

NOTICES FROM MEMBER STATES

Publication in accordance with Article 6 of Directive 2001/24/EC of the European Parliament and of the Council on the reorganisation and winding-up of credit institutions

(2015/C 168/04)

The resolution decision as regards HETA is linked to the reorganisation of the Hypo Alpe Adria Banking Group.

Extract from the mandate decision of the Austrian Financial Market Authority (FMA) of 1 March 2015 on preparing for the application of a resolution tool.

Emergency Administrative Decision

Since the conditions for resolution exist in respect of HETA ASSET RESOLUTION AG, Alpen-Adria-Platz 1, 9020 Klagenfurt, Austria, Austrian Trade Register registration No 108415 (hereafter 'HETA'), the FMA in its capacity as resolution authority pursuant to Art. 3 para. 1 of the Austrian Federal Act on the Recovery and Resolution of Banks (BaSAG) as published in Austrian Federal Law Gazette I No 98/2014 on 1 March 2015, ordered, in accordance with Art. 50 para. 1 No 2 in conjunction with Art. 58 para. 1 BaSAG, the following measures for HETA and all creditors of the eligible liabilities of HETA covered by the judgment:

I.

As of 1 March, the dates of payment of all debt instruments issued by HETA and all other liabilities and the times at which the interest due thereon must be paid will, provided that the payment dates of the debts or liabilities or the interest due thereon would otherwise occur earlier, and those debts, liabilities and interest have not already been paid, in accordance with Art. 58 para. 1 No 10 BaSAG, will be postponed until 31 May 2016, provided that they are not liabilities which, pursuant to Art. 86 (2) BaSAG, are excluded from the scope of the BaSAG.

II.

This amendment to the payment dates and the times at which the interest due thereon is to be paid concerns in particular the debt instruments and liabilities stated below and the interest due thereon, provided that the payment dates of the debts or liabilities or the interest due thereon would otherwise occur earlier:

1. Bonds payable, subordinated debt and borrower's note loans:

see Annex I.

2. Claims of the Pfandbrief Bank (Österreich) AG, Pfandbriefstelle der österreichischen Landes-Hypothekenbanken, the member institutions of the Pfandbriefstelle der österreichischen Landes-Hypothekenbanken and their guarantors vis-à-vis HETA or in connection with the following debt instruments issued by the Pfandbriefstelle der österreichischen Landes-Hypothekenbanken:

see Annex II.

3. Other eligible liabilities, as set out below, without prejudice to the current provisions of the Federal Act on Restructuring Measures for HYPO ALPE ADRIA BANK INTERNATIONAL AG (HaaSanG), as published in Austrian Federal Law Gazette I No 51/2014 and the Regulation of the FMA on the implementation of reorganisation measures in accordance with Art. 7 para. 2 in conjunction with Art. 3 and Art. 4 para. 1 HaaSanG (HaaSanV), as published in Austrian Federal Law Gazette II No 195/2014:

(a) receivables from liabilities which are to expire, as defined in Art. 1 HaaSanV in conjunction with Annex 1 to the HaaSanV in the version in force when the present decision is issued;

(b) receivables from deferred liabilities, as defined in Art. 2 of the HaaSanV in conjunction with Annex 2 to the HaaSanV in the version in force when the present decision is issued.

