

Publication according to section 28 para. 1 nos. 1 and 3 Pfandbrief Act (Germany)

**Lettres de Gage publiques (covered bonds backed by public sector debt) outstanding and their cover pool | Q2/2013**

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q2/2013	Q2/2012	Q2/2013	Q2/2012	Q2/2013	Q2/2012
<b>Public Pfandbriefe</b>	(€ mn.)	3.341,5	3.675,8	3.488,9	3.697,1	3.101,6	3.331,5
of which derivatives	(€ mn.)	-	-	-244,9	-462,0	-10,4	-102,4
Cover Pool	(€ mn.)	4.243,4	4.483,3	4.650,5	4.750,7	4.127,1	4.266,5
of which derivatives	(€ mn.)	-	-	-133,5	-477,4	186,6	26,4
Over-Collateralisation (OC)	(€ mn.)	901,9	807,6	1.161,7	1.053,6	1.025,5	934,9
OC in % of Pfandbriefe outstanding		27,0	22,0	33,3	28,5	33,1	28,1

\* The static approach was used for calculation of the risk-adjusted net present value according to section 5 para. 1 no. 1 and section 6 of the Net Present Value Regulation (PfandBarwertV).

Annotation:

NORD/LB CFB points out that over-collateralisation (section 4 para.1 Pfandbrief Act) and liquidity reserves (section 4 para. 1 a Pfandbrief Act) is included in the nominal values of the cover pool.

Publication according to section 28 para. 1 no. 2 Pfandbrief Act (Germany)

**Maturity structure of Lettres de Gage publiques (covered bonds backed by public sector debt) outstanding and their respective cover pools**

**2nd Quarter**

Public Pfandbriefe		Q2/2013		Q2/2012	
		Pfandbriefe outstanding Mio. €	Cover pool Mio. €	Pfandbriefe outstanding Mio. €	Cover pool Mio. €
<b>Maturity:</b>					
≤ 1 year		185,1	1.254,2	175,8	1.327,5
> 1 year und ≤ 5 years		1.745,7	1.293,3	1.894,6	1.191,1
thereof	> 1 year und ≤ 2 years	269,2	289,9	187,1	384,8
	> 2 years und ≤ 3 years	458,9	258,2	279,8	207,7
	> 3 years und ≤ 4 years	866,6	333,1	547,8	255,6
	> 4 years und ≤ 5 years	151,0	412,1	879,9	343,0
> 5 years und ≤ 10 years		774,3	635,0	660,1	823,8
> 10 years		636,5	1.061,0	945,3	1.141,0

Publication according to section 28 para. 1 no. 4 Pfandbrief Act (Germany)

**Further Cover Assets\*)**  
**2nd Quarter**

Further cover assets for Public Pfandbriefe according to section 20 para. 2 no. 2		
	Q2/2013 € mn.	Q2/2012 € mn.
Cover Assets	175,0	305,0

Publication according to section 28 para. 3 Pfandbrief Act (Germany)

**Volume of claims used to cover Lettres de Gage publiques (covered bonds backed by public sector debt) according to the individual states in which the borrower is located and the total amount of payments in arrears for at least 90 days**  
**2nd Quarter**

		Cover Assets					Amount of claims in arrears for at least 90 days				
		Total	thereof State	Regional authorities	Local authorities	Other debtors	Total	thereof State	Regional authorities	Local authorities	Other debtors
State	Period	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
<b>Total - all states</b>	30-Jun-13	4.243,4	500,3	606,0	760,3	2.376,7	-	-	-	-	-
	30-Jun-12	4.483,3	444,7	810,1	848,2	2.380,4	-	-	-	-	-
<b>Germany</b>	30-Jun-13	1.244,7	18,5	16,2	-	1.209,9	-	-	-	-	-
	30-Jun-12	1.183,8	19,7	76,3	-	1.087,7	-	-	-	-	-
<b>Belgien</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
<b>Australia</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	25,8	-	-	-	25,8	-	-	-	-	-
<b>Dänemark</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
<b>Estland</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
<b>Finnland</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
<b>France</b>	30-Jun-13	161,8	-	-	-	161,8	-	-	-	-	-
	30-Jun-12	164,6	-	-	-	164,6	-	-	-	-	-
<b>Griechenland</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
<b>Großbritannien</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
<b>Ireland</b>	30-Jun-13	82,3	-	-	-	82,3	-	-	-	-	-
	30-Jun-12	97,1	-	-	-	97,1	-	-	-	-	-

