

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
Nominal amount	1,577.2	1,487.7	89.5
thereof derivatives	-	-	
Present value	2,178.4	1,912.1	266.3
thereof derivatives	69.4	-	
Risk-adjusted present value⁽³⁾	2,018.6	1,815.2	203.4

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

	Asset pool	Pfandbriefe outstanding ⁽²⁾	Overcollateralisation
Nominal amount	1,952.1	1,759.1	193.0
thereof derivatives	-	-	
Present value	2,797.9	2,280.4	517.5
thereof derivatives	77.8	-	
Risk-adjusted present value⁽³⁾	2,557.0	2,170.6	386.4

* 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 ⁽¹⁾	Overcollateralisation
Nominal amount	1,577.2	1,487.7	89.5
Present value	2,178.4	1,912.1	266.3

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

	Asset pool	Pfandbriefe outstanding ⁽²⁾	Overcollateralisation
Nominal amount	1,952.1	1,759.1	193.0
Present value	2,797.9	2,280.4	517.5

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	128.0	94.1
more than 6 months up to 12 Months	18.6	27.1
more than 12 months up to 18 Months	111.4	114.4
more than 18 months up to 2 years	157.5	94.4
more than 2 up to 3 years	134.1	105.7
more than 3 up to 4 years	29.2	189.3
more than 4 up to 5 years	50.5	168.6
more than 5 up to 10 years	246.1	399.4
more than 10 years	701.8	294.7
Total	1,577.2	1,487.7

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

Fixed-interest periods/maturity structure	Asset pool	Pfandbriefe outstanding ⁽²⁾
Up to 6 months	51.4	226.2
more than 6 months up to 12 Months	53.1	45.3
more than 12 months up to 18 Months	101.4	94.0
more than 18 months up to 2 years	28.6	27.1
more than 2 up to 3 years	318.9	208.7
more than 3 up to 4 years	131.0	105.7
more than 4 up to 5 years	29.3	189.3
more than 5 up to 10 years	310.5	568.5
more than 10 years	927.9	294.3
Total	1,952.1	1,759.1

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	163.2
more than € 10 million up to € 100 million	467.1
more than € 100 million	931.9
Total	1,562.2

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	191.9
more than € 10 million up to € 100 million	543.6
more than € 100 million	1,186.6
Total	1,922.1