

MCBA Cover Asset Pool

ISIN	Nominal Amt	Settlement date	Maturity date	Coupon, %	Coupon type	Currency	Ext.	LCR status
XS0876678391	100,000,000	30.01.2013	30.01.2023	2.75	fixed	EUR	No	No
XS1496878742	250,000,000	29.09.2016	29.09.2023	0.00	fixed	EUR	Yes	2A
FI4000375241	300,000,000	19.03.2019	19.03.2024	0.125	fixed	EUR	Yes	2A
FI4000490677	400,000,000	24.02.2021	24.11.2024	QUARTLY EURB + 0,08	floating	EUR	Yes	2A