		Cover Assets					Amount of claims in arrears for at least 90 days				
		Total	thereof				Total	thereof			
			State	Regional authorities	Local authorities	Other debtors		State	Regional authorities	Local authorities	Other debtors
State	Period	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Italy	30-Jun-13	157,8	102,4	40,9	-	14,5	-	-	-	-	-
	30-Jun-12	197,9	103,3	92,3	-	2,3	-	-	-	-	-
Lettland	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
Litauen	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
Luxemburg	30-Jun-13	328,8	-	-	-	328,8	-	-	-	-	-
	30-Jun-12	330,8	-	-	-	330,8	-	-	-	-	-
New Zealand	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	77,6	-	-	-	77,6	-	-	-	-	-
Netherlands	30-Jun-13	182,6	71,0	-	-	111,6	-	-	-	-	-
	30-Jun-12	177,6	71,0	-	-	106,6	-	-	-	-	-
Austria	30-Jun-13	98,8	43,8	45,0	-	10,0	-	-	-	-	-
	30-Jun-12	96,6	46,6	45,0	-	5,0	-	-	-	-	-
Poland	30-Jun-13	173,2	173,2	-	-	-	-	-	-	-	-
	30-Jun-12	133,8	108,9	-	-	24,9	-	-	-	-	-
Portugal	30-Jun-13	15,0	-	-	-	15,0	-	-	-	-	-
	30-Jun-12	15,0	-	-	-	15,0	-	-	-	-	-
Rumänien	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
Sweden	30-Jun-13	50,0	-	-	-	50,0	-	-	-	-	-
	30-Jun-12	50,0	-	-	-	50,0	-	-	-	-	-
Slowakei	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-

		Cover Assets					Amount of claims in arrears for at least 90 days				
		Total	thereof State	Regional authorities	Local authorities	Other debtors	Total	thereof State	Regional authorities	Local authorities	Other debtors
State	Period	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
<b>Slovenia</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	52,0	52,0	-	-	-	-	-	-	-	-
<b>Spain</b>	30-Jun-13	195,0	-	-	-	195,0	-	-	-	-	-
	30-Jun-12	120,0	-	-	-	120,0	-	-	-	-	-
<b>Czech Republic</b>	30-Jun-13	40,0	30,0	-	-	10,0	-	-	-	-	-
	30-Jun-12	40,0	30,0	-	-	10,0	-	-	-	-	-
<b>Hungary</b>	30-Jun-13	25,0	-	-	-	25,0	-	-	-	-	-
	30-Jun-12	35,0	-	-	-	35,0	-	-	-	-	-
<b>Zypern</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
<b>Island</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
<b>Liechtenstein</b>	30-Jun-13	-	-	-	-	-	-	-	-	-	-
	30-Jun-12	-	-	-	-	-	-	-	-	-	-
<b>Norway</b>	30-Jun-13	46,4	-	-	-	46,4	-	-	-	-	-
	30-Jun-12	109,9	-	-	-	109,9	-	-	-	-	-
<b>Switzerland</b>	30-Jun-13	25,5	-	-	-	25,5	-	-	-	-	-
	30-Jun-12	25,5	-	-	-	25,5	-	-	-	-	-
<b>Japan</b>	30-Jun-13	18,5	-	-	18,5	-	-	-	-	-	-
	30-Jun-12	25,0	-	-	25,0	-	-	-	-	-	-
<b>Canada</b>	30-Jun-13	232,5	-	182,5	50,0	-	-	-	-	-	-
	30-Jun-12	239,8	-	189,8	50,0	-	-	-	-	-	-
<b>USA</b>	30-Jun-13	1.024,5	11,3	321,4	691,8	-	-	-	-	-	-
	30-Jun-12	1.193,0	13,2	406,6	773,2	-	-	-	-	-	-
<b>other OECD-States</b>	30-Jun-13	90,9	-	-	-	90,9	-	-	-	-	-
	30-Jun-12	92,7	-	-	-	92,7	-	-	-	-	-