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## ISSUER AND CONTROL

|                        |  |
|------------------------|--|
| Issuer:                | Nord/LB Covered Finance Bank S.A.                      |
| Owner:                 | Norddeutsche Landesbank Luxembourg S.A.                |
| Controlling authority: | Commission de Surveillance du Secteur Financier (CSSF) |

**NORD/LB**  
Covered Finance Bank

| Long Rating  | S&P             | Moody's | Fitch        |
|--------------|-----------------|---------|--------------|
| Covered bond | AA+ (negative)  | -       | AAA (stable) |
| Issuer       | BBB+ (negative) | -       | A (stable)   |
| Owner        | -               | -       | -            |

| CRD-compliant   |
|-----------------|
| <b>NO</b>       |
| UCITS-compliant |
| <b>YES</b>      |

| Lettre de Gage | Amount in EUR |
|----------------|---------------|
| Nominal Value  | 3.182.972.484 |
| MTM Value      | 3.328.494.275 |

as per: 31.12.2013

| Registered LdG in EUR |                       |          |            |            |          |             |  |
|-----------------------|-----------------------|----------|------------|------------|----------|-------------|--|
| ISIN                  | Amount in EUR         | Currency | Issue date | Maturity   | Coupon * | Coupon Type |  |
| NAPF000000001         | 25.000.000,00         | EUR      | 12.06.2007 | 01.07.2038 | 4,91     | fest        |  |
| NAPF000000002         | 13.178.324,00         | EUR      | 12.06.2007 | 18.06.2027 | 0        | Zero        |  |
| NAPF000000003         | 10.000.000,00         | EUR      | 08.08.2007 | 13.08.2024 | 4,83     | fest        |  |
| NAPF000000004         | 50.000.000,00         | EUR      | 24.08.2007 | 02.09.2033 | 4,8      | fest        |  |
| NAPF000000005         | 5.000.000,00          | EUR      | 25.09.2007 | 27.09.2022 | 4,81     | fest        |  |
| NAPF000000006         | 5.000.000,00          | EUR      | 09.10.2007 | 12.10.2027 | 3,5      | fest        |  |
| NAPF000000007         | 5.000.000,00          | EUR      | 18.02.2008 | 19.02.2020 | 4,6      | fest        |  |
| NAPF000000008         | 5.000.000,00          | EUR      | 18.02.2008 | 19.02.2020 | 4,6      | fest        |  |
| NAPF000000009         | 25.000.000,00         | EUR      | 20.02.2008 | 20.02.2018 | 4,49     | fest        |  |
| NAPF000000010         | 33.303.649,00         | EUR      | 19.02.2008 | 21.02.2033 | 0        | Zero        |  |
| NAPF000000011         | 1.270.000,00          | EUR      | 26.02.2008 | 01.03.2032 | 0        | Zero        |  |
| NAPF000000012         | 4.800.000,00          | EUR      | 26.02.2008 | 01.03.2032 | 0        | Zero        |  |
| NAPF000000013         | 6.370.000,00          | EUR      | 26.02.2008 | 01.03.2032 | 0        | Zero        |  |
| NAPF000000014         | 27.375.114,00         | EUR      | 26.02.2008 | 01.03.2032 | 0        | Zero        |  |
| NAPF000000015         | 10.000.000,00         | EUR      | 26.03.2008 | 28.03.2018 | 4,41     | fest        |  |
| NAPF000000017         | 10.000.000,00         | EUR      | 08.07.2008 | 10.07.2018 | 5,02     | fest        |  |
| NAPF000000018         | 10.000.000,00         | EUR      | 15.07.2008 | 17.07.2020 | 5,02     | fest        |  |
| NAPF000000019         | 5.000.000,00          | EUR      | 27.01.2009 | 24.02.2031 | 3,96     | fest        |  |
