

Publication according to section 28 para. 1 nos. 1 and 3 Pfandbrief Act

Pfandbriefe outstanding and their cover

1. Quarter 2026

		nominal value		net present value		risk-adjusted net present value*	
		Q1 2026	Q1 2025	Q1 2026	Q1 2025	Q1 2026	Q1 2025
Outstanding total							
Mortgage Pfandbriefe⁴	(€ mn.)	17.405,2	15.741,9	17.507,9	15.908,3	17.747,2	16.137,3
of which derivatives	(€ mn.)	4,0	79,2	-	79,0	-	-
Cover Pool	(€ mn.)	19.717,8	17.817,6	20.768,7	18.722,4	20.604,6	18.568,8
of which derivatives	(€ mn.)	6,7	0,2	79,4	-	981,3	832,2
Overcollateralization (OC)	(€ mn.)	2.312,6	2.075,7	3.260,8	2.814,1	2.857,4	2.431,6
OC in % of Pfandbriefe outstanding		13,3	13,2	18,6	17,7	16,1	15,1
Statutory OC ¹	(€ mn.)	708,9	644,6	350,2	318,2		
Contractual OC ²	(€ mn.)	-	-	-	-		
Voluntary OC ³	(€ mn.)	1.603,6	1.431,0	2.910,6	2.495,9		
Overcollateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	2.312,6	2.075,7	3.260,8	2.814,1		
OC in % of Pfandbriefe outstanding		13,3	13,2	18,6	17,7		

* dynamic method acc. §5 BarVertVO / static method acc. §6 BarVertVO

		nominal value		net present value		risk-adjusted net present value*	
		Q1 2026	Q1 2025	Q1 2026	Q1 2025	Q1 2026	Q1 2025
Outstanding total							
Public Pfandbriefe⁵	(€ mn.)	646,5	877,3	709,5	973,4	686,5	940,1
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	739,5	1.114,2	804,6	1.237,5	764,6	1.158,2
of which derivatives	(€ mn.)	-	-	-	-	-	-
Overcollateralization (OC)	(€ mn.)	92,9	236,9	95,1	264,1	78,2	218,1
OC in % of Pfandbriefe outstanding		14,4	27,0	13,4	27,1	11,4	23,2
Statutory OC ¹	(€ mn.)	27,2	37,3	14,2	19,5		
Contractual OC ²	(€ mn.)	-	-	-	-		
Voluntary OC ³	(€ mn.)	65,7	199,6	80,9	244,6		
Overcollateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	92,9	236,9	95,1	264,1		
OC in % of Pfandbriefe outstanding		14,4	27,0	13,4	27,1		

* dynamic method acc. §5 BarVertVO / static method acc. §6 BarVertVO

¹ According to

nominal value: sum of the nominal statutory overcollateralization pursuant to § 4 (2) PfandBG and the nominal value of the net present value statutory overcollateralization pursuant to § 4 (1) PfandBG

net present value: net present value: net present value statutory overcollateralization pursuant to § 4 (1) PfandBG

² Contractual overcollateralization

³ Residual, depending on the statutory and contractual overcollateralization; net present value includes the net present value of the nominal statutory

⁴ of which taken into own inventory:

Q1 2026	4.149,7 € mn.
Q1 2025	3.087,4 € mn.

⁵ of which taken into own inventory:

Q1 2026	- € mn.
Q1 2025	- € mn.

Note: The release of the overcollateralization with a view to the vdp-credit quality differentiation model is voluntary.

