Public lending business - Overview of the cover pool pursuant to §28 PfandBG

Public lending busi	g business - Overview of the cover pool pursuant to §28 PfandBG					
		liabilities from derivative the risk-adjusted net pres	e transactions as well as of the	corresponding cover poo	ls in the amount of	
	-	Pfandbriefe in circulation (1)	Excess cover	Statutory excess cover ⁽⁴⁾⁽⁶⁾	Contractual excess cover ⁽⁶⁾	Volunatry excess cover (6)
Nominal value	1,241.6	1,107.8	133.8	43.9	-	89.9
derivative transactions	-	-				
Net present value	1,370.4	1,200.2	170.2	24.0	-	146.2
derivative transactions	-	-				
Risk-adjusted net present value (3)	1,206.4	1,110.6	95.8	-	-	-

Values of the previous year pursuant to §28 (5) (€ million)□

	Cover pool previous year	Pfandbriefe in circulation previous year ⁽²⁾	Excess cover previous year
Nominal value	1,505.6	1,318.8	186.8
derivative transactions	-	-	
Net present value	1,738.0	1,505.0	233.0
derivative transactions	-	-	
Risk-adjusted net present value (3)	1,333.7	1,248.7	85.0

Total amount of cover pool/covered bonds outstanding at nominal value and present value (€ million) according to vdp credit quality differentiation model□

	Cover pool	Pfandbriefe in circulation	Excess cover
Nominal value	1,241.6	1,107.8	133.8
Net present value	1,370.4	1,200.2	170.2

Values of the previous year pursuant to (€ million)□

	Cover pool previous year	Pfandbriefe in circulation previous year ⁽²⁾	Excess cover previous year
Nominal value	1,505.6	1,318.8	186.8
Net present value	1,738.0	1,505.0	233.0

Maturity structure of outstanding Public Pfandbriefe as well as the fixed-interest periods of the corresponding cover pools (€ million)□

Fixed interest periods / term structure	Cover pool	Pfandbriefe in circulation ⁽¹⁾
up to 6 months⊡	15.5	89.2
more than 6 months up to 12 months	65.6	19.0
more than 12 months up to 18 months	41.3	78.5
more than 18 months up to 2 years	45.6	113.3
more than 2 - 3 years	36.1	168.6
more than 2 - 3 years	65.5	136.4
more than 4 - 5 years	123.1	231.7
more than 5 to 10 years	148.9	129.8
more than 10 years respectively	700.0	141.3
Total	1,241.6	1,107.8

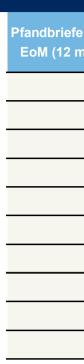
Values of the previous year pursuant to §28 (5) (€ million)□

Fixed interest periods / term structure	Cover pool previous year	Pfandbriefe in circulation previous year (2)
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 - 3 years	29.2	191.8
more than 2 - 3 years	35.5	168.6
more than 4 - 5 years	64.9	136.4
more than 5 to 10 years	192.4	267.4
more than 10 years respectively	775.6	235.4
Total	1,505.6	1,318.8

Breakdown of total volume of claims in nominal terms by level (€ million)						
Tranche Cover pool						
up to 10 million Euros	115.3					
more than 10 million up to 100 million Euros	384.6					
more than100 million Euros	741.7					
Total	1,241.6					

Values of the previous year pursuant to §28 (5) (€ million)□

Tranche	Cover pool
up to 10 million Euros	151.3
more than 10 million up to 100 million Euros	522.8
more than 100 million Euros	831.5
Total	1,505.6



Ibriefe in circulation
l (12 months) ⁽¹⁾⁽⁵⁾⁽⁶⁾
-
-
89.2
19.0
191.8
168.6
136.4
267.4
235.4
1,107.8

§28 Abs. 3 Nr. 1

Breakdown of nominal claims used as cover for Public Pfandbriefe by the individual countries in which the debtor or the guaranteeing entity is domiciled - broken down in accordance with section 28(3) no. 2 (€ million)										
				thereof ov	wed by			thereof c	wed by	
Countries		Guarantees included in the total for reasons of		Local a	uthority			Local au	thority□	
	Total	export promotion	State	Regional	Local	Other	State	Regional	Local	Other
Germany	926.6	-	-	657.3	201.5	48.1	0.1	0.7	18.9	-
Japan	20.0	-	-	-	20.0	-	-	-	-	-
Austria	275.0	-	200.0	25.0	-	-	50.0	-	-	-
Spain	20.0	-	-	20.0	-	-	-	-	-	-
Total	1,241.6	-	200.0	702.3	221.5	48.1	50.1	0.7	18.9	-