| NAPF000000020         | 10.000.000,00         | EUR      | 03.07.2009 | 09.07.2029 | 4,92     | fest        |  |
| NAPF000000021         | 10.000.000,00         | EUR      | 14.07.2009 | 14.07.2025 | 5,03     | fest        |  |
| NAPF000000022         | 1.000.000,00          | EUR      | 10.07.2009 | 15.07.2019 | 4,55     | fest        |  |
| NAPF000000023         | 2.500.000,00          | EUR      | 14.07.2009 | 17.07.2019 | 4,6      | fest        |  |
| NAPF000000024         | 5.000.000,00          | EUR      | 15.07.2009 | 18.07.2016 | 4,14     | fest        |  |
| NAPF000000025         | 3.000.000,00          | EUR      | 17.10.2012 | 17.10.2019 | 4,5      | fest        |  |
| NAPF000000025.1       | 2.000.000,00          | EUR      | 17.07.2009 | 17.10.2019 | 4,5      | fest        |  |
| NAPF000000025.2       | 8.000.000,00          | EUR      | 17.07.2009 | 17.10.2019 | 4,5      | fest        |  |
| NAPF000000025.6       | 5.000.000,00          | EUR      | 17.07.2009 | 17.10.2019 | 4,5      | fest        |  |
| NAPF000000025.7       | 2.000.000,00          | EUR      | 17.07.2009 | 17.10.2019 | 4,5      | fest        |  |
| NAPF000000025.8       | 20.000.000,00         | EUR      | 17.07.2009 | 17.10.2019 | 4,5      | fest        |  |
| NAPF000000025.9       | 5.000.000,00          | EUR      | 17.07.2009 | 17.10.2019 | 4,5      | fest        |  |
| NAPF000000026         | 300.000,00            | EUR      | 17.07.2009 | 17.10.2019 | 4,64     | fest        |  |
| NAPF000000027         | 4.600.000,00          | EUR      | 17.07.2009 | 17.10.2019 | 4,64     | fest        |  |
| NAPF000000027.2       | 400.000,00            | EUR      | 17.07.2009 | 17.10.2019 | 4,64     | fest        |  |
| NAPF000000029         | 5.000.000,00          | EUR      | 21.07.2009 | 29.12.2014 | 3,7      | fest        |  |
| NAPF000000030         | 10.000.000,00         | EUR      | 22.07.2009 | 24.07.2029 | 4,88     | fest        |  |
| NAPF000000031         | 5.000.000,00          | EUR      | 24.07.2009 | 29.07.2019 | 4,52     | fest        |  |
| NAPF000000032         | 15.000.000,00         | EUR      | 27.07.2009 | 29.07.2025 | 5,02     | fest        |  |
| NAPF000000033         | 5.000.000,00          | EUR      | 29.07.2009 | 29.07.2025 | 5,02     | fest        |  |
| NAPF000000034         | 10.000.000,00         | EUR      | 29.07.2009 | 28.11.2014 | 3,6      | fest        |  |
| NAPF000000035         | 27.146.074,00         | EUR      | 11.08.2009 | 13.08.2029 | 0        | Zero        |  |
| NAPF000000036         | 5.000.000,00          | EUR      | 12.08.2009 | 13.08.2026 | 5,3      | fest        |  |
| NAPF000000037         | 15.000.000,00         | EUR      | 13.08.2009 | 13.08.2026 | 5,3      | fest        |  |
| NAPF000000039         | 1.500.000,00          | EUR      | 15.09.2009 | 14.09.2029 | 4,51     | fest        |  |
| NAPF000000040         | 1.000.000,00          | EUR      | 16.09.2009 | 16.09.2024 | 4,37     | fest        |  |
| NAPF000000041         | 3.000.000,00          | EUR      | 16.09.2009 | 18.09.2024 | 4,4      | fest        |  |
| NAPF000000042         | 5.000.000,00          | EUR      | 24.09.2009 | 25.09.2024 | 4,46     | fest        |  |
| NAPF000000043         | 15.000.000,00         | EUR      | 20.11.2009 | 25.11.2030 | 4,5      | fest        |  |
| NAPF000000044         | 4.000.000,00          | EUR      | 08.12.2009 | 10.12.2021 | 4,05     | fest        |  |
