



Total volume of the Public-Sector Pfandbriefe and the corresponding cover pool
(nominal amount and present value, in € million)

	Asset pool	Pfandbriefe outstanding ⁽¹⁾	Overcollateralisation
Nominal amount	2,374.3	2,197.0	177.3
thereof derivatives	-	-	
Present value	3,333.7	2,812.4	521.3
thereof derivatives	86.4	-	
Risk-adjusted present value⁽³⁾	3,050.9	2,708.7	342.2

Deposits of previous year according to section 28 para. 5 (in €
million)

	Asset pool	Pfandbriefe outstanding ⁽²⁾	Overcollateralisation
Nominal amount	1,964.1	1,685.4	278.7
thereof derivatives	-	-	
Present value	2,565.3	2,154.3	411.0
thereof derivatives	100.5	-	
Risk-adjusted present value⁽³⁾	2,378.5	2,032.3	346.2

Total volume of the Public-Sector Pfandbriefe and the corresponding cover pool (nominal amount and present value, in € million)
according to VDP credit-worthiness differentiation model

	Asset pool	Pfandbriefe outstanding ⁽¹⁾	Overcollateralisation
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Present value	3,333.7	2,812.4	521.3

Deposits of previous year according to section 28 para. 5 (in €
million)

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Maturity structure of Public-Sector Pfandbriefe and the fixed-interest periods of the corresponding cover-pool (in € million)

section 28 para. 1 no. 2

Fixed-interest periods/maturity structure	Asset pool	Pfandbriefe outstanding ⁽¹⁾
Up to 6 months	150.8	310.7
more than 6 months up to 12 Months	167.5	190.3
more than 12 months up to 18 Months	41.5	188.1
more than 18 months up to 2 years	43.0	111.2
more than 2 up to 3 years	157.4	50.1
more than 3 up to 4 years	385.9	213.7
more than 4 up to 5 years	131.5	100.7
more than 5 up to 10 years	338.9	731.0
more than 10 years	957.8	301.2
Total	2,374.3	2,197.0

Deposits of previous year according to section 28 para. 5 (in € million)

Fixed-interest periods/maturity structure	Asset pool	Pfandbriefe outstanding ⁽²⁾
Up to 6 months	170.8	80.3
more than 6 months up to 12 Months	48.5	114.0
more than 12 months up to 18 Months	71.9	20.4
more than 18 months up to 2 years	98.3	128.3
more than 2 up to 3 years	124.4	168.4
more than 3 up to 4 years	114.0	40.1
more than 4 up to 5 years	289.7	213.7
more than 5 up to 10 years	349.9	612.1
more than 10 years	696.6	308.1
Total	1,964.1	1,685.4

Distribution of the amounts assigned as cover in their nominal values by their size in bands (in € million)

section 28 para. 3 no. 1

Tranches	Cover pool
up to € 10 million	198.5
more than € 10 million up to € 100 million	730.9
more than € 100 million	1,414.9
Total	2,344.3

Deposits of previous year according to section 28 para. 5 (in € million)

section 28 para. 3 no. 1

Tranches	Cover pool
up to € 10 million	229.6
more than € 10 million up to € 100 million	850.8
more than € 100 million	883.7
Total	1,964.1

Breakdown of claims by several states (and if applicable place of business) according to section 28 para. 3 no. 1 of the German Pfandbrief Act related to the Public-Sector Pfandbriefe, which are part of the public sector collateral pool (in € million)

section 28 para. 3 no. 2

Country	Total	In the sum included representations and warranties for reasons of promotion of exports	davon geschuldet von				davon gewährleistet von			
			Sovereigns	Local / regional authority		Others	Sovereigns	Local / regional authority		Others
				regional	local			regional	local	
Germany	1,575.7	-	-	1,133.3	315.5	43.0	0.1	1.8	81.9	0.1
EU-Institutions	5.0	-	-	-	-	-	5.0	-	-	-
France	0.4	-	-	-	0.4	-	-	-	-	-
Italy	25.0	-	25.0	-	-	-	-	-	-	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	333.2	-	208.2	25.0	-	-	100.0	-	-	-
Portugal	35.0	-	35.0	-	-	-	-	-	-	-
Slowania	25.0	-	25.0	-	-	-	-	-	-	-
Spain	325.0	-	165.0	130.0	5.00	25.0	-	-	-	-
Total	2,344.3	0.0	458.2	1,288.3	340.9	68.0	105.1	1.8	81.9	0.1

