

**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 |
|---------------------------------------|------------|----------------------------|-----------------------|
| <b>Nominal amount</b>                 | 1,531.6    | 1,391.8                    | <b>139.8</b>          |
| thereof derivatives                   | -          | -                          |                       |
| <b>Present value</b>                  | 1,876.7    | 1,654.0                    | <b>222.7</b>          |
| thereof derivatives                   | -          | -                          |                       |
| <b>Risk-adjusted present value(3)</b> | 1,576.5    | 1,464.8                    | <b>111.7</b>          |

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

|                                       | Asset pool | Pfandbriefe outstanding(2) | 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(3)</b> | 2,092.1    | 1,875.9                    | <b>216.2</b>          |

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

|                       | Asset pool | Pfandbriefe outstanding(1) | Overcollateralisation |
|-----------------------|------------|----------------------------|-----------------------|
| <b>Nominal amount</b> | 1,531.6    | 1,391.8                    | <b>139.8</b>          |
| <b>Present value</b>  | 1,876.7    | 1,654.0                    | <b>222.7</b>          |

**Werte des Vorjahres (Mio. €)**

|                       | Asset pool | Pfandbriefe outstanding(2) | 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>          |

**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                            | 49.5           | 93.1                       |
| more than 6 months up to 12 Months        | 229.1          | 103.5                      |
| more than 12 months up to 18 Months       | 106.7          | 112.5                      |
| more than 18 months up to 2 years         | 91.8           | 73.1                       |
| more than 2 up to 3 years                 | 70.9           | 132.4                      |
| more than 3 up to 4 years                 | 19.8           | 230.7                      |
| more than 4 up to 5 years                 | 80.3           | 126.5                      |
| more than 5 up to 10 years                | 195.3          | 286.8                      |
| more than 10 years                        | 688.2          | 233.2                      |
| <b>Total</b>                              | <b>1,531.6</b> | <b>1,391.8</b>             |

**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                            | 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>             |

**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                         | 150.6          |
| more than € 10 million up to € 100 million | 501.5          |
| more than € 100 million                    | 879.5          |
| <b>Total</b>                               | <b>1,531.6</b> |

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

| 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> |

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      | Sovereigns             | Local / regional authority |             | Others     |
|              |                |  |              | regional                   | local        |             |                        | regional                   | local       |            |
| Germany      | 1,166.6        | -  | -            | 876.8                      | 249.4        | 18.0        | 0.1                    | 0.8                        | 21.5        | -          |
| Japan        | 20.0           | -  | -            | -                          | 20.0         | -           | -                      | -                          | -           | -          |
| Austria      | 275.0          | -  | 200.0        | 25.0                       | -            | -           | 50.0                   | -                          | -           | -          |
| Spain        | 70.0           | -  | -            | 70.0                       | -            | -           | -                      | -                          | -           | -          |
| <b>Total</b> | <b>1,531.6</b> | <b>-</b>   | <b>200.0</b> | <b>971.8</b>               | <b>269.4</b> | <b>18.0</b> | <b>50.1</b>            | <b>0.8</b>                 | <b>21.5</b> | <b>0.0</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 | Sovereigns   | of which owed by           |              |             | of which guaranteed by |                            |             |            |
|-----------------|----------------|--|--------------|----------------------------|--------------|-------------|------------------------|----------------------------|-------------|------------|
|                 |                |  |              | 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                   | -                          | -           | -          |
| Italien         | 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>-</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> |

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    |
|--------------|---|--|----------|
|              |   |  |          |
|              |   |  |          |
|              |   |  |          |
| <b>Total</b> | <b>-</b>  | <b>-</b>   | <b>-</b> |

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

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

|  |         |              |
|--|---------|--------------|
| <b>Outstanding Pfandbriefe(1)</b>                  | 1,391.8 | in € million |
| thereof percentage share of fixed-rate Pfandbriefe | 95.7    | %            |

section 28 para. 1 no. 9

|  |         |              |
|--|---------|--------------|
| <b>Cover pool</b>  | 1,531.6 | 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  | 93.3    | %            |

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   | 111.7 in € million                                 |

section 28 para. 1 no. 10

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

|  |         |              |
|--|---------|--------------|
| <b>Outstanding Pfandbriefe(2)</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 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