	0.00084	0.00080	0.03250	0.03250	0.00085	0.00101	0.00128	0.00168	0.00241	0.00355	0.00592	0.00430	0.										

Date	EUR														USD														GBP						SEK		JPY		ZAR	
	Overnight		1 Month		3 Month		6 Month		1 Year		1 Month		3 Month		6 Month		1 Year		1 Month		3 Month		6 Month		1 Year		1 Week		1 Month		1 Month									
	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	USD	USD	USD	USD	USD	USD	USD	USD	GBP	GBP	GBP	GBP	GBP	GBP	GBP	SEK	JPY	ZAR				
17/02/2014	0.0150	0.0188	0.0224	0.0287	0.0386	0.0547	0.0091	0.0150	0.0197	0.0259	0.0341	0.0508	0.0062	0.0060	0.03250	0.03250	0.0025	0.0086	0.00117	0.00154	0.00235	0.00330	0.00552	0.00432	0.00463	0.00468	0.00483	0.00521	0.00616	0.00902	0.00811	0.00075	0.05329							
18/02/2014	0.0153	0.0190	0.0224	0.0288	0.0386	0.0547	0.0091	0.0150	0.0197	0.0258	0.0341	0.0508	0.0058	0.0060	0.03250	0.03250	0.0030	0.0086	0.00118	0.00154	0.00235	0.00330	0.00552	0.00413	0.00463	0.00468	0.00483	0.00521	0.00612	0.00893	0.00807	0.00075	0.05328							
19/02/2014	0.0164	0.0191	0.0224	0.0287	0.0386	0.0547	0.0094	0.0150	0.0197	0.0256	0.0340	0.0507	0.0058	0.0060	0.03250	0.03250	0.0040	0.0086	0.00120	0.00155	0.00234	0.00329	0.00553	0.00413	0.00463	0.00468	0.00483	0.00522	0.00610	0.00888	0.00806	0.00079	0.05312							
20/02/2014	0.0169	0.0192	0.0221	0.0288	0.0386	0.0545	0.0094	0.0151	0.0197	0.0257	0.0338	0.0507	0.0070	0.0070	0.03250	0.03250	0.0030	0.0087	0.00120	0.00156	0.00236	0.00330	0.00554	0.00414	0.00463	0.00467	0.00483	0.00522	0.00612	0.00888	0.00802	0.00079	0.05317							
21/02/2014	0.0173	0.0192	0.0222	0.0287	0.0386	0.0547	0.0095	0.0154	0.0197	0.0251	0.0341	0.0509	0.0059	0.0070	0.03250	0.03250	0.0050	0.0087	0.00117	0.00156	0.00235	0.00331	0.00555	0.00420	0.00463	0.00467	0.00483	0.00522	0.00610	0.00893	0.00797	0.00079	0.05338							
24/02/2014	0.0169	0.0191	0.0221	0.0287	0.0386	0.0549	0.0095	0.0152	0.0197	0.0251	0.0341	0.0509	0.0058	0.0070	0.03250	0.03250	0.0050	0.0087	0.00121	0.00155	0.00234	0.00331	0.00551	0.00419	0.00463	0.00467	0.00483	0.00522	0.00612	0.00891	0.00789	0.00079	0.05349							
25/02/2014	0.0166	0.0192	0.0222	0.0289	0.0387	0.0553	0.0091	0.0156	0.0197	0.0261	0.0337	0.0512	0.0063	0.0070	0.03250	0.03250	0.0050	0.0088	0.00122	0.00155	0.00234	0.00331	0.00551	0.00418	0.00464	0.00465	0.00483	0.00523	0.00611	0.00893	0.00811	0.00080	0.05349							
26/02/2014	0.0168	0.0194	0.0222	0.0288	0.0387	0.0551	0.0095	0.0160	0.0197	0.0261	0.0343	0.0514	0.0055	0.0070	0.03250	0.03250	0.0030	0.0088	0.00120	0.00155	0.00233	0.00330	0.00551	0.00419	0.00463	0.00467	0.00483	0.00521	0.00612	0.00895	0.00813	0.00079	0.05343							
27/02/2014	0.0162	0.0187	0.0219	0.0288	0.0384	0.0549	0.0095	0.0154	0.0197	0.0260	0.0339	0.0510	0.0055	0.0070	0.03250	0.03250	0.0070	0.0089	0.00120	0.00155	0.00236	0.00330	0.00552	0.00419	0.00463	0.00466	0.00483	0.00522	0.00611	0.00893	0.00813	0.00079	0.05312							