Deposits of previous year according to section 28 para. 5

Country	Total	In the sum included representations and warranties for reasons of promotion of exports	davon geschuldet von				davon gewährleistet von			
			Sovereigns	Local / regional authority		Others	Sovereigns	Local / regional authority		Others
				regional	local			regional	local	
Germany	1,422.4	-	2.0	932.0	348.5	20.7	0.2	4.0	94.3	20.7
EU-Institutions	91.9	-	-	-	-	-	91.9	-	-	-
France	75.8	-	75.0	-	0.8	-	-	-	-	-
Italy	39.0	-	39.0	-	-	-	-	-	-	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	175.0	-	100.0	25.0	-	-	50.0	-	-	-
Poland	25.0	-	25.0	-	-	-	-	-	-	-
Spain	115.0	-	-	115.0	-	-	-	-	-	-
Total	1,964.1	0.0	241.0	1,072.0	369.3	20.7	142.1	4.0	94.3	20.7

Further cover assets according to section 28 para. 1 nos. 4 and 5, detailed overview

section 28 para. 1 nos. 4 and 5

Countries	Equalisation claims according to section 20 para. 2 no. 1	Money claims according to section 20 para. 2 no. 2		Total
		Total	of which covered bonds in the legal sense of clause 129 EU act number 575/2013	
Germany	0	15.0	0	15.00
Austria	0	15.0	0	15.00
Total	0	30.0	0	30.00

Deposits of previous year according to section 28 para. 5

Countries	Equalisation claims according to section 20 para. 2 no. 1	Money claims according to section 20 para. 2 no. 2		Total
		Total	of which covered bonds in the legal sense of clause 129 EU act number 575/2013	
Total				

Key figures about outstanding Pfandbriefe and Cover Pool (in € million)

Outstanding Pfandbriefe⁽¹⁾			2,197.0	in € million
thereof percentage share of fixed-rate Pfandbriefe			82.9	%

section 28 para. 1 no. 9

Cover pool			2,374.3	in € million
thereof total amount of the claims which exceed the limits laid down in section 20 para. 2			-	in € million
thereof percentage share of fixed-rate cover assets			90.5	%

section 28 para. 1 no. 8

section 28 para. 1 no. 9

Net present value according to section 6 Pfandbrief-Net Present Value Regulation per currency				
Currency			Balance from aus assets / liability (in € million)	
CHF			54	Mio. €
EUR			293.6	Mio. €
GBP			0	Mio. €

section 28 para. 1 no. 10

Deposits of previous year according to section 28 para. 5 (in € million)

Outstanding Pfandbriefe⁽²⁾			1,685.4	in € million
thereof percentage share of fixed-rate Pfandbriefe			77.8	%

section 28 para. 1 no. 9

Cover pool			1,964.1	in € million
thereof total amount of the claims which exceed the limits laid down in section 20 para. 2			-	in € million
thereof percentage share of fixed-rate cover assets			87.9	%

section 28 para. 1 no. 8

section 28 para. 1 no. 9

Net present value according to section 6 Pfandbrief-Net Present Value Regulation per currency				
Currency			Balance from aus assets / liability (in € million)	
CHF			55.2	in € million
EUR			296.7	in € million
GBP			0	in € million

section 28 para. 1 no. 10

Note: Neither for the reporting period nor for the comparable period last year payments of at least 90 days were overdue

⁽¹⁾ - of which taken over in the proprietary portfolio: 0.0 Mio. €

⁽²⁾ - of which taken over in the proprietary portfolio: 0.0 Mio. €

⁽³⁾ - dynamic method acc. to section 5 BarWertVO / static method acc. to section 6 BarWertVO