Maturity structure of Pfandbriefe outstanding and their respective cover pools
1. Quarter 2026

Mortgage Pfandbriefe	Q1 2026		Q1 2025	
	Pfandbriefe outstanding ¹ € mn.	Cover pool € mn.	Pfandbriefe outstanding ¹ € mn.	Cover pool € mn.
Maturity:				
<= 0.5 years	1.201,2	1.771,2	928,7	1.174,6
> 0.5 years and <= 1 year	527,6	2.795,7	926,7	2.026,6
> 1 year and <= 1.5 years	666,3	1.607,7	1.182,6	2.088,6
> 1.5 years and <= 2 years	2.023,1	1.340,2	527,6	2.282,9
> 2 years and <= 3 years	2.914,1	4.208,1	2.804,6	2.826,6
> 3 years and <= 4 years	2.684,5	3.929,2	2.643,8	3.926,8
> 4 years and <= 5 years	2.135,7	3.324,4	2.574,0	2.423,4
> 5 years and <= 10 years	4.383,4	688,8	3.369,3	1.007,0
> 10 years	869,3	52,5	784,7	61,3

Q1 2026	Q1 2025
Mat-Ex (12 months)*	Mat-Ex (12 months)*
Pfandbriefe outstanding ¹ € mn.	Pfandbriefe outstanding ¹ € mn.
-	-
-	-
1.201,2	928,7
527,6	926,7
666,3	1.182,6
2.023,1	2.282,9
2.914,1	1.710,2
2.684,5	2.804,6
2.135,7	2.643,8
4.383,4	5.879,9
869,3	848,1

Public Pfandbriefe	Q1 2026		Q1 2025	
	Pfandbriefe outstanding ² € mn.	Cover pool € mn.	Pfandbriefe outstanding ² € mn.	Cover pool € mn.
Maturity:				
<= 0.5 years	52,4	59,7	142,5	10,4
> 0.5 years and <= 1 year	74,3	35,2	88,4	63,6
> 1 year and <= 1.5 years	167,6	40,9	52,2	70,0
> 1.5 years and <= 2 years	34,1	89,0	74,3	60,3
> 2 years and <= 3 years	44,0	39,7	201,7	165,1
> 3 years and <= 4 years	36,8	19,1	44,0	54,9
> 4 years and <= 5 years	-0,3	16,2	36,8	14,1
> 5 years and <= 10 years	237,7	314,2	226,9	325,1
> 10 years	-	125,5	10,5	350,8

Q1 2026	Q1 2025
Mat-Ex (12 months)*	Mat-Ex (12 months)*
Pfandbriefe outstanding ² € mn.	Pfandbriefe outstanding ² € mn.
-	-
-	-
52,4	142,5
74,3	88,4
167,6	52,2
34,1	74,3
44,0	201,7
36,8	44,0
-0,3	36,8
237,7	226,9
-	10,5
	114,6