4. Eligible liabilities of the Bayerische Landesbank, a public law entity.

5. Other eligible liabilities, as set out below:

- (a) payment obligations on the part of HETA or in connection with the Support Agreement between (now) HETA and Hypo Alpe-Adria (Jersey) Limited of 13 July 2001 concerning 'EUR 75 000 000 7,375 per cent Series A Non-Cumulative Non-Voting Preferred Securities issued by Hypo Alpe-Adria (Jersey) Limited', last amended on 29 February 2012;
- (b) payment obligations on the part of HETA or in connection with the Support Agreement between (now) HETA and Hypo Alpe-Adria (Jersey) II Limited of 7 October 2004 concerning 'EUR 150 000 000 Fixed/Floating Rate Non-Cumulative Non-Voting Preferred Securities issued by Hypo Alpe-Adria (Jersey) II Limited', last amended on 29 February 2012;
- (c) payment obligations on the part of HETA or in connection with the guarantee agreement of 28 December 2010 together with the addendum of 15 April 2011, concluded between the Republic of Austria (Federal Government) as guarantor and (now) HETA as beneficiary of the liability of the Republic of Austria (Federal Government) for entitlements of HETA against debtors to a maximum amount of EUR 200 million, in particular the right of recourse of the Republic of Austria (Federal Government) in accordance with point 1 para. 8 and the claim of the Republic of Austria (Federal Government) to payment of a fee in accordance with point 3 of the guarantee agreement;
- (d) payment obligations on the part of HETA or in connection with the guarantee agreement of 7 December 2012 concluded between the Republic of Austria (Federal Government) as guarantor and (now) HETA as debtor concerning the Subordinated Government Guaranteed Bond 2012-2022 (ISIN XS0863484035), in particular the right to repayment of the Republic of Austria (Federal Government) in accordance with point 6 of the guarantee agreement and the right of the Republic of Austria (Federal Government) to payment of a fee in accordance with point 3 of the guarantee agreement;
- (e) payment obligations on the part of HETA or in connection with the deficiency guarantee of the Province of Carinthia contained in § 5(2) of the Law of the Province of Carinthia of 13 December 1990 concerning the transfer of the banking business of the Kärntner Landes- und Hypothekenbank in exchange for shares and the essential provisions on the stock of the Kärntner Landes- und Hypothekenbank — Holding (Kärntner Landesholding-Gesetz — K-LHG), as published in the Law Gazette of the Province of Carinthia No 37/1991 in the current version, in particular a right of recourse of the Province of Carinthia and a right of the Province of Carinthia to payment of commission;
- (f) payment obligations on the part of HETA vis-à-vis Norica Investments Ltd or in connection with, in particular, the Security Borrowing Request, the Cash Borrowing Request and the Global Master Securities Lending Agreement, Fees and Rates Letter, concluded between (now) HETA and Norica Investments Ltd, and the Shareholders Agreement concerning Norica Investments Ltd, concluded between (now) HETA and Credit Suisse International.

6. Dividends which were to be paid, as appropriate, on the participation capital (Partizipationskapital) issued by HETA stated below.

- (a) EUR 900 000 000 — Participation certificate-2008 issue of Hypo Alpe-Adria-Bank International AG (now HETA), ISIN AT0000A0CKR9, reduced to 275 111 072,56 by resolution of the general meeting of the company of 30 May 2011; and
- (b) 2013 participation capital of Hypo Alpe-Adria-Bank International AG (now HETA) in the nominal amount of EUR 800 million (no ISIN).

Instructions concerning right of appeal

In accordance with Art. 116 para. 8 BaSAG, an objection may be lodged to the FMA against the present decision, issued in a mandate procedure pursuant to Art. 116 paras. 1 to 4 BaSAG, by HETA or any other party whose rights have been affected by the resolution measures ordered in this decision, in particular equity holders and creditors of HETA, within three months of publication of the measures, therefore up to and including Monday 1 June 2015.

The present decision shall produce direct legal effects for HETA ASSET RESOLUTION AG and for the creditors and equity holders affected.

The objection is to be lodged in writing to the FMA. Oral objections are not permitted.

Where technical means of transmission (for example, electronic mailbox, fax, email) are available for the written objection, that should be stated in addition to our address. Please note, however, that the sender shall bear the risks associated with each method of transmission (for example, transmission error, loss of document).

In order for electronic and written applications to the Austrian Financial Market Authority — FMA to be valid (Art. 13 para. 1 of the General Administrative Procedure Act (AVG) in the current version), the business hours of the latter must be observed. Those hours correspond to the specific hours below:

Monday to Thursday: 8.00 to 17.30

Friday 8.00 to 16.00

(excluding statutory holidays, as well as 24 December and 31 December).

The devices for receiving documents through electronic mailbox, facsimiles and email of the FMA operate outside the business hours stated above, but they are monitored only during business hours. Documents transmitted to such devices outside business hours shall therefore only be deemed to be properly lodged (and received), if received outside of business hours, after the resumption of business hours, and shall (only) be dealt with from that time (Art. 13 para. 2 in conjunction with Art. 13 para. 5 AVG).

Outside business hours, no documents will be accepted (Art. 13 para. 5 AVG).

The objection does not have suspensive effect, which means that the decision may be implemented with immediate effect irrespective of any objection.

Late objections will be dismissed.

An objection must be lodged with:

Austrian Financial Market Authority (FMA)
Otto-Wagner-Platz 5
1090 Wien
ÖSTERREICH