28/02/2014	0.0259	0.0184	0.0218	0.0286	0.0384	0.0549	0.0169	0.0154	0.0197	0.0261	0.0344	0.0514	0.0075	0.0060	0.03250	0.03250	0.0130	0.0090	0.00120	0.00156	0.00236	0.00331	0.00553	0.00390	0.00460	0.00464	0.00483	0.00522	0.00612	0.00895	0.00807	0.00072	0.05326							
03/03/2014	0.0156	0.0184	0.0220	0.0288	0.0387	0.0554	0.0097	0.0152	0.0197	0.0260	0.0346	0.0514	0.0080	0.0070	0.03250	0.03250	0.0070	0.0088	0.00118	0.00155	0.00236	0.00331	0.00554	0.00390	0.00461	0.00464	0.00483	0.00522	0.00614	0.00895	0.00810	0.00074	0.05322							
04/03/2014	0.0157	0.0183	0.0219	0.0287	0.0386	0.0552	0.0095	0.0152	0.0197	0.0257	0.0346	0.0514	0.0080	0.0070	0.03250	0.03250	0.0070	0.0088	0.00121	0.00157	0.00235	0.00332	0.00552	0.00419	0.00463	0.00465	0.00482	0.00521	0.00613	0.00895	0.00811	0.00074	0.05337							
05/03/2014	0.0164	0.0182	0.0216	0.0286	0.0384	0.0551	0.0096	0.0151	0.0196	0.0256	0.0346	0.0512	0.0075	0.0080	0.03250	0.03250	0.0120	0.0088	0.00121	0.00156	0.00234	0.00331	0.00551	0.00421	0.00464	0.00468	0.00483	0.00521	0.00614	0.00897	0.00807	0.00078	0.05330							
06/03/2014	0.0163	0.0181	0.0218	0.0287	0.0384	0.0551	0.0091	0.0149	0.0196	0.0255	0.0344	0.0512	0.0080	0.0080	0.03250	0.03250	0.0140	0.0088	0.00118	0.00154	0.00235	0.00332	0.00552	0.00420	0.00464	0.00468	0.00483	0.00521	0.00614	0.00894	0.00800	0.00075	0.05344							
07/03/2014	0.0159	0.0191	0.0229	0.0299	0.0398	0.0567	0.0091	0.0154	0.0201	0.0271	0.0366	0.0527	0.0080	0.0080	0.03250	0.03250	0.0110	0.0088	0.00120	0.00157	0.00236	0.00332	0.00552	0.00418	0.00465	0.00466	0.00483	0.00521	0.00614	0.00894	0.00795	0.00073	0.05338							
10/03/2014	0.0167	0.0200	0.0236	0.0307	0.0408	0.0578	0.0100	0.0161	0.0207	0.0279	0.0373	0.0538	0.0080	0.0080	0.03250	0.03250	0.0110	0.0090	0.00120	0.00155	0.00234	0.00332	0.00555	0.00418	0.00473	0.00466	0.00483	0.00521	0.00614	0.00900	0.00803	0.00075	0.05365							
11/03/2014	0.0171	0.0194	0.0233	0.0304	0.0405	0.0575	0.0106	0.0159	0.0208	0.0277	0.0368	0.0538	0.0070	0.0080	0.03250	0.03250	0.0060	0.0089	0.00124	0.00156	0.00233	0.00331	0.00555	0.00420	0.00468	0.00466	0.00483	0.00521	0.00614	0.00897	0.00807	0.00075	0.05353							
12/03/2014	0.0172	0.0195	0.0233	0.0304	0.0405	0.0574	0.0101	0.0159	0.0207	0.0275	0.0360	0.0534	0.0079	0.0080	0.03250	0.03250	0.0050	0.0089	0.00121	0.00156	0.00234	0.00331	0.00555	0.00420	0.00465	0.00466	0.00483	0.00521	0.00613	0.00895	0.00801	0.00075	0.05356							
13/03/2014	0.0170	0.0192	0.0230	0.0304	0.0405	0.0573	0.0104	0.0159	0.0207	0.0272	0.0364	0.0534	0.0080	0.0080	0.03250	0.03250	0.0070	0.0088	0.00123	0.00155	0.00233	0.00332	0.00557	0.00417	0.00464	0.00465	0.00483	0.00521	0.00613	0.00892	0.00797	0.00073	0.05357							