| NAPF000000045         | 1.000.000,00          | EUR      | 15.12.2009 | 18.12.2029 | 4,32     | fest        |  |
| NAPF000000046         | 25.000.000,00         | EUR      | 26.03.2010 | 31.03.2014 | 2,35     | fest        |  |
| NAPF000000048         | 10.000.000,00         | EUR      | 22.11.2010 | 22.11.2030 | 3,5      | fest        |  |
| NAPF000000048         | 40.000.000,00         | EUR      | 15.11.2010 | 22.11.2030 | 3,5      | fest        |  |
| NAPF000000049         | 5.000.000,00          | EUR      | 08.12.2010 | 10.12.2025 | 4,18     | fest        |  |
| NAPF000000050         | 5.000.000,00          | EUR      | 08.12.2010 | 10.12.2025 | 4,18     | fest        |  |
| NAPF000000051         | 5.000.000,00          | EUR      | 10.01.2011 | 17.01.2018 | 3,05     | fest        |  |
| NAPF000000052         | 4.000.000,00          | EUR      | 11.02.2011 | 17.02.2025 | 4,28     | variabel    |  |
| NAPF000000053         | 5.000.000,00          | EUR      | 01.03.2011 | 04.03.2031 | 4,7      | fest        |  |
| NAPF000000054         | 5.000.000,00          | EUR      | 04.07.2011 | 07.07.2031 | 4,55     | fest        |  |
| NAPF000000055         | 5.000.000,00          | EUR      | 04.07.2011 | 07.07.2031 | 4,55     | fest        |  |
| NAPF000000056         | 5.000.000,00          | EUR      | 04.07.2011 | 07.07.2031 | 4,55     | fest        |  |
| NAPF000000057         | 500.000,00            | EUR      | 04.07.2011 | 07.07.2031 | 4,55     | fest        |  |
| NAPF000000058         | 3.000.000,00          | EUR      | 23.08.2011 | 25.08.2031 | 4,05     | variabel    |  |
| NAPF000000059         | 3.000.000,00          | EUR      | 15.09.2011 | 19.10.2016 | 2,35     | fest        |  |
| NAPF000000060         | 3.000.000,00          | EUR      | 15.09.2011 | 19.10.2016 | 2,35     | fest        |  |
| NAPF000000061         | 3.000.000,00          | EUR      | 27.10.2011 | 31.10.2031 | 4,01     | fest        |  |
| NAPF000000062         | 500.000,00            | EUR      | 11.11.2011 | 11.11.2031 | 4        | variabel    |  |
| NAPF000000063         | 5.000.000,00          | EUR      | 11.11.2011 | 11.11.2031 | 4        | fest        |  |
| NAPF000000064         | 4.000.000,00          | EUR      | 09.02.2012 | 12.02.2016 | 1,8      | fest        |  |
| NAPF000000065         | 30.000.000,00         | EUR      | 28.02.2012 | 05.03.2032 | 3,57     | fest        |  |
| NAPF000000066         | 70.000.000,00         | EUR      | 28.02.2012 | 05.03.2032 | 3,57     | fest        |  |
| NAPF000000068         | 6.000.000,00          | EUR      | 03.07.2012 | 05.07.2027 | 3,07     | fest        |  |
| NAPF000000069         | 10.000.000,00         | EUR      | 04.07.2012 | 29.12.2023 | 2,8      | fest        |  |
| NAPF000000070         | 5.000.000,00          | EUR      | 07.08.2012 | 10.10.2023 | 2,65     | fest        |  |
| NAPF000000071         | 5.000.000,00          | EUR      | 18.09.2012 | 21.09.2023 | 2,51     | fest        |  |
| NAPF000000072         | 4.000.000,00          | EUR      | 18.09.2012 | 21.09.2023 | 2,5      | fest        |  |
| NAPF000000073         | 10.000.000,00         | EUR      | 31.10.2012 | 05.11.2027 | 2,77     | fest        |  |
| NAPF000000074         | 30.000.000,00         | EUR      | 05.12.2012 | 10.12.2029 | 2,67     | fest        |  |
| <b>SUM</b>            | <b>763.743.161,00</b> |          |            |            |          |             |  |