ANNEX I

ISIN / No Type	Issue	Maturity	Curr	current nominals in curr	current outstanding volume in EUR as at 27.2.2015
<i>Bonds</i>					
XS0289201484	HBInt_EUR_3m-Euribor_2007-2015	6.3.2015	EUR	450 000 000,00	450 000 000,00
XS0292051835	HBInt_EUR_3m Euribor_2007-2015	20.3.2015	EUR	500 000 000,00	500 000 000,00
XS0217836179	HBInt_EUR_3moEuribor_2005-2015	22.4.2015	EUR	20 000 000,00	20 000 000,00
XS0293593421	HBInt_CHF_6mLibor_2007-2015	23.4.2015	CHF	200 000 000,00	188 040 616,77
XS0217878841	HBInt_EUR_Inflationsgelinkt_2005-2015	4.5.2015	EUR	80 000 000,00	80 000 000,00
XS0218884194	HBInt_EUR_3moEuribor_2005-2015	6.5.2015	EUR	20 000 000,00	20 000 000,00
XS0219714564	HBInt_EUR_10YCMS_2005-2015	27.5.2015	EUR	5 000 000,00	5 000 000,00
XS0169594057	HBInt_EUR_4,25 %_2003-2015	16.6.2015	EUR	25 000 000,00	25 000 000,00
CH0028623145	HBInt_CHF_2,76_2007_2015	12.8.2015	CHF	600 000 000,00	564 121 850,32
XS0219079794	HBInt_EUR_3moEuribor_2005-2016	6.5.2016	EUR	20 000 000,00	20 000 000,00
XS0268565586	HBInt_JPY_1,905_2006-2016	29.9.2016	JPY	5 000 000 000,00	37 299 515,11
XS0272401356	HBInt_EUR_4,25 %_2006-2016	31.10.2016	EUR	1 250 000 000,00	1 250 000 000,00
XS0232733492	HBInt_EUR_3,42 %_2005-2016	7.11.2016	EUR	25 000 000,00	25 000 000,00
XS0210195003	HBInt_EUR_3moEuribor_2005-2017	24.1.2017	EUR	25 000 000,00	25 000 000,00
XS0210264411	HBInt_EUR_3moEuribor_2005-2017	24.1.2017	EUR	50 000 000,00	50 000 000,00
XS0210372065	HBInt_EUR_3,90 %_2005-2017	24.1.2017	EUR	10 000 000,00	10 000 000,00
XS0281875483	HYPO ALPE-ADRIA ANL.07/17_EUR	24.1.2017	EUR	2 000 000 000,00	2 000 000 000,00
XS0184652567	HBInt_EUR_3moEuribor_2004-2017	9.2.2017	EUR	10 000 000,00	10 000 000,00
XS0184385937	HBInt_EUR_3mEuribor+15BP_2004-2017	17.2.2017	EUR	65 000 000,00	65 000 000,00
AT0000A00EZ4	HBInt_EUR_3,72 %_2006-2017	15.3.2017	EUR	20 000 000,00	20 000 000,00
XS0187818595	HBInt_EUR_3moEuribor_2004-2017	15.3.2017	EUR	20 000 000,00	20 000 000,00
XS0215451633	HBInt_EUR_4,07 %_2005-2017	21.3.2017	EUR	5 000 000,00	5 000 000,00
XS0293591995	HBInt_EUR_CMS-linked_2007-2017	29.3.2017	EUR	100 000 000,00	100 000 000,00
XS0293592613	HBInt_EUR_CMS-linked-2007-2017	29.3.2017	EUR	70 000 000,00	70 000 000,00
XS0147028061	HBInt_EUR_6mEuribor+17BP_2002-2017	10.5.2017	EUR	20 000 000,00	20 000 000,00
XS0147142276	HBInt_EUR_6mEuribor+17BP_2002-2017	17.5.2017	EUR	25 000 000,00	25 000 000,00