14/03/2014	0.0158	0.0191	0.0230	0.0303	0.0402	0.0570	0.0104	0.0159	0.0207	0.0272	0.0363	0.0530	0.0085	0.0080	0.03250	0.03250	0.0060	0.0088	0.00121	0.00156	0.00235	0.00333	0.00557	0.00416	0.00463	0.00465	0.00484	0.00521	0.00614	0.00890	0.00798	0.00072	0.05353							
17/03/2014	0.0162	0.0191	0.0232	0.0303	0.0407	0.0576	0.0106	0.0159	0.0208	0.0274	0.0371	0.0536	0.0082	0.0080	0.03250	0.03250	0.0070	0.0089	0.00120	0.00156	0.00234	0.00334	0.00557	0.00416	0.00463	0.00465	0.00482	0.00521	0.00613	0.00890	0.00796	0.00074	0.05358							
18/03/2014	0.0160	0.0194	0.0234	0.0309	0.0410	0.0582	0.0106	0.0161	0.0209	0.0276	0.0376	0.0544	0.0082	0.0080	0.03250	0.03250	0.0080	0.0089	0.00121	0.00157	0.00235	0.00334	0.00557	0.00416	0.00465	0.00465	0.00482	0.00521	0.00616	0.00891	0.00799	0.00080	0.05357							
19/03/2014	0.0161	0.0195	0.0234	0.0312	0.0411	0.0585	0.0101	0.0164	0.0211	0.0280	0.0377	0.0549	0.0082	0.0080	0.03250	0.03250	0.0070	0.0089	0.00121	0.00158	0.00234	0.00334	0.00558	0.00418	0.00464	0.00466	0.00484	0.00521	0.00616	0.00892	0.00796	0.00077	0.05361							
20/03/2014	0.0163	0.0196	0.0238	0.0313	0.0416	0.0591	0.0114	0.0164	0.0213	0.0280	0.0377	0.0555	0.0080	0.0080	0.03250	0.03250	0.0060	0.0089	0.00120	0.00155	0.00234	0.00330	0.00560	0.00419	0.00468	0.00468	0.00484	0.00523	0.00618	0.00902	0.00788	0.00072	0.05359							
21/03/2014	0.0170	0.0204	0.0239	0.0315	0.0420	0.0593	0.0112	0.0171	0.0213	0.0281	0.0378	0.0555	0.0083	0.0080	0.03250	0.03250	0.0050	0.0091	0.00120	0.00154	0.00233	0.00332	0.00564	0.00419	0.00466	0.00468	0.00484	0.00523	0.00621	0.00904	0.00780	0.00072	0.05339							
24/03/2014	0.0169	0.0209	0.0242	0.0320	0.0425	0.0600	0.0112	0.0175	0.0216	0.0287	0.0386	0.0560	0.0083	0.0090	0.03250	0.03250	0.0090	0.0090	0.00120	0.00154	0.00235	0.00333	0.00564	0.00421	0.00465	0.00465	0.00483	0.00522	0.00621	0.00906	0.00779	0.00073	0.05375							
25/03/2014	0.0172	0.0210	0.0241	0.0318	0.0422	0.0598	0.0113	0.0176	0.0216	0.0286	0.0386	0.0557	0.0082	0.0090	0.03250	0.03250	0.0080	0.0090	0.00119	0.00154	0.00234	0.00330	0.00562	0.00423	0.00465	0.00465	0.00483	0.00524	0.00620	0.00904	0.00786	0.00069	0.05364							
26/03/2014	0.0171	0.0206	0.0237	0.0315	0.0419	0.0591	0.0113	0.0175	0.0216	0.0281	0.0383	0.0551	0.0093	0.0090	0.03250	0.03250	0.0080	0.0090	0.00123	0.00153	0.00233	0.00330	0.00562	0.00425	0.00465	0.00463	0.00484	0.00523	0.00620	0.00909	0.00777	0.00070	0.05375							
29/03/2014	0.0174	0.0214	0.0245	0.0322	0.0424	0.0601	0.0114	0.0185	0.0214	0.0289	0.0387	0.0562	0.0085	0.0090	0.03250	0.03250	0.0070	0.0090	0.00123	0.00153	0.00234	0.00331	0.00563	0.00425	0.00466	0.00466	0.00484	0.00523	0.00621	0.00911	0.00789	0.00072	0.05383							
30/03/2014	0.0195	0.0219	0.0233	0.0310	0.0414	0.0585	0.0134	0.0164	0.0210	0.0276	0.0374	0.0541	0.0079																											