Information on the maturity extension of the Pfandbriefe

	Q1 2026	Q1 2025
Prerequisites for the extension of maturity of the Pfandbriefe	The extension of the maturity is necessary in order to avoid the imminent insolvency of the Pfandbrief bank with limited business activity, the Pfandbrief bank with limited business activity is not overindebted and there is reason to believe that the Pfandbrief bank with limited business activity will be able to meet its liabilities then due after the expiry of the maximum possible extension date, taking into account further possibilities for extension. See also, in addition, section 30 para 2b Pfandbrief Act.	The extension of the maturity is necessary in order to avoid the imminent insolvency of the Pfandbrief bank with limited business activity, the Pfandbrief bank with limited business activity is not overindebted and there is reason to believe that the Pfandbrief bank with limited business activity will be able to meet its liabilities then due after the expiry of the maximum possible extension date, taking into account further possibilities for extension. See also, in addition, section 30 para 2b Pfandbrief Act.
Powers of the cover pool administrator in the event of the extension of maturity of the Pfandbriefe	The cover pool administrator may extend the maturity dates of the principle payments, if the relevant requirements pursuant to section 30 para. 2b Pfandbrief Act are met. The administrator shall determine the period of the extension of the maturity, which may not exceed a period of 12 months, in accordance with necessity. The cover pool administrator may extend the maturity dates of the principal and interest payments falling due within one month after the appointment of the cover pool administrator to the end of that monthly period. If the cover pool administrator decides in favor of such an extension of the maturity, the existence of the prerequisites pursuant to section 30 para. 2b Pfandbrief Act shall be irrefutably presumed. Such an extension shall be taken into account within the maximum extension period of 12 months. The cover pool administrator may only exercise his authority uniformly for all Pfandbriefe of an issue. In this connection, the maturities may be extended in full or on a pro-rata basis. The cover pool administrator must extend the maturity for a Pfandbrief issue in such a way that the original order of servicing of the Pfandbriefe which could be overtaken by the postponement is not changed (prohibition of overtaking). This may result in the maturities of later maturing issues also having to be extended in order to comply with the prohibition on overtaking. See also, in addition, section 30 para. 2a and 2b Pfandbrief Act.	The cover pool administrator may extend the maturity dates of the principle payments, if the relevant requirements pursuant to section 30 para. 2b Pfandbrief Act are met. The administrator shall determine the period of the extension of the maturity, which may not exceed a period of 12 months, in accordance with necessity. The cover pool administrator may extend the maturity dates of the principal and interest payments falling due within one month after the appointment of the cover pool administrator to the end of that monthly period. If the cover pool administrator decides in favor of such an extension of the maturity, the existence of the prerequisites pursuant to section 30 para. 2b Pfandbrief Act shall be irrefutably presumed. Such an extension shall be taken into account within the maximum extension period of 12 months. The cover pool administrator may only exercise his authority uniformly for all Pfandbriefe of an issue. In this connection, the maturities may be extended in full or on a pro-rata basis. The cover pool administrator must extend the maturity for a Pfandbrief issue in such a way that the original order of servicing of the Pfandbriefe which could be overtaken by the postponement is not changed (prohibition of overtaking). This may result in the maturities of later maturing issues also having to be extended in order to comply with the prohibition on overtaking. See also, in addition, section 30 para. 2a and 2b Pfandbrief Act.

* Effects of an extension of maturity on the maturity structure of the Pfandbriefe / extension scenario: 12 months. This is an extremely unlikely scenario, which could only come into play after the appointment of a cover pool administrator.

¹ of which taken into own inventory: Q1 2026 4.149,7 € mn.
Q1 2025 3.087,4 € mn.
² of which taken into own inventory: Q1 2026 - € mn.
Q1 2025 - € mn.

Mortgage loans used as cover for Mortgage Pfandbriefe according to their amount in tranches

1. Quarter 2026

Cover Assets	Q1 2026 € mn.	Q1 2025 € mn.
up to 300,000 Euros	70,5	95,0
more than 300,000 Euros up to 1 mn. Euros	62,4	62,4
more than 1 mn. Euros up to 10 mn. Euros	2.004,4	1.596,6
more than 10 mn. Euros	16.802,7	15.331,4
Total	18.940,1	17.085,3

Cover Assets used to secure public Pfandbriefe according to their amount in tranches

1. Quarter 2026

Cover Assets	Q1 2026 € mn.	Q1 2025 € mn.
up to 10 mn. Euros	70,3	87,1
more than 10 mn. Euros up to 100 mn. Euros	331,1	305,6
more than 100 mn. Euros	338,1	721,5
Total	739,5	1.114,2

Publication according to section 28 para. 2 nos. 1 b, c and no. 2 Pfandbrief Act

Volume of claims used to cover Mortgage Pfandbriefe according to states in which the real property is located, according to property type and the total amount of payments in arrears for at least 90 days as well as the total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim

1. Quarter 2026

		Cover assets														Total amount of payments in arrears for at least 90 days	Total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim
State	1. Quarter	Total	Residential						Commercial								
		thereof	thereof					Total	thereof								
		€ mn.	Apartments	Single-and two-family houses	Multiple-family houses	Buildings under construction	Building land	Office buildings	Retail buildings	Industrial buildings	Other commercially used buildings	Buildings under construction	Building land	€ mn.	€ mn.		
Total - all states	year 2026	18.940,1	2.078,6	6,4	31,4	2.040,8	-	-	16.861,5	4.334,4	3.358,4	3.560,4	5.276,9	322,5	8,9	0,0	-
	year 2025	17.085,3	1.414,9	9,1	44,0	1.361,6	-	0,2	15.670,4	4.455,7	2.703,0	3.064,0	4.804,0	643,8	-	0,0	-
Germany	year 2026	1.835,4	480,4	6,4	31,4	442,6	-	-	1.354,9	169,9	183,5	707,3	287,5	-	6,8	0,0	-
	year 2025	1.513,2	414,1	9,1	44,0	360,8	-	0,2	1.099,1	159,7	332,8	414,1	186,6	6,0	-	0,0	-
Belgium	year 2026	273,3	-	-	-	-	-	-	273,3	183,7	-	1,8	87,9	-	-	-	-
	year 2025	336,3	-	-	-	-	-	-	336,3	175,1	65,8	1,8	93,5	-	-	-	-
Denmark	year 2026	111,5	-	-	-	-	-	-	111,5	-	-	19,1	92,4	-	-	-	-
	year 2025	195,2	-	-	-	-	-	-	195,2	-	-	-	195,2	-	-	-	-
Finland	year 2026	494,1	45,7	-	-	45,7	-	-	448,5	94,9	330,1	23,5	-	-	-	-	-
	year 2025	383,8	14,6	-	-	14,6	-	-	369,2	94,9	250,8	23,5	-	-	-	-	-
France	year 2026	2.270,2	105,5	-	-	105,5	-	-	2.164,8	908,0	182,0	340,3	531,0	203,4	-	-	-
	year 2025	1.963,6	14,8	-	-	14,8	-	-	1.948,8	800,8	160,4	306,2	337,8	343,7	-	-	-
Great Britain	year 2026	3.919,2	817,8	-	-	817,8	-	-	3.101,3	957,5	376,7	468,9	1.179,1	119,1	-	-	-
	year 2025	3.456,4	570,3	-	-	570,3	-	-	2.886,0	754,6	181,5	482,4	1.258,2	209,4	-	-	-
Ireland	year 2026	87,2	-	-	-	-	-	-	87,2	-	-	-	87,2	-	-	-	-
	year 2025	82,1	-	-	-	-	-	-	82,1	-	-	-	82,1	-	-	-	-
Italy	year 2026	994,0	22,8	-	-	22,8	-	-	971,2	239,5	393,0	172,1	166,6	-	-	-	-
	year 2025	716,6	18,0	-	-	18,0	-	-	698,6	186,1	281,9	81,7	147,3	1,5	-	-	-
Luxembourg	year 2026	57,2	-	-	-	-	-	-	57,2	52,6	-	-	4,5	-	-	-	-
	year 2025	57,2	-	-	-	-	-	-	57,2	52,6	-	-	4,5	-	-	-	-
Netherlands	year 2026	1.043,0	-	-	-	-	-	-	1.043,0	-	-	308,5	732,4	-	2,1	-	-
	year 2025	1.038,9	-	-	-	-	-	-	1.038,9	3,8	-	337,3	697,8	-	-	-	-
Austria	year 2026	139,5	-	-	-	-	-	-	139,5	-	119,7	5,2	14,7	-	-	-	-
	year 2025	177,9	-	-	-	-	-	-	177,9	-	119,7	5,2	53,1	-	-	-	-
Poland	year 2026	1.936,6	-	-	-	-	-	-	1.936,6	474,4	387,7	1.074,5	-	-	-	-	-
	year 2025	1.779,0	-	-	-	-	-	-	1.779,0	494,4	346,4	888,5	-	49,7	-	-	-
Sweden	year 2026	339,8	-	-	-	-	-	-	339,8	316,4	-	23,4	-	-	-	-	-
	year 2025	471,4	-	-	-	-	-	-	471,4	295,0	61,9	114,5	-	-	-	-	-
Spain	year 2026	1.811,0	267,0	-	-	267,0	-	-	1.544,0	34,4	1.097,6	259,6	152,4	-	-	-	-
	year 2025	1.295,0	143,1	-	-	143,1	-	-	1.151,9	4,0	754,5	247,2	146,1	-	-	-	-
Czech Republic	year 2026	128,9	-	-	-	-	-	-	128,9	-	-	107,8	21,0	-	-	-	-
	year 2025	110,7	-	-	-	-	-	-	110,7	-	-	89,7	21,0	-	-	-	-
Hungary	year 2026	17,3	-	-	-	-	-	-	17,3	-	-	11,9	5,4	-	-	-	-
	year 2025	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Switzerland	year 2026	165,1	-	-	-	-	-	-	165,1	2,1	-	-	163,0	-	-	-	-
	year 2025	159,3	-	-	-	-	-	-	159,3	2,1	-	-	157,1	-	-	-	-
Canada	year 2026	569,1	-	-	-	-	-	-	569,1	-	6,5	-	562,6	-	-	-	-
	year 2025	344,9	-	-	-	-	-	-	344,9	-	-	-	344,9	-	-	-	-
USA	year 2026	2.477,1	211,0	-	-	211,0	-	-	2.266,1	900,8	281,6	36,6	1.047,0	-	-	-	-
	year 2025	2.735,4	132,9	-	-	132,9	-	-	2.602,5	1.432,4	147,4	38,9	950,2	33,6	-	-	-
other OECD-States	year 2026	270,6	128,4	-	-	128,4	-	-	142,2	-	-	-	142,2	-	-	-	-
	year 2025	268,3	107,0	-	-	107,0	-	-	161,3	-	-	32,9	128,4	-	-	-	-