ISIN / No Type	Issue	Maturity	Curr	current nominals in curr	current outstanding volume in EUR as at 27.2.2015
XS0203692727	HBInt_EUR_6moEuribor_2004-2017	17.5.2017	EUR	23 000 000,00	23 000 000,00
XS0147285547	HBInt_EUR_12mEURIBOR&CMS_2002-2017	29.5.2017	EUR	50 000 000,00	50 000 000,00
XS0149185745	HBInt_EUR_6,94 %_2003-2017	10.6.2017	EUR	5 000 000,00	5 000 000,00
XS0148839243	HBInt_EUR_Range_2002-2017	12.6.2017	EUR	5 000 000,00	5 000 000,00
XS0148494320	HBInt_EUR_5,80 %_2002-2017	17.6.2017	EUR	25 000 000,00	25 000 000,00
XS0169594727	HBInt_EUR_4,4 %_2003-2017	20.6.2017	EUR	25 000 000,00	25 000 000,00
XS0170738263	HBInt_EUR_6mEuribor+15BP_2003-2017	1.7.2017	EUR	30 000 000,00	30 000 000,00
XS0149819004	HBInt_EUR_fix_2002-2017	5.7.2017	EUR	10 000 000,00	10 000 000,00
XS0209755981	HBInt_EUR_3moEuribor_2005-2017	18.7.2017	EUR	50 000 000,00	50 000 000,00
XS0171833030	HBInt_EUR_6mEuribor+15BP_2003-2017	28.7.2017	EUR	50 000 000,00	50 000 000,00
XS0210342316	HBInt_EUR_3moEuribor_2005-2017	1.8.2017	EUR	25 000 000,00	25 000 000,00
XS0198512732	HBInt_EUR_3moEuribor_2004-2017	11.8.2017	EUR	50 000 000,00	50 000 000,00
XS0151684981	HBInt_EUR_6mEuribor+19BP_2002-2017	12.8.2017	EUR	75 000 000,00	75 000 000,00
XS0173650028	HBInt_EUR_6mEuribor+17BP_2003-2017	21.8.2017	EUR	50 000 000,00	50 000 000,00
XS0244768635	HBInt_EUR_CMS-Spread-CAP	23.8.2017	EUR	100 000 000,00	100 000 000,00
XS0191139574	HBInt_EUR_6mEuribor+16BP_2004-2017	28.8.2017	EUR	25 000 000,00	25 000 000,00
XS0200438223	HBInt_EUR_4,54 %_2004-2017	22.9.2017	EUR	20 000 000,00	20 000 000,00
XS0232318831	HBInt_EUR_CMS-Spread_2005-2017	29.9.2017	EUR	50 000 000,00	50 000 000,00
XS0232319300	HBInt_EUR_CMS-Spread_2005-2017	29.9.2017	EUR	50 000 000,00	50 000 000,00
XS0232727411	HBInt_EUR_CMS-Spread_2005-2017	29.9.2017	EUR	50 000 000,00	50 000 000,00
XS0232727684	HBInt_EUR_CMS-Spread_2005-2017	29.9.2017	EUR	50 000 000,00	50 000 000,00
XS0161493811	HBInt_EUR_6mEuribor+17BP_2003-2018	10.2.2018	EUR	50 000 000,00	50 000 000,00
XS0162348857	HBInt_EUR_6mEuribor+17BP_2003-2018	4.3.2018	EUR	25 000 000,00	25 000 000,00
XS0162472517	HBInt_EUR_4,625 %_2003-2018	4.3.2018	EUR	50 000 000,00	50 000 000,00
XS0163390163	HBInt_EUR_6mEuribor_2003-2018	10.3.2018	EUR	60 000 000,00	60 000 000,00
XS0163694895	HBInt_EUR_6mEuribor+17BP_2003-2018	2.4.2018	EUR	25 000 000,00	25 000 000,00
XS0163694978	HBInt_EUR_4,70 %_2003-2018	2.4.2018	EUR	25 000 000,00	25 000 000,00
XS0165821074	HBInt_EUR_6mEuribor+18BP_2003-2018	9.4.2018	EUR	35 000 000,00	35 000 000,00
XS0165935247	HBInt_EUR_5,10 %_2003-2018_ZERO	17.4.2018	EUR	36 367 778,59	36 367 778,59

ISIN / No Type	Issue	Maturity	Curr	current nominals in curr	current outstanding volume in EUR as at 27.2.2015
XS0165863233	HBInt_EUR_6mEuribor+18BP_2003-2018	22.4.2018	EUR	50 000 000,00	50 000 000,00
AT0000345483	HBInt_EUR_5,04 %_2003-2023	11.2.2023	EUR	30 000 000,00	30 000 000,00
XS0165190066	HBInt_EUR_CMS_2003-2023	17.3.2023	EUR	25 000 000,00	25 000 000,00
XS0165060012	HBInt_AUD/JPY-linked_2003-2033	23.2.2033	JPY	500 000 000,00	3 729 951,51
XS0164569187	HBInt_EUR_6mEuribor+20BP_2003-2043	12.3.2043	EUR	20 000 000,00	20 000 000,00
XS0166422823	HBInt_EUR_3mEuribor+22BP_2003-2043	9.4.2043	EUR	20 000 000,00	20 000 000,00
XS0166280346	HBInt_EUR_6mEuribor+22BP_2003-2043	26.9.2043	EUR	50 000 000,00	50 000 000,00

Subordinated debt

XS0139343635	HBA_EUR_5,73 %_2001-2021	10.12.2021	EUR	15 000 000,00	15 000 000,00
XS0142938686	NR HBInt_EUR_5,92 %_2002-2022	22.2.2022	EUR	15 000 000,00	15 000 000,00
XS0863484035	HAA Lower Tier2 Gov.Guarnt. 2012-2022_GGB	13.12.2022	EUR	1 000 000 000,00	1 000 000 000,00
AT0000327101	NR HBInt_EUR_7,5 %NR_1994-2024	27.5.2024	ATS	60 000 000,00	4 360 370,05
XS0165863316	NR HBInt_EUR_5,27 %_2003-2028	7.4.2028	EUR	10 000 000,00	10 000 000,00
XS0097058720	NR HBInt_EUR/USD-linked_1999-2029_ZERO	7.5.2029	EUR	13 846 292,50	13 846 292,50
XS0121202658	NR HBInt_EUR_3mEuribor+49BP_2000-2030	18.12.2030	EUR	14 890 000,00	14 890 000,00
XS0158550292	NR HBInt_EUR_FRN NR_2002-2032	29.11.2032	EUR	20 000 000,00	20 000 000,00