Date	EUR											USD											GBP						SEK		JPY	ZAR	
	EUR EONIA Overnight	EUR EURIBOR 1 Month	EUR EURIBOR 3 Month	EUR EURIBOR 6 Month	EUR EURIBOR 1 Year	EUR LIBOR Overnight	EUR LIBOR 1 Week	EUR LIBOR 1 Month	EUR LIBOR 3 Month	EUR LIBOR 6 Month	EUR LIBOR 1 Year	US\$ Swap Overnight	US\$ Fed Rate	US\$ Federal Reserve Bank Prime	US\$ Prime Rate	US\$ Overnight repo	US\$ LIBOR Overnight	US\$ LIBOR 1 Week	US\$ LIBOR 1 Month	US\$ LIBOR 3 Month	US\$ LIBOR 6 Month	US\$ LIBOR 1 Year	GBP SONIA Overnight	GBP LIBOR Overnight	GBP LIBOR 1 Week	GBP LIBOR 1 Month	GBP LIBOR 3 Month	GBP LIBOR 6 Month	GBP LIBOR 1 Year	SEK STIBOR 1 week	JPY TONAR 1pn overnight	ZAR SABOR Overnight	
30/06/2014	0.00336	0.00052	0.00059	0.00207	0.00303	0.00488	0.00289	0.00036	0.00085	0.00176	0.00272	0.00440		0.00090	0.03250	0.03250		0.00094	0.00123	0.00155	0.00231	0.00327	0.00545	0.00381	0.00466	0.00480	0.00494	0.00553	0.00700	0.01042		0.00058	0.05405
01/07/2014	0.00026	0.00051	0.00028	0.00206	0.00302	0.00488	-	0.00033	0.00083	0.00176	0.00271	0.00439		0.00100	0.03250	0.03250		0.00095	0.00123	0.00155	0.00232	0.00328	0.00546	0.00435	0.00469	0.00475	0.00495	0.00554	0.00709	0.01053		0.00065	0.05400
02/07/2014	0.00023	0.00048	0.00096	0.00205	0.00303	0.00487	-	0.00031	0.00083	0.00176	0.00264	0.00439		0.00100	0.03250	0.03250		0.00096	0.00123	0.00156	0.00235	0.00328	0.00547	0.00437	0.00473	0.00475	0.00494	0.00554	0.00711	0.01057		0.00065	0.05410
03/07/2014	0.00032	0.00050	0.00097	0.00206	0.00303	0.00488	-	0.00029	0.00083	0.00177	0.00267	0.00439		0.00090	0.03250	0.03250		0.00095	0.00123	0.00156	0.00232	0.00327	0.00547	0.00423	0.00476	0.00476	0.00495	0.00556	0.00711	0.01058		0.00065	0.05403
04/07/2014	0.00032	0.00049	0.00097	0.00204	0.00303	0.00486	-	0.00030	0.00084	0.00174	0.00265	0.00435		0.00090	0.03250	0.03250		0.00095	0.00123	0.00153	0.00233	0.00327	0.00553	0.00423	0.00476	0.00476	0.00497	0.00556	0.00714	0.01063		0.00066	0.05399
07/07/2014	0.00034	0.00047	0.00097	0.00203	0.00303	0.00486	-	0.00030	0.00084	0.00172	0.00265	0.00435		0.00100	0.03250	0.03250		0.00095	0.00123	0.00153	0.00234	0.00328	0.00556	0.00423	0.00473	0.00479	0.00497	0.00556	0.00715	0.01063		0.00065	0.05403
08/07/2014	0.00027	0.00048	0.00096	0.00203	0.00303	0.00486	-	0.00026	0.00084	0.00172	0.00265	0.00435		0.00090	0.03250	0.03250		0.00094	0.00122	0.00153	0.00234	0.00330	0.00556	0.00431	0.00469	0.00476	0.00495	0.00556	0.00712	0.01055		0.00066	0.05396
09/07/2014	0.00033	0.00048	0.00095	0.00203	0.00304	0.00487	-	0.00026	0.00084	0.00171	0.00263	0.00435		0.00090	0.03250	0.03250		0.00094	0.00123	0.00153	0.00234	0.00331	0.00557	0.00428	0.00469	0.00475	0.00495	0.00556	0.00711	0.01055		0.00066	0.05397
