

**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 <sup>(1)</sup>	Overcollateralisation
<b>Nominal amount</b>	1,627.8	1,507.9	<b>119.9</b>
thereof derivatives	-	-	
<b>Present value</b>	2,267.8	1,962.6	<b>305.2</b>
thereof derivatives	73.3	-	
<b>Risk-adjusted present value<sup>(3)</sup></b>	2,092.1	1,875.9	<b>216.2</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>	2,048.9	1,886.4	<b>162.5</b>
thereof derivatives	-	-	
<b>Present value</b>	2,896.7	2,427.7	<b>469.0</b>
thereof derivatives	82.4	-	
<b>Risk-adjusted present value<sup>(3)</sup></b>	2,649.4	2,312.8	<b>336.6</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>	1,627.8	1,507.9	<b>119.9</b>
<b>Present value</b>	2,267.8	1,962.6	<b>305.2</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>	2,048.9	1,886.4	<b>162.5</b>
<b>Present value</b>	2,896.7	2,427.7	<b>469.0</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	118.1	111.4
more than 6 months up to 12 Months	43.0	4.9
more than 12 months up to 18 Months	49.5	45.1
more than 18 months up to 2 years	179.2	101.2
more than 2 up to 3 years	151.5	183.3
more than 3 up to 4 years	57.9	130.0
more than 4 up to 5 years	34.8	230.7
more than 5 up to 10 years	264.4	408.7
more than 10 years	729.4	292.6
<b>Total</b>	<b>1,627.8</b>	<b>1,507.9</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	102.9	190.5
more than 6 months up to 12 Months	61.5	188.1
more than 12 months up to 18 Months	18.0	111.2
more than 18 months up to 2 years	103.0	4.9
more than 2 up to 3 years	278.7	146.3
more than 3 up to 4 years	148.4	183.3
more than 4 up to 5 years	58.0	130.0
more than 5 up to 10 years	327.9	639.8
more than 10 years	950.5	292.3
<b>Total</b>	<b>2,048.9</b>	<b>1,886.4</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	168.4
more than € 10 million up to € 100 million	464.9
more than € 100 million	979.5
<b>Total</b>	<b>1,612.8</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	176.7
more than € 10 million up to € 100 million	655.5
more than € 100 million	1,186.7
<b>Total</b>	<b>2,018.9</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	1,247.8	-	-	930.1	274.3	18.0	0.1	1.3	23.9	0.1
EU-Institutions	45.0	-	-	-	-	-	45.0	-	-	-
Italy	5.0	-	5.0	-	-	-	-	-	-	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	275.0	-	200.0	25.0	-	-	50.0	-	-	-
Spain	20.0	-	-	20.0	-	-	-	-	-	-
<b>Total</b>	<b>1,612.8</b>	<b>0.0</b>	<b>205.0</b>	<b>975.1</b>	<b>294.3</b>	<b>18.0</b>	<b>95.1</b>	<b>1.3</b>	<b>23.9</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	1,423.7	-	-	1,080.3	296.8	18.0	0.1	1.6	26.8	0.1
France	0.2	-	-	-	0.2	-	-	-	-	-
Italy	25.0	-	25.0	-	-	-	-	-	-	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	295.0	-	200.0	25.0	-	-	70.0	-	-	-
Portugal	35.0	-	35.0	-	-	-	-	-	-	-
Slowenia	25.0	-	25.0	-	-	-	-	-	-	-
Spain	195.0	-	35.0	130.0	5.00	25.0	-	-	-	-
<b>Total</b>	<b>2,018.9</b>	<b>0.0</b>	<b>320.0</b>	<b>1,235.3</b>	<b>322.0</b>	<b>43.0</b>	<b>70.1</b>	<b>1.6</b>	<b>26.8</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>			1,507.9	in € million
thereof percentage share of fixed-rate Pfandbriefe			84.7	%

section 28 para. 1 no. 9

<b>Cover pool</b>			1,627.8	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			90.6	%

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			216.2	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>			1,886.4	in € million
thereof percentage share of fixed-rate Pfandbriefe			80.1	%

section 28 para. 1 no. 9

<b>Cover pool</b>			2,048.9	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			89.3	%

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			336.7	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**

<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