Borrower's note loans

SSD_138	SSD_EUR_4,28 %_2007-2015	2.3.2015	EUR	25 000 000,00	25 000 000,00
SSD_140	SSD_EUR 6m Euribor_2007-2015	23.3.2015	EUR	30 000 000,00	30 000 000,00
SSD_135	SSD_EUR_4,25 %_2007-2015	23.7.2015	EUR	15 000 000,00	15 000 000,00
SSD_135	SSD_EUR_4,25 %_2007-2015	23.7.2015	EUR	14 000 000,00	14 000 000,00
SSD_135	SSD_EUR_4,25 %_2007-2015	23.7.2015	EUR	11 000 000,00	11 000 000,00
SSD_135	SSD_EUR_4,25 %_2007-2015	23.7.2015	EUR	25 000 000,00	25 000 000,00
SSD_135	SSD_EUR_4,25 %_2007-2015	23.7.2015	EUR	35 000 000,00	35 000 000,00
SSD_139	SSD_EUR_4,20 %_2007-15	1.9.2015	EUR	1 000 000,00	1 000 000,00
SSD_139	SSD_EUR_4,20 %_2007-15	1.9.2015	EUR	4 000 000,00	4 000 000,00
SSD_139	SSD_EUR_4,20 %_2007-15	1.9.2015	EUR	1 000 000,00	1 000 000,00
SSD_139	SSD_EUR_4,20 %_2007-15	1.9.2015	EUR	3 000 000,00	3 000 000,00
SSD_139	SSD_EUR_4,20 %_2007-15	1.9.2015	EUR	1 000 000,00	1 000 000,00

ISIN / No Type	Issue	Maturity	Curr	current nominals in curr	current outstanding volume in EUR as at 27.2.2015
SSD_139	SSD_EUR_4,20 %_2007-15	1.9.2015	EUR	40 000 000,00	40 000 000,00
SSD_134	SSD_EUR_4,41 %_2007-2015	15.9.2015	EUR	17 000 000,00	17 000 000,00
SSD_134	SSD_EUR_4,41 %_2007-2015	15.9.2015	EUR	23 000 000,00	23 000 000,00
SSD_134	SSD_EUR_4,41 %_2007-2015	15.9.2015	EUR	10 000 000,00	10 000 000,00
SSD_67	SSD_EUR_3,91 %_2005-2015	18.9.2015	EUR	10 000 000,00	10 000 000,00
SSD_91	SSD_EUR_3,545 %_2003-2015	30.11.2015	EUR	10 000 000,00	10 000 000,00
SSD_95	SSD_EUR_3,7 %_2006-2016	29.1.2016	EUR	15 000 000,00	15 000 000,00
SSD_96	SSD_EUR_3,7 %_2006-2016	2.2.2016	EUR	10 000 000,00	10 000 000,00
SSD_97	SSD_EUR_3,7 %_2006-2016	2.2.2016	EUR	15 000 000,00	15 000 000,00
SSD_98	SSD_EUR_3,7 %_2006-2016	2.2.2016	EUR	2 500 000,00	2 500 000,00
SSD_99	SSD_EUR_3,7 %_2006-2016	2.2.2016	EUR	10 000 000,00	10 000 000,00
SSD_102	SSD_EUR_3,725 %_2006-2016	8.2.2016	EUR	10 000 000,00	10 000 000,00
SSD_60	SSD_EUR_3,97 %_2005-2016	26.2.2016	EUR	10 000 000,00	10 000 000,00
SSD_61	SSD_EUR_3,97 %_2005-2016	26.2.2016	EUR	1 000 000,00	1 000 000,00
SSD_103	SSD_EUR_3,83 %_2006-2016	9.3.2016	EUR	5 000 000,00	5 000 000,00
SSD_63	SSD_EUR_4,015 %_2005-2016	16.3.2016	EUR	25 000 000,00	25 000 000,00
SSD_107	SSD_EUR_4,27 %_2006-2016	29.6.2016	EUR	5 000 000,00	5 000 000,00
SSD_109	SSD_EUR_4,39 %_2006-2016	18.7.2016	EUR	10 000 000,00	10 000 000,00
SSD_111	SSD_EUR_4,31 %_2016	26.7.2016	EUR	20 000 000,00	20 000 000,00
SSD_101	SSD_EUR_3,74 %_2006-2016	16.8.2016	EUR	15 000 000,00	15 000 000,00
SSD_62	SSD_EUR_4,02 %_2005-2016	7.9.2016	EUR	25 000 000,00	25 000 000,00
SSD_82	SSD_EUR-CMS-Spread_2005-2016_AO	10.10.2016	EUR	50 000 000,00	50 000 000,00
SSD_86	SSD_3,50 %_2005-2016	19.10.2016	EUR	15 000 000,00	15 000 000,00
SSD_87	SSD_EUR_6MEuribor+3,10 %_2005-2016_AO	28.10.2016	EUR	50 000 000,00	50 000 000,00
SSD_114	SSD_EUR_4,00 %_2006-2016	1.12.2016	EUR	20 000 000,00	20 000 000,00
SSD_114	SSD_EUR_4,00 %_2006-2016	1.12.2016	EUR	10 000 000,00	10 000 000,00
SSD_114	SSD_EUR_4,00 %_2006-2016	1.12.2016	EUR	5 000 000,00	5 000 000,00
SSD_114	SSD_EUR_4,00 %_2006-2016	1.12.2016	EUR	5 000 000,00	5 000 000,00