10/07/2014	0.00036	0.00048	0.00094	0.00202	0.00304	0.00487	-	0.00026	0.00083	0.00171	0.00266	0.00435		0.00090	0.03250	0.03250		0.00094	0.00122	0.00152	0.00234	0.00327	0.00549	0.00432	0.00469	0.00475	0.00495	0.00556	0.00711	0.01053		0.00064	0.05399
11/07/2014	0.00050	0.00048	0.00093	0.00203	0.00305	0.00487	-	0.00026	0.00084	0.00173	0.00265	0.00434		0.00090	0.03250	0.03250		0.00094	0.00123	0.00152	0.00234	0.00326	0.00550	0.00428	0.00471	0.00475	0.00496	0.00555	0.00709	0.01055		0.00065	0.05396
14/07/2014	0.00048	0.00048	0.00092	0.00203	0.00306	0.00488	-	0.00026	0.00084	0.00171	0.00264	0.00434		0.00090	0.03250	0.03250		0.00093	0.00123	0.00152	0.00235	0.00326	0.00552	0.00429	0.00470	0.00475	0.00496	0.00554	0.00708	0.01052		0.00066	0.05399
15/07/2014	0.00034	0.00048	0.00092	0.00202	0.00306	0.00487	-	0.00024	0.00083	0.00171	0.00265	0.00434		0.00090	0.03250	0.03250		0.00094	0.00123	0.00154	0.00233	0.00326	0.00552	0.00430	0.00471	0.00476	0.00496	0.00558	0.00718	0.01069		0.00065	0.05398
16/07/2014	0.00036	0.00047	0.00091	0.00201	0.00304	0.00486	-	0.00024	0.00084	0.00171	0.00263	0.00434		0.00090	0.03250	0.03250		0.00092	0.00123	0.00155	0.00234	0.00327	0.00555	0.00426	0.00476	0.00477	0.00498	0.00556	0.00715	0.01067		0.00065	0.05406
17/07/2014	0.00039	0.00046	0.00091	0.00201	0.00303	0.00486	-	0.00024	0.00084	0.00172	0.00263	0.00434		0.00090	0.03250	0.03250		0.00093	0.00123	0.00156	0.00234	0.00327	0.00554	0.00427	0.00476	0.00476	0.00498	0.00557	0.00715	0.01065		0.00065	0.05406
18/07/2014	0.00037	0.00047	0.00092	0.00202	0.00303	0.00485	-	0.00024	0.00084	0.00171	0.00261	0.00433		0.00090	0.03250	0.03250		0.00093	0.00122	0.00154	0.00232	0.00325	0.00553	0.00426	0.00476	0.00478	0.00499	0.00558	0.00714	0.01065		0.00068	0.05610
21/07/2014	0.00048	0.00049	0.00096	0.00204	0.00303	0.00486	-	0.00026	0.00085	0.00171	0.00260	0.00434		0.00100	0.03250	0.03250		0.00092	0.00123	0.00155	0.00233	0.00327	0.00552	0.00422	0.00473	0.00478	0.00499	0.00556	0.00714	0.01065		0.00068	0.05625
22/07/2014	0.00041	0.00050	0.00096	0.00206	0.00305	0.00488	-	0.00026	0.00086	0.00174	0.00263	0.00439		0.00090	0.03250	0.03250		0.00093	0.00123	0.00155	0.00233	0.00327	0.00556	0.00431	0.00469	0.00476	0.00500	0.00555	0.00714	0.01064		0.00066	0.05635
23/07/2014	0.00047	0.00059	0.00098	0.00208	0.00308	0.00489	0.00004	0.00038	0.00089	0.00174	0.00264	0.00439		0.00090	0.03250	0.03250		0.00092	0.00123	0.00155	0.00234	0.00329	0.00554	0.00433	0.00469	0.00476	0.00500	0.00555	0.00711	0.01062		0.00067	0.05645
