



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

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

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

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

\* 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 <sup>(1)</sup>	Overcollateralisation
<b>Nominal amount</b>	1,886.0	1,696.1	<b>189.9</b>
<b>Present value</b>	2,707.8	2,191.7	<b>516.1</b>

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

	Asset pool	Pfandbriefe outstanding <sup>(2)</sup>	Overcollateralisation
<b>Nominal amount</b>	2,374.3	2,197.0	<b>177.3</b>
<b>Present value</b>	3,333.7	2,812.4	<b>521.3</b>

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 <sup>(1)</sup>
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
<b>Total</b>	<b>1,886.0</b>	<b>1,696.1</b>

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

Fixed-interest periods/maturity structure	Asset pool	Pfandbriefe outstanding <sup>(2)</sup>
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
<b>Total</b>	<b>2,374.3</b>	<b>2,197.0</b>

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	187.7
more than € 10 million up to € 100 million	511.6
more than € 100 million	1,171.7
<b>Total</b>	<b>1,871.0</b>

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	198.5
more than € 10 million up to € 100 million	730.9
more than € 100 million	1,414.9
<b>Total</b>	<b>2,344.3</b>

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	1,391.0	-	-	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	35.0	10.0	-	-	-	-
<b>Total</b>	<b>1,871.0</b>	<b>0.0</b>	<b>205.0</b>	<b>1,215.4</b>	<b>340.6</b>	<b>28.0</b>	<b>55.1</b>	<b>1.4</b>	<b>25.4</b>	<b>0.1</b>

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	1,575.7	-	-	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	-	-	-	-	-	-	-
Slowenia	25.0	-	25.0	-	-	-	-	-	-	-
Spain	325.0	-	165.0	130.0	5.00	25.0	-	-	-	-
<b>Total</b>	<b>2,344.3</b>	<b>0.0</b>	<b>458.2</b>	<b>1,288.3</b>	<b>340.9</b>	<b>68.0</b>	<b>105.1</b>	<b>1.8</b>	<b>81.9</b>	<b>0.1</b>

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	
Austria	-	15.0	-	15.00
<b>Total</b>	-	15.0	-	15.00

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	
Germany		15.0		15.00
Austria		15.0		15.00
<b>Total</b>	-	30.00	-	30.00

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

<b>Outstanding Pfandbriefe<sup>(1)</sup></b>		1,696.1	in € million
thereof percentage share of fixed-rate Pfandbriefe		86.4	%

section 28 para. 1 no. 9

<b>Cover pool</b>		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 Mio. €
GBP			0 Mio. €

section 28 para. 1 no. 10

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

<b>Outstanding Pfandbriefe<sup>(2)</sup></b>		2,197.0	in € million
thereof percentage share of fixed-rate Pfandbriefe		82.9	%

section 28 para. 1 no. 9

<b>Cover pool</b>		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 in € million
EUR			293.6 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**

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

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

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