ISIN / No Type	Issue	Maturity	Curr	current nominals in curr	current outstanding volume in EUR as at 27.2.2015
SSD_110	SSD_EUR_4,40 % _2006-2016	1.12.2016	EUR	13 000 000,00	13 000 000,00
SSD_110	SSD_EUR_4,40 % _2006-2016	1.12.2016	EUR	25 000 000,00	25 000 000,00
SSD_110	SSD_EUR_4,40 % _2006-2016	1.12.2016	EUR	10 000 000,00	10 000 000,00
SSD_110	SSD_EUR_4,40 % _2006-2016	1.12.2016	EUR	2 000 000,00	2 000 000,00
SSD_100	SSD_EUR_3,75 % _2006-2016	15.12.2016	EUR	10 000 000,00	10 000 000,00
SSD_59	SSD_EUR_3,785 % _2005-2016	16.12.2016	EUR	10 000 000,00	10 000 000,00
SSD_69	SSD_EUR_3,76 % _2005-2016	29.12.2016	EUR	5 000 000,00	5 000 000,00
SSD_116/1	SSD_EUR_4,34 % _2006_2017	13.1.2017	EUR	50 000 000,00	50 000 000,00
SSD_116/2	SSD_EUR_4,34 % _2006_2017	13.1.2017	EUR	5 000 000,00	5 000 000,00
SSD_118	SSD_EUR_4,254 % _2006-2017	13.1.2017	EUR	10 000 000,00	10 000 000,00
SSD_118	SSD_EUR_4,254 % _2006-2017	13.1.2017	EUR	17 000 000,00	17 000 000,00
SSD_118	SSD_EUR_4,254 % _2006-2017	13.1.2017	EUR	3 000 000,00	3 000 000,00
SSD_118	SSD_EUR_4,254 % _2006-2017	13.1.2017	EUR	10 000 000,00	10 000 000,00
SSD_122	SSD_EUR_4 % _2006-2017	7.2.2017	EUR	15 000 000,00	15 000 000,00
SSD_122	SSD_EUR_4 % _2006-2017	7.2.2017	EUR	10 000 000,00	10 000 000,00
SSSD_123	SSD_EUR_4,05 % _2006-2017	14.2.2017	EUR	1 000 000,00	1 000 000,00
SSSD_123	SSD_EUR_4,05 % _2006-2017	14.2.2017	EUR	5 000 000,00	5 000 000,00
SSSD_123	SSD_EUR_4,05 % _2006-2017	14.2.2017	EUR	5 000 000,00	5 000 000,00
SSSD_123	SSD_EUR_4,05 % _2006-2017	14.2.2017	EUR	2 000 000,00	2 000 000,00
SSSD_123	SSD_EUR_4,05 % _2006-2017	14.2.2017	EUR	12 000 000,00	12 000 000,00
SSD_119	SSD_EUR_4,16 % _06-17	28.2.2017	EUR	2 000 000,00	2 000 000,00
SSD_45	SSD_EUR_4,605 % _2004-2017	8.3.2017	EUR	10 000 000,00	10 000 000,00
SSD_115	SSD_EUR_4,10 _2006-2017	13.3.2017	EUR	40 000 000,00	40 000 000,00
SSD_84	SSD_EUR_6mEuribor+3,7 % _2005_2017_AO	18.4.2017	EUR	50 000 000,00	50 000 000,00
SSD_92	SSD_EUR_6,72 % _2005-2017_AO	24.4.2017	EUR	15 000 000,00	15 000 000,00
SSD_93	SSD_EUR_6,72 % _2003-2017_AO	24.4.2017	EUR	15 000 000,00	15 000 000,00
SSD_94	SSD_EUR_6,72 % _2005-2017_AO	24.4.2017	EUR	20 000 000,00	20 000 000,00
SSD_83	SSD_EUR_CMS-Spread_2005-2017_AO	10.6.2017	EUR	50 000 000,00	50 000 000,00