| Bearer LdG in EUR |                  |          |            |            |          |             |
|-------------------|------------------|----------|------------|------------|----------|-------------|
| ISIN              | Amount in EUR    | Currency | Issue date | Maturity   | Coupon * | Coupon Type |
| CH0030943903      | 40.729.879,44    | CHF      | 04.05.2007 | 23.05.2033 | 3,19     | fest        |
| CH0035527149      | 162.919.517,76   | CHF      | 13.11.2007 | 17.12.2015 | 3,12     | fest        |
| EMTN00000057      | 5.000.000,00     | EUR      | 03.11.2010 | 05.11.2020 | 3,12     | fest        |
| XS0303324585      | 251.925.168,59   | USD      | 24.05.2007 | 05.06.2017 | 5,37     | fest        |
| XS0306020057      | 11.957.431,54    | NOK      | 08.06.2007 | 20.06.2022 | 5,6      | fest        |
| XS0307349125      | 119.574.315,44   | NOK      | 13.06.2007 | 06.09.2022 | 5,67     | fest        |
| XS0317011632      | 3.625.552,90     | USD      | 10.08.2007 | 15.01.2015 | 0,2      | variabel    |
| XS0317012283      | 13.819.789,94    | JPY      | 10.08.2007 | 15.01.2015 | 1,7      | fest        |
| XS0328739445      | 86.373.687,12    | JPY      | 25.10.2007 | 30.10.2015 | 0,9      | fest        |
| XS0333499639      | 50.000.000,00    | EUR      | 23.11.2007 | 04.12.2017 | 4,51     | fest        |
| XS0334571030      | 50.000.000,00    | EUR      | 28.11.2007 | 07.12.2016 | 4,53     | fest        |
| XS0334572608      | 50.000.000,00    | EUR      | 28.11.2007 | 07.12.2019 | 4,65     | fest        |
| XS0336554281      | 172.747.374,24   | JPY      | 11.12.2007 | 14.12.2015 | 0,9      | fest        |
| XS0337182256      | 100.000.000,00   | EUR      | 12.12.2007 | 23.12.2019 | 4,75     | fest        |
| XS0337182413      | 250.000.000,00   | EUR      | 12.12.2007 | 21.12.2022 | 4,75     | fest        |
| XS0340560720      | 50.000.000,00    | EUR      | 10.01.2008 | 19.01.2015 | 0,33     | variabel    |
| XS0355410126      | 50.000.000,00    | EUR      | 19.03.2008 | 03.04.2017 | 4,31     | fest        |
| XS0355410472      | 50.000.000,00    | EUR      | 19.03.2008 | 03.04.2018 | 4,35     | fest        |
| XS0385944946      | 62.776.515,60    | NOK      | 27.08.2008 | 04.09.2018 | 5,63     | fest        |
| XS0393539381      | 150.000.000,00   | EUR      | 09.10.2008 | 05.10.2016 | 0,22     | variabel    |
| XS0393541106      | 150.000.000,00   | EUR      | 09.10.2008 | 05.10.2016 | 0,33     | variabel    |
| XS0406533843      | 25.000.000,00    | EUR      | 17.12.2008 | 30.12.2016 | 0,89     | variabel    |
| XS0413110700      | 25.000.000,00    | EUR      | 05.02.2009 | 09.02.2017 | 1,26     | variabel    |
| XS0439554899      | 50.000.000,00    | EUR      | 03.07.2009 | 07.12.2016 | 4,53     | fest        |
| XS0451363708      | 6.000.000,00     | EUR      | 04.09.2009 | 30.08.2019 | 0,8      | variabel    |
| XS0464371011      | 5.000.000,00     | EUR      | 30.10.2009 | 09.11.2016 | 4        | fest        |
| XS0475042445      | 10.000.000,00    | EUR      | 16.12.2009 | 23.12.2014 | 3,02     | fest        |
| XS0477166168      | 6.000.000,00     | EUR      | 04.01.2010 | 30.10.2014 | 3,06     | fest        |
| XS0502537672      | 2.500.000,00     | EUR      | 09.04.2010 | 16.04.2015 | 2,67     | fest        |
| XS0508518189      | 2.500.000,00     | EUR      | 04.05.2010 | 28.11.2014 | 2,3      | fest        |
| XS0513578681      | 10.000.000,00    | EUR      | 21.05.2010 | 01.06.2015 | 2,38     | fest        |
| XS0548908770      | 2.000.000,00     | EUR      | 06.10.2010 | 13.04.2016 | 2,3      | fest        |
| XS0583484810      | 25.000.000,00    | EUR      | 19.01.2011 | 30.06.2014 | 2,46     | fest        |
| XS0590122072      | 81.459.758,88    | CHF      | 01.02.2011 | 10.02.2014 | 0,33     | variabel    |
| XS0630821980      | 59.787.157,72    | NOK      | 18.05.2011 | 25.05.2021 | 5        | fest        |
| XS0720529196      | 72.511.057,94    | USD      | 09.12.2011 | 17.03.2017 | 1,7      | variabel    |
| XS0721547031      | 72.511.057,94    | USD      | 12.12.2011 | 06.02.2015 | 1,56     | variabel    |
| XS0754791589      | 72.511.057,94    | USD      | 01.03.2012 | 06.02.2015 | 1,32     | variabel    |
| XS0785173104      | 10.000.000,00    | EUR      | 15.05.2012 | 23.05.2018 | 2        | fest        |
| SUM               | 2.419.229.322,97 |          |            |            |          |             |

