

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

section 28 para. nos. 1 and 3

	Asset pool	Pfandbriefe outstanding(1)	Overcollateralisation
Nominal amount	1,478.4	1,393.7	84.7
thereof derivatives	-	-	
Present value	2,017.7	1,761.5	256.2
thereof derivatives	58.7	-	
Risk-adjusted present value(3)	1,871.6	1,675.4	196.2

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

	Asset pool	Pfandbriefe outstanding(2)	Overcollateralisation
Nominal amount	1,788.9	1,533.0	255.9
thereof derivatives	-	-	
Present value	2,564.8	2,003.5	561.3
thereof derivatives	58.6	-	
Risk-adjusted present value(3)	2,360.0	1,894.9	465.1

Gesamtbetrag der Deckungsmasse/der in Umlauf befindlichen Pfandbriefe in Höhe des Nennwerts und Barwerts (Mio. €) nach vdp-Bonitätsdifferenzierungsmodell

	Asset pool	Pfandbriefe outstanding(1)	Overcollateralisation
Nominal amount	1,478.4	1,393.7	84.7
Present value	2,017.7	1,761.5	256.2

Werte des Vorjahres (Mio. €)

	Asset pool	Pfandbriefe outstanding(2)	Overcollateralisation
Nominal amount	1,788.9	1,533.0	255.9
Present value	2,564.8	2,003.5	561.3

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	34.7	27.3
more than 6 months up to 12 Months	122.4	114.4
more than 12 months up to 18 Months	157.5	94.4
more than 18 months up to 2 years	15.2	89.1
more than 2 up to 3 years	154.9	95.1
more than 3 up to 4 years	25.5	253.3
more than 4 up to 5 years	79.7	114.5
more than 5 up to 10 years	197.3	318.8
more than 10 years	691.2	286.8
Total	1,478.4	1,393.7

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

Fixed-interest periods/maturity structure	Asset pool	Pfandbriefe outstanding(1)
Up to 6 months	51.0	45.5
more than 6 months up to 12 Months	96.4	94.0
more than 12 months up to 18 Months	28.6	27.1
more than 18 months up to 2 years	116.5	114.4
more than 2 up to 3 years	187.7	183.4
more than 3 up to 4 years	129.9	95.1
more than 4 up to 5 years	40.5	253.3
more than 5 up to 10 years	265.9	423.9
more than 10 years	872.4	296.3
Total	1,788.9	1,533.0

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	156.3
more than € 10 million up to € 100 million	414.7
more than € 100 million	907.4
Total	1,478.4

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

Tranches	Cover pool
up to € 10 million	187.5
more than € 10 million up to € 100 million	459.7
more than € 100 million	1,126.7
Total	1,773.9

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	Sovereigns	of which owed by			of which guaranteed by			
				Local / regional authority		Others	Local / regional authority			Others
				regional	local		regional	local		
Germany	1,152.4	-	-	854.9	256.3	17.9	0.1	1.0	22.2	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	275.0	-	200.0	25.0	-	-	50.0	-	-	-
Spain	31.0	-	-	31.0	-	-	-	-	-	-
Total	1,478.4	-	200.0	910.9	276.3	17.9	50.1	1.0	22.2	0.0

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	Sovereigns	of which owed by			of which guaranteed by			
				Local / regional authority		Others	Local / regional authority			Others
				regional	local		regional	local		
Germany	1,400.9	-	-	1,067.1	279.7	27.9	0.1	1.4	24.6	0.1
EU-Institutions	40.0	-	-	-	-	-	40.0	-	-	-
Italien	5.0	-	5.0	-	-	-	-	-	-	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	225.0	-	200.0	25.0	-	-	-	-	-	-
Spain	83.0	-	15.0	50.0	-	18.0	-	-	-	-
Total	1,773.9	-	220.0	1,142.1	299.7	45.9	40.1	1.4	24.6	0.1

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	-	-	-

Werte des Vorjahres gemäß §28 Abs. 5 (Mio. €)

Countries	Equalisation claims according to section 20 para. 2 no. 1	Money claims according to section 20 para. 2 no. 2	Total
Austria	-	15.0	15.0
Total	-	15.0	15.0

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

Outstanding Pfandbriefe(1)	1,393.7	in € million
thereof percentage share of fixed-rate Pfandbriefe	84.0	%

section 28 para. 1 no. 9

Cover pool	1,478.4	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	91.6	%

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)
EUR	196.2 in € million

section 28 para. 1 no. 10

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

Outstanding Pfandbriefe(2)	1,533.0	in € million
thereof percentage share of fixed-rate Pfandbriefe	84.9	%

section 28 para. 1 no. 9

Cover pool	1,788.9	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	90.0	%

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)
EUR	465.1 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