ISIN / No Type	Issue	Maturity	Curr	current nominals in curr	current outstanding volume in EUR as at 27.2.2015
SSD_124	SSD_EUR_4,10 %_2006-2017	14.6.2017	EUR	10 000 000,00	10 000 000,00
SSD_125	SSD_EUR_4,3 % 07-17	30.6.2017	EUR	50 000 000,00	50 000 000,00
SSD_126	SSD_EUR_4,3 % 07-17	30.6.2017	EUR	25 000 000,00	25 000 000,00
SSD_127	SSD_EUR_4,3 % 07-17	30.6.2017	EUR	25 000 000,00	25 000 000,00
SSD_128	SSD_EUR_4,3 % 07-17	30.6.2017	EUR	150 000 000,00	150 000 000,00
SSD_129	SSD_EUR_4,32 %_2007-2017	30.6.2017	EUR	20 000 000,00	20 000 000,00
SSD_129	SSD_EUR_4,32 %_2007-2017	30.6.2017	EUR	20 000 000,00	20 000 000,00
SSD_129	SSD_EUR_4,32 %_2007-2017	30.6.2017	EUR	10 000 000,00	10 000 000,00
SSD_130	SSD_EUR_4,28 %_2007-2017	30.6.2017	EUR	10 000 000,00	10 000 000,00
SSD_130	SSD_EUR_4,28 %_2007-2017	30.6.2017	EUR	20 000 000,00	20 000 000,00
SSD_131	SSD_EUR_4,275 %_2007_2017	30.6.2017	EUR	10 000 000,00	10 000 000,00
SSD_132	SSD_EUR_4,275 %_2007_2017	30.6.2017	EUR	10 000 000,00	10 000 000,00
SSD_89	SSD_EUR_CMS-Spread 2005-2017_AO	7.7.2017	EUR	25 000 000,00	25 000 000,00
SSD_90	SSD_EUR_6,74 %_2005-2017_AO	7.7.2017	EUR	25 000 000,00	25 000 000,00
SSD_108	SSD_EUR_4,44 %_2006-2017	10.7.2017	EUR	5 000 000,00	5 000 000,00
SSD_23/1	SSD_EUR_4,705 %_2004-2017	14.7.2017	EUR	20 000 000,00	20 000 000,00
SSD_23/2	SSD_EUR_4,705 %_2004-2017	14.7.2017	EUR	20 000 000,00	20 000 000,00
SSD_22	SSD_EUR_4,725 %_2004-2017	1.9.2017	EUR	20 000 000,00	20 000 000,00
SSD_41	SSD_EUR_4,735 %_2004-2017	1.9.2017	EUR	1 000 000,00	1 000 000,00
SSD_39	SSD_EUR_4,735 %_2004-2017	1.9.2017	EUR	1 000 000,00	1 000 000,00
SSD_24	SSD_EUR_4,69 %_2004-2017	1.9.2017	EUR	14 000 000,00	14 000 000,00
SSD_40	SSD_EUR_4,68 %_2004-2017	1.9.2017	EUR	1 000 000,00	1 000 000,00
SSD_46	SSD_EUR_4,68 %_2004-2017	1.9.2017	EUR	10 000 000,00	10 000 000,00
SSD_21/54	SSD_EUR_4,735 %_2004-2017	1.9.2017	EUR	5 000 000,00	5 000 000,00
SSD_21/54	SSD_EUR_4,735 %_2004-2017	1.9.2017	EUR	8 000 000,00	8 000 000,00
SSD_44	SSD_EUR_4,70 %_2004-2017	15.9.2017	EUR	7 000 000,00	7 000 000,00
SSD_9	SSD_EUR_5,125 %_2003-2018	8.1.2018	EUR	20 000 000,00	20 000 000,00
SSD_1	SSD_EUR_5,16 %_2003-2018	8.1.2018	EUR	10 000 000,00	10 000 000,00
SSD_49	SSD_EUR_5,16 %_2003-2018	8.1.2018	EUR	10 000 000,00	10 000 000,00

