

**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>	1,505.6	1,318.8	<b>186.8</b>
thereof derivatives	-	-	
<b>Present value</b>	1,738.0	1,505.0	<b>233.0</b>
thereof derivatives	-	-	
<b>Risk-adjusted present value(3)</b>	1,333.7	1,248.7	<b>85.0</b>

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

	Asset pool	Pfandbriefe outstanding(2)	Overcollateralisation
<b>Nominal amount</b>	1,577.2	1,487.7	<b>89.5</b>
thereof derivatives	-	-	
<b>Present value</b>	2,178.4	1,912.1	<b>266.3</b>
thereof derivatives	69.4	-	
<b>Risk-adjusted present value(3)</b>	2,018.6	1,815.2	<b>203.4</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>	1,505.6	1,318.8	<b>186.8</b>
<b>Present value</b>	1,738.0	1,505.0	<b>233.0</b>

**Werte des Vorjahres (Mio. €)**

	Asset pool	Pfandbriefe outstanding(2)	Overcollateralisation
<b>Nominal amount</b>	1,577.2	1,487.7	<b>89.5</b>
<b>Present value</b>	2,178.4	1,912.1	<b>266.3</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(1)
Up to 6 months	136.4	114.5
more than 6 months up to 12 Months	123.5	96.6
more than 12 months up to 18 Months	15.2	89.1
more than 18 months up to 2 years	132.9	19.0
more than 2 up to 3 years	29.2	191.8
more than 3 up to 4 years	35.5	168.6
more than 4 up to 5 years	64.9	136.4
more than 5 up to 10 years	192.4	267.4
more than 10 years	775.6	235.4
<b>Total</b>	<b>1,505.6</b>	<b>1,318.8</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	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
<b>Total</b>	<b>1,577.2</b>	<b>1,487.7</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	151.3
more than € 10 million up to € 100 million	522.8
more than € 100 million	831.5
<b>Total</b>	<b>1,505.6</b>

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

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
<b>Total</b>	<b>1,562.2</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	Local / regional authority			Others
				regional	local		regional	local		
Germany	1,140.6	-	-	861.8	239.0	18.0	0.1	0.8	20.9	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	275.0	-	200.0	25.0	-	-	50.0	-	-	-
Spain	70.0	-	-	70.0	-	-	-	-	-	-
<b>Total</b>	<b>1,505.6</b>	<b>-</b>	<b>200.0</b>	<b>956.8</b>	<b>259.0</b>	<b>18.0</b>	<b>50.1</b>	<b>0.8</b>	<b>20.9</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	Local / regional authority			Others
				regional	local		regional	local		
Germany	1,193.2	-	-	882.7	288.0	17.9	0.1	1.2	23.3	-
EU-Institutions	49.0	-	-	-	-	-	49.0	-	-	-
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>1,562.2</b>	<b>-</b>	<b>205.0</b>	<b>927.7</b>	<b>288.0</b>	<b>17.9</b>	<b>99.1</b>	<b>1.2</b>	<b>23.3</b>	<b>0.0</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
Austria	-	15.0	15.0
<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>	1,318.8	in € million
thereof percentage share of fixed-rate Pfandbriefe	96.6	%

section 28 para. 1 no. 9

<b>Cover pool</b>	1,505.6	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	92.6	%

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	85.0 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>	1,487.7	in € million
thereof percentage share of fixed-rate Pfandbriefe	85	%

section 28 para. 1 no. 9

<b>Cover pool</b>	1,577.2	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	92.0	%

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	203.4 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