\* Actual Period

| Liability Maturities | Amount in EUR |
|----------------------|---------------|
| ≤ 1y                 | 165.959.571   |
| > 1y ≤ 2y            | 648.008.243   |
| > 2y ≤ 3y            | 448.000.000   |
| > 3y ≤ 4y            | 450.436.239   |
| > 4y ≤ 5y            | 173.776.508   |
| > 5y ≤ 10y           | 709.118.880   |
| > 10y                | 587.673.043   |
| SUM                  | 3.182.972.484 |

| Repayment Type | Amount in EUR |
|----------------|---------------|
| Amortizing     | 6.000.000     |
| Bullet         | 3.176.972.484 |
| SUM            | 3.182.972.484 |

| Average Life in Years | 6,35 |
|-----------------------|------|
|-----------------------|------|

| Issue Currencies | Amount in EUR |
|------------------|---------------|
| CHF              | 285.109.156   |
| EUR              | 1.897.743.161 |
| JPY              | 272.940.851   |
| NOK              | 254.095.420   |
| USD              | 473.083.895   |
| SUM              | 3.182.972.484 |

| Liability Currencies ** | Amount in EUR |
|-------------------------|---------------|
| CHF                     | 162.919.518   |
| EUR                     | 1.936.673.833 |
| JPY                     | 100.193.477   |
| USD                     | 968.098.477   |
| SUM                     | 3.167.885.305 |

\*\* Issue Currency after Swap

| Interest Rate Type | Amount in EUR |
|--------------------|---------------|
| Fixed              | 2.353.410.837 |
| Floating           | 716.118.486   |
| Zero               | 113.443.161   |
| SUM                | 3.182.972.484 |