Cover assets															Total amount of payments in arrears for at least 90 days	Total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim	
Total	thereof Residential							Commercial									
	Total	thereof					Total	thereof									
		Apartments	Single-and two-family houses	Multiple-family houses	Buildings under construction	Building land		Office buildings	Retail buildings	Industrial buildings	Other commercially used buildings	Buildings under construction	Building land				
State	1. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	

Volume of claims used to cover Public Pfandbriefe

1. Quarter 2026

		Cover assets									
		Total		thereof owed by				thereof granted by			
		in the total included claims which are granted for reasons of promoting exports		State	Regional authorities	Local authorities	Other debtors	State	Regional authorities	Local authorities	Other debtors
State	1. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2026	739,5	-	200,0	368,7	156,5	2,1	5,0	-	7,2	-
	year 2025	1.114,2	-	200,0	686,7	175,7	16,7	-	25,0	10,1	-
Germany	year 2026	494,5	-	-	343,7	136,5	2,1	5,0	-	7,2	-
	year 2025	869,2	-	-	661,7	155,7	16,7	-	25,0	10,1	-
Austria	year 2026	225,0	-	200,0	25,0	-	-	-	-	-	-
	year 2025	225,0	-	200,0	25,0	-	-	-	-	-	-
Japan	year 2026	20,0	-	-	-	20,0	-	-	-	-	-
	year 2025	20,0	-	-	-	20,0	-	-	-	-	-

		Cover assets									
		Total	thereof owed by				thereof granted by				
			State	Regional authorities	Local authorities	Other debtors	State	Regional authorities	Local authorities	Other debtors	
		in the total included claims which are granted for reasons of promoting exports									
State	1. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	

**Total amount of payments in arrears for at least 90 days
as well as the total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim
1. Quarter 2026**

