

MCBA Cover Asset Pool

| ISIN | Nominal Amt | Settlement date | Maturity date | Coupon, % | Coupon type | Currency | Ext. | LCR status |
|--------------|--------------------|------------------------|----------------------|---------------------|--------------------|-----------------|-------------|-------------------|
| FI4000490677 | 400,000,000 | 24.02.2021 | 24.11.2024 | QUARTLY EURB + 0.08 | floating | EUR | Yes | 2A |