24/07/2014	0.00042	0.00064	0.00099	0.00209	0.00308	0.00490	0.00006	0.00048	0.00091	0.00179	0.00264	0.00444		0.00090	0.03250	0.03250		0.00091	0.00123	0.00154	0.00235	0.00329	0.00557	0.00435	0.00469	0.00482	0.00496	0.00556	0.00715	0.01070		0.00067	0.05630
25/07/2014	0.00043	0.00064	0.00100	0.00209	0.00307	0.00490	0.00005	0.00048	0.00091	0.00178	0.00264	0.00444		0.00090	0.03250	0.03250		0.00092	0.00122	0.00156	0.00234	0.00328	0.00560	0.00425	0.00469	0.00481	0.00496	0.00558	0.00717	0.01068		0.00070	0.05617
28/07/2014	0.00044	0.00062	0.00099	0.00209	0.00306	0.00489	0.00003	0.00042	0.00090	0.00176	0.00263	0.00444		0.00090	0.03250	0.03250		0.00091	0.00122	0.00155	0.00236	0.00329	0.00564	0.00432	0.00469	0.00477	0.00496	0.00558	0.00717	0.01065		0.00066	0.05613
29/07/2014	0.00032	0.00061	0.00099	0.00209	0.00306	0.00489	0.00001	0.00041	0.00089	0.00181	0.00264	0.00444		0.00090	0.03250	0.03250		0.00091	0.00122	0.00155	0.00237	0.00330	0.00565	0.00428	0.00469	0.00477	0.00496	0.00558	0.00718	0.01068		0.00066	0.05648
30/07/2014	0.00035	0.00050	0.00098	0.00209	0.00305	0.00489	0.00001	0.00031	0.00090	0.00176	0.00267	0.00444		0.00090	0.03250	0.03250		0.00091	0.00123	0.00156	0.00240	0.00333	0.00569	0.00437	0.00474	0.00480	0.00499	0.00559	0.00716	0.01068		0.00065	0.05625
31/07/2014	0.00017	0.00049	0.00098	0.00209	0.00306	0.00489	0.00121	0.00031	0.00089	0.00177	0.00267	0.00445		0.00080	0.03250	0.03250		0.00087	0.00123	0.00156	0.00239	0.00335	0.00580	0.00405	0.00475	0.00480	0.00501	0.00560	0.00713	0.01068		0.00065	0.05607
01/08/2014	0.00023	0.00049	0.00097	0.00208	0.00308	0.00489	0.00001	0.00028	0.00089	0.00173	0.00266	0.00443		0.00090	0.03250	0.03250		0.00090	0.00122	0.00156	0.00238	0.00334	0.00578	0.00423	0.00474	0.00479	0.00501	0.00560	0.00714	0.01068		0.00068	0.05607
04/08/2014	0.00029	0.00044	0.00096	0.00208	0.00307	0.00488	0.00001	0.00024	0.00089	0.00173	0.00267	0.00444		0.00090	0.03250	0.03250		0.00091	0.00121	0.00157	0.00237	0.00331	0.00562	0.00425	0.00475	0.00479	0.00503	0.00561	0.00713	0.01067		0.00067	0.05609
05/08/2014	0.00031	0.00044	0.00097	0.00207	0.00307	0.00488	0.00001	0.00021	0.00089	0.00171	0.00267	0.00443		0.00090	0.03250	0.03250		0.00090	0.00122	0.00159	0.00237	0.00330	0.00560	0.00428	0.00470	0.00479	0.00504	0.00560	0.00715	0.01076		0.00072	0.05625
06/08/2014	0.00021	0.00044	0.00096	0.00206	0.00306	0.00487	0.00004	0.00020	0.00088	0.00169	0.00266	0.00436		0.00090	0.03250	0.03250		0.00090	0.00120	0.00159	0.00234	0.00328	0.00556	0.00424	0.00469	0.00479	0.00501	0.00562	0.00715	0.01070		0.00069	0.05632