2/ COVER POOL

| Included Assets     | Amount in EUR |
|---------------------|---------------|
| Bonds               | 3.208.672.865 |
| Supplemental Assets | 175.000.000   |
| Loans               | 724.323.491   |
| Total               | 4.107.996.356 |

| Cover Pool Items          |            |
|---------------------------|------------|
| Number of Assets          | 351        |
| Number of Clients         | 169        |
| Average asset size in EUR | 11.703.693 |

| Cover Pool    | Amount in EUR |
|---------------|---------------|
| Nominal Value | 4.107.996.356 |
| MTM Value     | 4.506.890.280 |

| Overcollateralization | Amount in EUR | Ratio  |
|-----------------------|---------------|--------|
| Nominal OC            | 925.023.872   | 29,06% |
| MTM OC                | 1.178.396.005 | 35,40% |

| Type of Collateral *     | Amount in EUR |
|--------------------------|---------------|
| Germany                  |               |
| State                    | 17.313.067    |
| Regional authorities     | 16.160.177    |
| Local authorities        | 0             |
| Other debtors            | 1.114.954.859 |
| Total                    | 1.148.428.102 |
| USA                      |               |
| State                    | 10.080.496    |
| Regional authorities     | 295.488.362   |
| Local authorities        | 668.120.009   |
| Other debtors            | 0             |
| Total                    | 973.688.867   |
| Luxembourg               |               |
| State                    | 0             |
| Regional authorities     | 0             |
| Local authorities        | 0             |
| Other debtors            | 321.485.119   |
| Total                    | 321.485.119   |
| Canada                   |               |
| State                    | 0             |
| Regional authorities     | 173.839.101   |
| Local authorities        | 50.000.000    |
| Other debtors            | 0             |
| Total                    | 223.839.101   |
| Spain                    |               |
| State                    | 0             |
| Regional authorities     | 0             |
| Local authorities        | 0             |
| Other debtors            | 195.000.000   |
| Total                    | 195.000.000   |
| Netherlands              |               |
| State                    | 71.000.000    |
| Regional authorities     | 0             |
| Local authorities        | 0             |
| Other debtors            | 114.575.482   |
| Total                    | 185.575.482   |
| Polen                    |               |
| State                    | 167.592.982   |
| Regional authorities     | 0             |
| Local authorities        | 0             |
| Other debtors            | 0             |
| Total                    | 167.592.982   |
| France                   |               |
| State                    | 0             |
| Regional authorities     | 0             |
| Local authorities        | 0             |
| Other debtors            | 159.117.988   |
| Total                    | 159.117.988   |
| Austria                  |               |
| State                    | 40.897.008    |
| Regional authorities     | 87.000.000    |
| Local authorities        | 0             |
| Other debtors            | 15.000.000    |
| Total                    | 142.897.008   |
| Italy                    |               |
| State                    | 102.583.904   |
| Regional authorities     | 21.753.317    |
| Local authorities        | 0             |
| Other debtors            | 14.458.426    |
| Total                    | 138.795.647   |
| SUM                      | 3.656.420.295 |
| Percentage of Cover Pool | 89%           |

