



**Total volume of Mortgage Pfandbriefe and the corresponding cover pool (nominal amount and present value, in € million)**

|                                     | Cover pool      | Pfandbriefe outstanding | Overcollateralisation |
|-------------------------------------|-----------------|-------------------------|-----------------------|
| <b>Nominal amount</b>               | 9,503.9         | 8,237.4                 | <b>1,266.5</b>        |
| thereof derivatives                 | 42.1            | 145.9                   |                       |
| <b>Present value</b>                | 10,090.1        | 8,370.7                 | <b>1,719.4</b>        |
| thereof derivatives                 | 12.7            |                         |                       |
| <b>Risk-adjusted present value*</b> | <b>10,175.0</b> | <b>8,670.5</b>          | <b>1,504.5</b>        |

| <b>Proportion of further cover assets (Due Date)</b> |       |
|--|-------|
| According to section 19 (1) no. 2 and 3              | 972.9 |

\* dynamic method acc. §5 BarWertVO / static method acc. §6 BarWertVO

**Deposits of previous year according to section 28 para.**

|                                     | Cover pool previous year | Pfandbriefe outstanding previous year | Overcollateralisation previous year |
|-------------------------------------|--------------------------|---------------------------------------|-------------------------------------|
| <b>Nominal amount</b>               | 9,181.0                  | 7,367.6                               | <b>1,813.4</b>                      |
| <b>Present value</b>                | 9,862.2                  | 7,651.2                               | <b>2,211.0</b>                      |
| thereof derivatives                 | 189.3                    | -                                     |                                     |
| <b>Risk-adjusted present value*</b> | <b>9,840.9</b>           | <b>7,893.0</b>                        | <b>1,947.9</b>                      |

| <b>Proportion of further cover assets (Previous year)</b> |         |
|---|---------|
| According to section 19 (1) no. 2 and 3                   | 1,031.6 |

\* dynamic method acc. §5 BarWertVO / static method acc. §6 BarWertVO

**Maturity structure of Mortgage Pfandbriefe and the fixed-interest periods of the corresponding cover pool (in € million)**

| Fixed-interest periods/maturity structure | Cover pool     | Pfandbriefe outstanding |
|---|----------------|-------------------------|
| Up to 1 year                              | 1,911.7        | 1,721.8                 |
| More than 1 year up to 2 years            | 1,314.1        | 1,344.7                 |
| More than 2 year up to 3 years            | 1,886.1        | 1,475.4                 |
| More than 3 year up to 4 years            | 1,523.1        | 813.7                   |
| More than 4 year up to 5 years            | 1,063.8        | 889.5                   |
| More than 5 year up to 10 years           | 1,516.9        | 1,586.2                 |
| More than 10 years                        | 288.2          | 406.1                   |
| <b>Total</b>                              | <b>9,503.9</b> | <b>8,237.4</b>          |

**Deposits of previous year according to section 28 para. 5**

| Fixed-interest periods/maturity structure | Cover pool     | Pfandbriefe outstanding |
|---|----------------|-------------------------|
| Up to 1 year                              | 1,329.2        | 1,196.5                 |
| More than 1 year up to 2 years            | 1,620.3        | 1,713.6                 |
| More than 2 year up to 3 years            | 1,253.5        | 1,059.6                 |
| More than 3 year up to 4 years            | 1,343.5        | 955.8                   |
| More than 4 year up to 5 years            | 1,336.8        | 682.8                   |
| More than 5 year up to 10 years           | 1,983.4        | 1,596.7                 |
| More than 10 years                        | 314.4          | 162.6                   |
| <b>Total</b>                              | <b>9,181.0</b> | <b>7,367.6</b>          |

**Breakdown of covered assets by nominal values (in €million)**

| <b>Tranches</b>                       | <b>Cover pool</b> |
|---------------------------------------|-------------------|
| Up to € 300,000                       | 14.7              |
| More than € 300,000 up to € 5 million | 756.1             |
| More than € 5 million                 | 7,718.0           |
| <b>Total</b>                          | <b>8,488.8</b>    |

**Deposits of previous year according to section 28 paragraph 5**

| <b>Tranches</b>                       | <b>Cover pool</b> |
|---------------------------------------|-------------------|
| Up to € 300,000                       | 14.2              |
| More than € 300,000 up to € 5 million | 795.5             |
| More than € 5 million                 | 8,371.4           |
| <b>Total</b>                          | <b>9,181.0</b>    |

**Total amount of at least 90 days outstandings in each country according to section 28 (2) of the German Pfandbrief Act (in € million)**

| <b>Country</b> |            |
|----------------|------------|
| Denmark        | 0.2        |
| France         | 0.4        |
| Italy          | 0.1        |
| Spain          | 0.2        |
| <b>Total</b>   | <b>0.9</b> |

**Total amount of previous year outstandings**

| <b>Country</b> |            |
|----------------|------------|
| Italy          | 0.1        |
| <b>Total</b>   | <b>0.1</b> |