ISIN / No Type	Issue	Maturity	Curr	current nominals in curr	current outstanding volume in EUR as at 27.2.2015
SSD_11	SSD_EUR_4,7 %_2003-2018	27.3.2018	EUR	15 000 000,00	15 000 000,00
SSD_14	SSD_EUR_4,7 %_2003-2018	27.3.2018	EUR	15 000 000,00	15 000 000,00
SSD_18	SSD_EUR_4,7 %_2003-2018	27.3.2018	EUR	5 000 000,00	5 000 000,00
SSD_19	SSD_EUR_4,7 %_2003-2018	27.3.2018	EUR	15 000 000,00	15 000 000,00
SSD_15	SSD_EUR_4,67 %_03-18	30.4.2018	EUR	1 000 000,00	1 000 000,00
SSD_16	SSD_EUR_4,67 %_03-18	30.4.2018	EUR	4 000 000,00	4 000 000,00
SSD_17	SSD_EUR_4,67 %_03-18	30.4.2018	EUR	5 000 000,00	5 000 000,00
SSD_12	SSD_EUR_4,67 %_2003-2018	30.4.2018	EUR	10 000 000,00	10 000 000,00
SSD_20	SSD_EUR_4,67 %_2003-2018	30.4.2018	EUR	30 000 000,00	30 000 000,00
SSD_5	SSD_EUR_4,67 %_2003-2018	30.4.2018	EUR	20 000 000,00	20 000 000,00
SSD_28	SSD_EUR_4,67 %_2003-2018	30.4.2018	EUR	5 000 000,00	5 000 000,00
SSD_29	SSD_EUR_4,67 %_2003-2018	30.4.2018	EUR	5 000 000,00	5 000 000,00
SSD_36	SSD_EUR_4,67 %_2003-2018	30.4.2018	EUR	5 000 000,00	5 000 000,00
SSD_32	SSD_EUR_4,67 %_2003-2018	30.4.2018	EUR	15 000 000,00	15 000 000,00
SSD_147	SSD_EUR_4,039163 %_2005-2022_ZERO	4.11.2022	EUR	2 549 724,37	2 549 724,37
SSD_13	SSD_EUR_4,835 %_2003-2023	14.3.2023	EUR	25 000 000,00	25 000 000,00
SSD_52	SSD_EUR_4,835 %_03-23	14.3.2023	EUR	25 000 000,00	25 000 000,00
SSD_4	SSD_EUR_5,58 %_2003-2023	3.4.2023	EUR	10 000 000,00	10 000 000,00
SSD_76	SSD_EUR_4 %_2005-2025	15.8.2025	EUR	10 000 000,00	10 000 000,00
SSD_77	SSD_EUR_4 %_2005-2025	15.8.2025	EUR	10 000 000,00	10 000 000,00
SSD_78	SSD_EUR_4 %_2005-2025	15.8.2025	EUR	2 000 000,00	2 000 000,00
				TOTAL in EUR	9 847 706 099

Source: PMS / Treasury Market Risk Control

EURCHF 1,0468

EURJPY 133,08

ANNEX II

ISIN / No Type	Issue	Maturity	Curr	current nominals in curr	current outstanding volume in EUR as at 27.2.2015
<i>Issues by Pfandbriefstelle (Issuer: Pfandbriefstelle // joint liability of all Pfandbriefstelle members)</i>					
XS0215066720	PFBST_JPY_ÖPfbSt_2005-2015	10.4.2015	JPY	1 000 000 000,00	7 459 903,02
XS0221101792	PFBST_JPY_CMS_2005-2015	15.6.2015	JPY	1 000 000 000,00	7 459 903,02
XS0221472698	PFBST_EUR_3mEuribor_2005-2015	15.6.2015	EUR	580 000 000,00	580 000 000,00
XS0226436490	PFBST_CMSSpread+2,41 %_05-15_EUR	10.8.2015	EUR	30 000 000,00	30 000 000,00
CH0020769045	PFBST_CHF_2,5_2005-2015	30.12.2015	CHF	50 000 000,00	47 010 154,19
XS0241945079	PFBST_EUR_3MEuribor_2006-2016	26.1.2016	EUR	125 000 000,00	125 000 000,00
CH0022975624	PFBST_CHF_2,125_2005-2016	7.11.2016	CHF	75 000 000,00	70 515 231,29
SSD_65	SSD_EUR_2005-2017	22.3.2017	EUR	5 000 000,00	5 000 000,00
SSD_68	SSD_JPY_1,525_2005-2017	26.4.2017	JPY	3 000 000 000,00	22 379 709,06
XS0221826174	PFBST_JPY_4920YCMS_2005-2017	29.6.2017	JPY	500 000 000,00	3 729 951,51
CH0016253640	PFBST_CHF_2,875_2003-2017	21.7.2017	CHF	110 000 000,00	103 422 339,23
SSD_55	SSD_EUR_3,765 %_2005-2017	12.9.2017	EUR	10 000 000,00	10 000 000,00
XS0215154005	PFBST_EUR_3mEuribor_2005-2017	18.9.2017	EUR	200 000 000,00	200 000 000,00
XS0207820647	PFBST_EUR_4,20 %_2004-2017	26.9.2017	EUR	15 000 000,00	15 000 000,00
XS0143697679	PFBST_JPY_USD/JPY-linked_2002-2027	4.3.2027	JPY	1 500 000 000,00	11 189 854,53
				TOTAL in EUR	1 238 167 046

Source: PMS / Treasury Market Risk Control

EURCHF 1,0468

EURJPY 133,08