(i) Default Rate stratification and comparison with the Threshold Rate

88. As shown in the tables **at pages 70 and 71 of AVL11:**

88.1 Of the valuation statements and PoDs in the Sample Population that disclosed an absolute Default Rate: 47 valuation statements and 49 PoDs disclosed a Default Rate equal to or in excess of the Threshold Rate of approximately 6.6% per annum. 42 of these 47 valuation statements were received in the period from the Date of Administration to the end of February 2009, when interest rates were relatively high (as discussed at paragraph 83.2 above).

40 of the 49 PoDs match the Default Rates referred to in the corresponding valuation statement. In a number of cases the PoDs simply refer to the attached valuation statement.

Funding Sources							
Benchmark for Cost of Funding:	VS	%	PoD	%	Rate 1	Rate 2	
EUR EONIA Overnight	43	19%	121	46%	3.3%	0.6%	
EUR EURIBOR	20	9%	9	3%	4.2%	1.0%	
EUR LIBOR	3	1%	3	1%	4.0%	0.9%	
GBP LIBOR	4	2%	1	0%	4.5%	1.0%	
GBP SONIA Overnight	3	1%	2	1%	3.2%	0.6%	
JPY LIBOR Overnight	-	0%	1	0%	0.4%	0.1%	
US\$ Fed Rate	87	39%	51	19%	0.7%	0.2%	
US\$ LIBOR	58	26%	68	26%	2.4%	0.5%	
US\$ Overnight repo	1	0%	1	0%	0.8%	0.2%	
US\$ Prime Rate	2	1%	5	2%	4.2%	3.3%	
US\$ Swap Overnight	-	0%	-	0%	0.8%	0.2%	
SEK STIBOR 1 week	1	0%	1	0%	4.0%	1.4%	
ZAR SABOR Overnight	1	0%	1	0%	11.7%	6.2%	
Creditors referencing a basis of rate	223	100%	264	100%			

Rate 1 is the average benchmark rate from 15/09/2008 to 31/12/2008 (Period 1).