\* 10 largest Exposures

| Geographic Dispersion | Amount in EUR    | Percentage |
|-----------------------|------------------|------------|
| Germany               | 1.148.428.102,41 | 27,96%     |
| USA                   | 973.688.866,63   | 23,70%     |
| Luxembourg            | 321.485.118,67   | 7,83%      |
| Canada                | 223.839.101,24   | 5,45%      |
| Spain                 | 195.000.000,00   | 4,75%      |
| Netherlands           | 185.575.481,56   | 4,52%      |
| Polen                 | 167.592.981,66   | 4,08%      |
| France                | 159.117.987,87   | 3,87%      |
| Austria               | 142.897.007,70   | 3,48%      |
| Italy                 | 138.795.646,85   | 3,38%      |
| South Korea           | 88.506.634,76    | 2,15%      |
| Supranational         | 84.549.474,85    | 2,06%      |
| Ireland               | 76.070.421,49    | 1,85%      |
| Sweden                | 50.000.000,00    | 1,22%      |
| Czech Republic        | 40.000.000,00    | 0,97%      |
| Hungary               | 40.000.000,00    | 0,97%      |
| Great Britain         | 27.711.097,68    | 0,67%      |
| Japan                 | 16.238.432,84    | 0,40%      |
| Portugal              | 15.000.000,00    | 0,37%      |

| Asset Currencies before Swap | Amount in EUR |
|------------------------------|---------------|
| CAD                          | 143.064.549   |
| CHF                          | 114.043.662   |
| EUR                          | 2.320.182.257 |
| GBP                          | 37.726.691    |
| JPY                          | 143.380.500   |
| NOK                          | 5.978.716     |
| USD                          | 1.343.619.981 |
| SUM                          | 4.107.996.356 |

| Asset Currencies after Swap | Amount in EUR |
|-----------------------------|---------------|
| CHF                         | 114.043.662   |
| EUR                         | 2.663.511.174 |
| GBP                         | 37.726.691    |
| JPY                         | 108.831.025   |
| NOK                         | 5.978.716     |
| USD                         | 1.172.791.180 |
| SUM                         | 4.102.882.449 |

| Composite Rating of Obligor | Amount in EUR | in %   |
|-----------------------------|---------------|--------|
| AAA                         | 475.308.433   | 11,6%  |
| AA+                         | 305.199.642   | 7,4%   |
| AA                          | 322.973.007   | 7,9%   |
| AA-                         | 96.503.098    | 2,3%   |
| A+                          | 981.648.176   | 23,9%  |
| A                           | 270.392.493   | 6,6%   |
| A-                          | 385.533.051   | 9,4%   |
| BBB+                        | 478.670.636   | 11,7%  |
| BBB                         | 353.972.748   | 8,6%   |
| BBB-                        | 185.081.937   | 4,5%   |
| BB+                         | 115.004.407   | 2,8%   |
| BB                          | 72.731.567    | 1,8%   |
| BB-                         | 30.969.473    | 0,8%   |
| B+                          | 34.007.686    | 0,8%   |
| B                           | 0             | 0,0%   |
| B-                          | 0             | 0,0%   |
| CCC                         | 0             | 0,0%   |
| not rated                   | 0             | 0,0%   |
| SUM                         | 4.107.996.356 | 100,0% |

| Asset Maturities | Amount in EUR |
|------------------|---------------|
| ≤ 1y             | 669.166.026   |
| > 1y ≤ 2y        | 409.370.440   |
| > 2y ≤ 3y        | 365.765.438   |
| > 3y ≤ 4y        | 524.137.530   |
| > 4y ≤ 5y        | 397.296.905   |
| > 5y ≤ 10y       | 670.734.433   |
| > 10y            | 1.071.525.585 |
| SUM              | 4.107.996.356 |

| Interest Rate Type | Amount in EUR |
|--------------------|---------------|
| Fixed              | 2.904.592.123 |
| Floating           | 856.520.033   |
| Zero               | 346.884.200   |
| SUM                | 4.107.996.356 |

| Repayment Type | Amount in EUR |
|----------------|---------------|
| Amortizing     | 234.088.264   |
| Bullet         | 3.873.908.092 |
| SUM            | 4.107.996.356 |

| Average Life in Years | 6,79 |
|-----------------------|------|
|-----------------------|------|

| Pool Credit Quality   |       |
|-----------------------|-------|
| Past due >90 d        | SUM   |
| Loan volume in EUR    | 0     |
| Share of total volume | 0,00% |
| Impaired loans, %     | 0,00% |