

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	1,480.7	1,396.7	84.0
thereof derivatives	-	-	
Present value	2,054.0	1,798.4	255.6
thereof derivatives	64.2	-	
Risk-adjusted present value⁽³⁾	1,901.4	1,706.4	195.0

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

	Asset pool	Pfandbriefe outstanding ⁽²⁾	Overcollateralisation
Nominal amount	1,886.0	1,696.1	189.9
thereof derivatives	-	-	
Present value	2,707.8	2,191.7	516.1
thereof derivatives	63.7	-	
Risk-adjusted present value⁽³⁾	2,486.4	2,078.7	407.7

* dynamic method acc. section 5 BarWertVO / static method acc. section 6 BarWertVO

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
Nominal amount	1,480.7	1,396.7	84.0
Present value	2,054.0	1,798.4	255.6

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

	Asset pool	Pfandbriefe outstanding ⁽²⁾	Overcollateralisation
Nominal amount	1,886.0	1,696.1	189.9
Present value	2,707.8	2,191.7	516.1

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	43.1	5.1
more than 6 months up to 12 Months	49.5	45.1
more than 12 months up to 18 Months	179.1	101.2
more than 18 months up to 2 years	75.7	112.5
more than 2 up to 3 years	131.5	100.7
more than 3 up to 4 years	28.5	242.3
more than 4 up to 5 years	54.6	140.6
more than 5 up to 10 years	224.9	364.5
more than 10 years	693.8	284.7
Total	1,480.7	1,396.7

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	31.5	188.3
more than 6 months up to 12 Months	48.0	111.2
more than 12 months up to 18 Months	103.0	4.9
more than 18 months up to 2 years	49.5	45.1
more than 2 up to 3 years	285.8	213.7
more than 3 up to 4 years	131.6	100.7
more than 4 up to 5 years	28.4	242.3
more than 5 up to 10 years	283.3	495.5
more than 10 years	924.9	294.4
Total	1,886.0	1,696.1

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	154.3
more than € 10 million up to € 100 million	435.0
more than € 100 million	891.4
Total	1,480.7

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	187.7
more than € 10 million up to € 100 million	511.6
more than € 100 million	1,171.7
Total	1,871.0

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	of which owed by				of which guaranteed by			
			Sovereigns	Local / regional authority		Others	Sovereigns	Local / regional authority		Others
				regional	local			regional	local	
Germany	1,165.7	-	-	861.1	262.6	18.0	0.1	1.1	22.8	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	275.0	-	200.0	25.0	-	-	50.0	-	-	-
Spain	20.0	-	-	20.0	-	-	-	-	-	-
Total	1,480.7	0.0	200.0	906.1	282.6	18.0	50.1	1.1	22.8	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	of which owed by				of which guaranteed by			
			Sovereigns	Local / regional authority		Others	Sovereigns	Local / regional authority		Others
				regional	local			regional	local	
Germany	1,391.0	-	-	1,060.4	285.6	18.0	0.1	1.4	25.4	0.1
Italy	5.0	-	5.0	-	-	-	-	-	-	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	280.0	-	200.0	25.0	-	-	55.0	-	-	-
Spain	175.0	-	-	130.0	35.00	10.0	-	-	-	-
Total	1,871.0	0.0	205.0	1,215.4	340.6	28.0	55.1	1.4	25.4	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	of which covered bonds in the legal sense of clause 129 EU act number 575/2013	
	-	-	-	-
Total	-	-	-	-

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	
Austria	-	15.0	-	15.00
Total	-	15.00	-	15.00

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

Outstanding Pfandbriefe⁽¹⁾			1,396.7	in € million
thereof percentage share of fixed-rate Pfandbriefe			84.1	%

section 28 para. 1 no. 9

Cover pool			1,480.7	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			90.2	%

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			195.0	Mio. €
GBP			0.0	Mio. €

section 28 para. 1 no. 10

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

Outstanding Pfandbriefe⁽²⁾			1,696.1	in € million
thereof percentage share of fixed-rate Pfandbriefe			86.4	%

section 28 para. 1 no. 9

Cover pool			1,886.0	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			88.5	%

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)
EUR			407.7	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