Rate 2 is the average benchmark rate from 15/09/2008 to 30/04/2014 (Period 2).

Rate Stratification (Rate 1 Plus Spread):	VS	%	PoD	%
0% - 1.99%	40	18%	44	17%
2% - 3.99%	98	44%	73	28%
4% - 6.56%	78	35%	141	53%
Rate below 6.6%	216	97%	258	98%
6.57% - 7.99%	5	2%	3	1%
8% - 9.99%	-	0%	-	0%
10%+	2	1%	3	1%
Rate 6.6% and above	7	3%	6	2%
Creditors referencing a basis of rate	223	100%	264	100%

Rate Stratification (Rate 2 Plus Spread):	VS	%	PoD	%
0% - 1.99%	184	83%	155	59%
2% - 3.99%	27	12%	96	36%
4% - 6.56%	10	4%	10	4%
Rate below 6.6%	221	99%	261	99%
6.57% - 7.99%	1	0%	1	0%
8% - 9.99%	-	0%	-	0%
10%+	1	0%	2	1%
Rate 6.6% and above	2	1%	3	1%
Creditors referencing a basis of rate	223	100%	264	100%

Default Rate Claims Specifying a Rate of 8% or Above

VALUATION STATEMENTS		PODS	
Entity	Rate	Entity	Rate
Creditor A	24.4%	Creditor A	24.4%
Creditor B	23.3%	Creditor B	23.3%
Creditor C	15.9%	Creditor C	15.9%
Creditor D	15.9%	Creditor D	15.9%
Creditor E	15.9%	Creditor E	15.9%
Creditor F	15.9%	Creditor F	15.9%
Creditor G	13.3%	Creditor G	13.3%
Creditor H	12.7%	Creditor H	12.7%
Creditor I	10.5%	Creditor I	10.5%
Creditor J	10.5%	Creditor J	10.5%
Creditor K	10.0%	Creditor K	10.0%
Creditor L	10.0%	Creditor L	10.0%
Creditor M	10.0%	Creditor M	10.0%
Creditor N	9.1%	Creditor N	9.1%
Creditor O	9.0%	Creditor O	9.0%
Creditor P	9.0%	Creditor P	9.0%
Creditor Q	8.5%	Creditor Q	8.5%
<hr/>		<hr/>	
Number of creditors in both populations	17	Number of creditors in both populations	17
Creditor R	8.8%	Creditor V	15.9%
Creditor S	8.3%	Creditor W	11.1%
Creditor T	8.3%	Creditor X	11.0%
Creditor U	8.0%	Creditor Y	9.3%
		Creditor Z	9.0%
		Creditor AA	8.4%
		Creditor AB	8.0%
<hr/>		<hr/>	
Number of creditors - valuation statement only	4	Number of creditors - PoD only	7
<hr/>		<hr/>	
Total number of creditors	21	Total number of creditors	24

Note that the identities of the creditors have been anonymised to preserve confidentiality.

Duplicate PoD analysis (PoDs submitted by Original Creditor and Assignee)

Description	No.	%
No rate or benchmark claimed in both	27	38%
Same rate claimed in both	15	21%
Different rate claimed in later PoD	1	1%
Same benchmark claimed in both	14	19%
No rate or benchmark in initial PoD, rate or benchmark in later PoD	6	8%
Rate or benchmark provided in initial PoD, not in later PoD	8	11%
Benchmark provided in initial PoD, rate in later PoD	1	1%
Total number of duplicate PoDs	<u>72</u>	

We have identified one instance where a higher rate was submitted by an assignee: 2.59% vs 2.2%.
 One creditor submitted a rate based on Eonia then the assignee submitted a fixed rate of 5.28%.
 Eonia did not exceed 4.601% over the period 15/09/08 to 30/04/14.