		Amount of claims in arrears for at least 90 days					Total amount of these claims inasmuch as the respective amount in arrears is at least 5 % of the claim				
		Total	thereof				Total	thereof			
			State	Regional authorities	Local authorities	Other debtors		State	Regional authorities	Local authorities	Other debtors
State	1. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2026	-	-	-	-	-	-	-	-	-	-
	year 2025	-	-	-	-	-	-	-	-	-	-

Further cover assets - in detail for Mortgage Pfandbriefe

1. Quarter 2026

Further cover assets for Mortgage Pfandbriefe according to section 19 para. 1 nos. 2 a) and b), section 19 para. 1 nos. 3 a) to c), section 19 para. 1 no. 4								
State	1. Quarter	Total	thereof		thereof		claims according to section 19 para. 1 no. 4	
			claims according to section 19 para. 1 nos. 2 a) and b)		claims according to section 19 para. 1 nos. 3 a) to c)			
			overall	covered bonds according Art. 129 Regulation (EU) No 575/2013	overall	covered bonds according Art. 129 Regulation (EU) No 575/2013		
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	
Total - all states	year 2026		771,0	-	-	68,5	68,5	702,5
	year 2025		732,1	-	-	111,9	111,9	620,2
Germany	year 2026		615,5	-	-	-	-	615,5
	year 2025		492,5	-	-	21,0	21,0	471,5
Denmark	year 2026		21,5	-	-	21,5	21,5	-
	year 2025		38,2	-	-	21,5	21,5	16,7
Austria	year 2026		97,0	-	-	47,0	47,0	50,0
	year 2025		119,4	-	-	69,4	69,4	50,0
EU institutions	year 2026		37,0	-	-	-	-	37,0
	year 2025		82,0	-	-	-	-	82,0

Publication according to section 28 para. 1 nos. 8, 9 Pfandbrief Act

Further cover assets - in detail for Public Pfandbriefe

1. Quarter 2026

Further cover assets for Public Pfandbriefe according to section § 20 para. 2 no. 2, section 20 para. 2 nos. 3 a) to b), section 20 para. 2 no. 4							
State	1. Quarter	€ mn.	thereof		thereof		€ mn.
			claims according to section 20 para. 2 no. 2		claims according to section 20 para. 2 nos. 3 a) to b)		
			overall	covered bonds according Art. 129 Regulation (EU) No 575/2013	overall	covered bonds according Art. 129 Regulation (EU) No 575/2013	
Total - all states	year 2026	-	-	-	-	-	-
	year 2025	-	-	-	-	-	-

Key figures about outstanding Pfandbriefe and Cover Pool

1. Quarter 2026

Mortgage Pfandbriefe		Q1 2026	Q1 2025
Outstanding Pfandbriefe ¹	(€ mn.)	17.405,2	15.741,9
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	60,4	66,4
Cover Pool	(€ mn.)	19.717,8	17.817,6
thereof the sum of the assets according section 12 para. 1 which exceed the limit laid down in section 13 para. 1 s. 2, 2nd half sentence, and the assets according section 19 para. 1 s. 7 which exceed the limit laid down in section 19 para. 1 s. 7 section 28 para. 1 no. 11	(€ mn.)	-	-
claims which exceed the limits laid down in section 19 para. 1 no. 2 section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12	(€ mn.)	-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 13	%	52,5	54,4
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € mn.	CAD	234,2	143,6
	CHF	170,4	71,3
section 28 para. 1 no. 14 (Net Total)	CZK	-	-
	DKK	106,7	194,4
	GBP	758,7	695,7
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	3,5	125,3
	USD	115,9	167,9
	AUD	139,6	14,8
	NZD	22,5	-
volume-weighted average of the maturity that has passed since the loan was granted (seasoning) section 28 para. 2 no. 4	years	4,8	4,9
average loan-to-value ratio, weighted using the mortgage lending value section 28 para. 2 no. 3	%	57,1	56,0
average loan-to-value ratio, weighted using the market value	%	34,5	35,3
Key figures on liquidity according section 28 para. 1 no. 6 Pfandbrief Act			
Largest negative amount within the next 180 days within the meaning of section 4 para. 1a s. 3 Pfandbrief Act for Pfandbriefe	(€ mn.)	494,3	213,2
Day on which the largest negative sum results	Day (1-180)	49	108
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	736,6	683,4
Key figures according section 28 para. 1 no. 7 Pfandbrief Act			
share of derivative transactions included in the cover pools according section 19 para. 1 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions included in the cover pools according section 19 para. 1 no. 2 c (credit quality step 2)	%	0,0	0,0
share of derivative transactions included in the cover pools according section 19 para. 1 no. 3 d (credit quality step 1)	%	0,0	-
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 2 c (credit quality step 2)	%	0,0	0,4
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 1)	%	-	0,1
Key figures according section 28 para. 1 no. 15 Pfandbrief Act			
Share of cover assets in the cover pool for which or for whose debtor a default pursuant to Art. 178 para. 1 of Regulation (EU) no. 575/2013 is deemed to have occurred.	%	0,0	0,0

