



**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>	1,788.9	1,533.0	<b>255.9</b>
thereof derivatives	-	-	
<b>Present value</b>	2,564.8	2,003.5	<b>561.3</b>
thereof derivatives	58.6	-	
<b>Risk-adjusted present value<sup>(3)</sup></b>	2,360.0	1,894.9	<b>465.1</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>	2,242.9	2,073.6	<b>169.3</b>
thereof derivatives	-	-	
<b>Present value</b>	3,096.2	2,620.9	<b>475.3</b>
thereof derivatives	82.2	-	
<b>Risk-adjusted present value<sup>(3)</sup></b>	2,848.6	2,506.2	<b>342.4</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>	1,788.9	1,533.0	<b>255.9</b>
<b>Present value</b>	2,564.8	2,003.5	<b>561.3</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>	2,242.9	2,073.6	<b>169.3</b>
<b>Present value</b>	3,096.2	2,620.9	<b>475.3</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	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
<b>Total</b>	<b>1,788.9</b>	<b>1,533.0</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	162.7	314.7
more than 6 months up to 12 Months	79.6	226.1
more than 12 months up to 18 Months	48.1	45.3
more than 18 months up to 2 years	101.5	94.0
more than 2 up to 3 years	184.9	141.5
more than 3 up to 4 years	243.8	183.4
more than 4 up to 5 years	129.6	95.1
more than 5 up to 10 years	339.8	670.4
more than 10 years	952.9	303.1
<b>Total</b>	<b>2,242.9</b>	<b>2,073.6</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	187.5
more than € 10 million up to € 100 million	459.7
more than € 100 million	1,126.7
<b>Total</b>	<b>1,773.9</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	193.7
more than € 10 million up to € 100 million	647.4
more than € 100 million	1,371.8
<b>Total</b>	<b>2,212.9</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	1,400.9	-	-	1,067.1	279.7	27.9	0.1	1.4	24.6	0.1
EU-Institutions	40.0	-	-	-	-	-	40.0	-	-	-
Italy	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	-	-	-	-
<b>Total</b>	<b>1,773.9</b>	<b>0.0</b>	<b>220.0</b>	<b>1,142.1</b>	<b>299.7</b>	<b>45.9</b>	<b>40.1</b>	<b>1.4</b>	<b>24.6</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	1,467.5	-	-	1,110.4	303.4	22.9	0.1	1.7	28.9	0.1
EU-Institutions	5.0	-	-	-	-	-	5.0	-	-	-
France	25.4	-	-	-	0.4	-	25.0	-	-	-
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	315.0	-	155.0	130.0	5.00	25.0	-	-	-	-
<b>Total</b>	<b>2,212.9</b>	<b>0.0</b>	<b>440.0</b>	<b>1,265.4</b>	<b>328.8</b>	<b>47.9</b>	<b>100.1</b>	<b>1.7</b>	<b>28.9</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>			1,533.0	in € million
thereof percentage share of fixed-rate Pfandbriefe			84.9	%

section 28 para. 1 no. 9

<b>Cover pool</b>			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	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>			2,073.6	in € million
thereof percentage share of fixed-rate Pfandbriefe			81.9	%

section 28 para. 1 no. 9

<b>Cover pool</b>			2,242.9	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			90.2	%

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)	
CHF			1.3	in € million
EUR			341.3	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