¹ of which taken into own inventory:	Q1 2026	4.149,7	€ mn.
	Q1 2025	3.087,4	€ mn.

Publication according to section 28 para. 1 nos. 6, 7, 11, 12, 13, 14, 15 Pfandbrief Act and section 28 para. 2 nos. 3, 4 Pfandbrief Act

Key figures about outstanding Pfandbriefe and Cover Pool

1. Quarter 2026

Public Pfandbriefe		Q1 2026	Q1 2025
Outstanding Pfandbriefe ²	(€ mn.)	646,5	877,3
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	96,9	97,2
Cover Pool	(€ mn.)	739,5	1.114,2
thereof total amount of the claims according section 20 para. 1 and 2 which exceed the limit laid down in section 20 para. 3 section 28 para. 1 no. 11	(€ mn.)	-	-
claims which exceed the limits laid down in section 20 para. 2 no. 2 section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 20 para. 2 no. 3 section 28 para. 1 no. 12		-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 13	%	92,8	94,9
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € mn.			
	CAD	-	-
	CHF	-	-
section 28 para. 1 no. 14 (Net Total)	CZK	-	-
	DKK	-	-
	GBP	-	-
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	-	-
	USD	-	-
	AUD	-	-
Key figures on liquidity according section 28 para. 1 no. 6 Pfandbrief Act			
Largest negative amount within the next 180 days within the meaning of section 4 para. 1a s. 3 Pfandbrief Act for Pfandbriefe	(€ mn.)	58,5	147,8
Day on which the largest negative sum results	Day (1-180)	161	179
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	89,0	199,2
Key figures according section 28 para. 1 no. 7 Pfandbrief Act			
share of derivative transactions included in the cover pools according section 20 para. 2 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions included in the cover pools according section 20 para. 2 no. 2 (credit quality step 2)	%	-	-
share of derivative transactions included in the cover pools according section 20 para. 2 no. 3 c (credit quality step 1)	%	-	-
share of derivative transactions in liabilities to be covered according section 20 para. 2 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions in liabilities to be covered according section 20 para. 2 no. 2 (credit quality step 2)	%	-	-
share of derivative transactions in liabilities to be covered according section 20 para. 2 no. 3 c (credit quality step 1)	%	-	-
Key figures according section 28 para. 1 no. 15 Pfandbrief Act			
Share of cover assets in the cover pool for which or for whose debtor a default pursuant to Art. 178 para. 1 of Regulation (EU) no. 575/2013 is deemed to have occurred.	%	-	-

² of which taken into own inventory:	Q1 2026	-	€ mn.
	Q1 2025	-	€ mn.

List of International Securities Identification Numbers of the International Organization for Standardization (ISIN) by Pfandbrief class
1. Quarter 2026

Mortgage Pfandbriefe		
	Q1 2026	Q1 2025
ISIN	DE000AAR0256, DE000AAR0272, DE000AAR0280, DE000AAR0306, DE000AAR0314, DE000AAR0330, DE000AAR0348, DE000AAR0363, DE000AAR0371, DE000AAR0397, DE000AAR0405, DE000AAR0421, DE000AAR0447, DE000AAR0454, DE000AAR0462, DE000AAR0470, DE000AAR0488, DE000A2E4CE8, DE000A2E4CT6, DE000A2E4CU4, DE000A2E4C43, DE000A2E4C76, DE000A2E4DA4, DE000A2E4DC0, DE000A289L70, DE000A289L96, DE000A289MA4, DE000A289MB2, DE000A289MU2, DE000A289MV0, DE000A4MS0T5, DE000A4MS0U3, DE000A4MS0W9, DE000A4MS0X7, DE000A4MS0Y5, DE0002020013, DE0002020021, DE0002020047, DE0002020138, DE0002020211, DE0003150074, DE0003150165, DE0003150173, DE0003150181, DE0003150199, DE0003150207, DE0003150231, DE0003150256, DE0003150363, DE0003150389, DE0003150405, DE0003150421, DE0003150439, DE0003150447, DE0003150462, DE0003150470, DE0003150488, DE0003150496, DE0003150512, DE0003150520, DE0003150538, DE0003150561, DE0003150579, DE0003150587, DE0003150595, DE0003150611, DE0003150629, DE0003150645, DE0003150652, DE0003150678, DE0003150686, DE0003150694, DE0003150728, DE0003150744, DE0003150850, DE0003150918, DE0003151684, XS1092160461, XS2872750562, XS2941482486, XS2985302285, XS3224652209, XS3293865625	DE000AAR0215, DE000AAR0256, DE000AAR0272, DE000AAR0280, DE000AAR0306, DE000AAR0314, DE000AAR0330, DE000AAR0348, DE000AAR0363, DE000AAR0371, DE000AAR0389, DE000AAR0397, DE000AAR0405, DE000AAR0421, DE000AAR0447, DE000AAR0454, DE000A1CR5Q6, DE000A2E4CE8, DE000A2E4CT6, DE000A2E4CU4, DE000A2E4C43, DE000A2E4C76, DE000A2E4DA4, DE000A2E4DC0, DE000A289L62, DE000A289L70, DE000A289L96, DE000A289MA4, DE000A289MB2, DE000A289MC0, DE000A289MG1, DE000A289MH9, DE000A289MU2, DE000A289MV0, DE0002020013, DE0002020021, DE0002020047, DE0002020138, DE0002020211, DE0003150074, DE0003150165, DE0003150173, DE0003150181, DE0003150199, DE0003150207, DE0003150231, DE0003150256, DE0003150363, DE0003150389, DE0003150405, DE0003150421, DE0003150439, DE0003150447, DE0003150462, DE0003150470, DE0003150488, DE0003150496, DE0003150512, DE0003150520, DE0003150538, DE0003150561, DE0003150579, DE0003150587, DE0003150595, DE0003150611, DE0003150629, DE0003150645, DE0003150652, DE0003150678, DE0003150686, DE0003150694, DE0003150728, DE0003150744, DE0003150850, DE0003150918, DE0003151684, XS1092160461, XS2337339977, XS2872750562, XS2941482486, XS2985302285

Public Pfandbriefe		
	Q1 2026	Q1 2025
ISIN	DE0002023017, DE0003153037, DE0003153078, DE0003153201, DE0003153219, DE0003153268, DE0003153276, DE0003153292, DE0003153417, DE0003153458, DE0003153532, DE0003158887, DE0003159992	DE0002023017, DE0003153037, DE0003153078, DE0003153201, DE0003153219, DE0003153268, DE0003153276, DE0003153292, DE0003153417, DE0003153458, DE0003153532, DE0003158887, DE0003159992