Values of the previous year pursuant to §28 (5) (€ million)□

			thereof owed by				thereof owed by			
Countries		Guarantees included in the total for reasons of	State	Local authority				Local authority		
	Total	export promotion		Regional	Local	Other	State	Regional	Local	Other
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	-	-	-	-	-	-
Total	1,505.6	-	200.0	956.8	259.0	18.0	50.1	0.8	20.9	-

Other cover assets pursuant to Sec. 28 (1) Sentence 1 No. 8, No. 9 - detailed presentation (€ million)□										
States		ec. 20 (2) Sentence 1 No. 3 o c)	Receivables pursuant to Sec. 20	Receivables pursuant to	Total					
	Total	thereof covered debt⊟ bonds⊟ pursuant to Art. 129 Regulation⊟ (EU) No. 575/2013	Total	thereof covered debt⊟ bonds⊟ pursuant to Art. 129 Regulation⊟ (EU) No. 575/2013	Total	thereof covered debt⊟ bonds⊟ pursuant to Art. 129 Regulation⊟ (EU) No. 575/2013				
	-		-	-	-	-	-			
Total	-	-		-	-	-	-			

Values of the previous year pursuant to §28 (5) (€ million)□

States	Compensation claims pursuant to §20 (2) No. 1	Monetary cla	Total		
		Total	thereof covered bonds as defined in Art. 129 of Regulation (EU) No. 575/2013		
	_	-	-	-	
Total	-	-	-	-	

§28 Abs. 1 S. 1 Nr. 8, Nr. 9

Key figures for Pfandbriefe outstanding and cover assets used for this purpose□		
Outstanding Pfandbriefe ⁽¹⁾	1,107.8	Mio. €
of which share of fixed-interest Pfandbriefe	97.7	%
Cover pool	1,241.6	Mio. €
of which total amount of receivables under § 20 (1) and (2) exceeding the limits under § 20 (3) (6)		Mio. €
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 2	-	Mio. €
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 3 (6)	-	Mio. €
of which share of fixed-interest cover assets	94.8	%
of which share for which or for whose debtor a default is deemed to have occurred in accordance with Art. 178(1) CRR (6)	-	%
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency		
Currency	Balance from assets/liabilit	ies side
EUR	95.8	Mio. €
Key figures on liquidity ⁽⁶⁾		
Largest negative amount within the next 180 days as defined in Sec. 4 (1a) sentence 3 (liquidity requirement)	97.1	Mio. €
Day on which the largest negative sum results	166	Day (1-180)
Total amount of cover assets meeting the requirements of § 4 (1a) sentence 3 (liquidity cover)	132.5	Mio. €
Key figures derivative transactions ⁽⁶⁾		
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 1 (credit quality step 3)		%
Shre of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 2 (credit quality step 2)	-	%
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 3 c (credit quality step 1)	-	%
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 3)		%
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2)	<u>-</u>	%
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1)		0/
	-	70
Values of the previous year pursuant to §28 (5) (€ million)□		
Outstanding Pfandbriefe ⁽²⁾	1,318.8	Mio. €
of which share of fixed-interest Pfandbriefe	96.6	%
Cover pool	1,505.6	Mio. €
of which total amount of receivables exceeding the % values according to §20 (2)	-	Mio. €
of which share of fixed-interest cover assets	92.6	%
	02.0	70
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency		
Currency	Balance from assets/liabilit	ies side
EUR	85.0	Mio. €

advance frage 1,157,4 10,0,2 of which shares all broad-insceled Phastated http 10,7,7 10,0,0 over pool 1,247,6 MAX,5 of which what a match of inscissopher selecting for \$20,07,00,07 - 40,66 of which what a match of inscissopher selecting for \$0,000,000,000,000 - 40,66 of which what a match of inscissopher selecting for \$0,000,000,000,000 - 40,66 of which what a match of inscissopher selecting for \$0,000,000,000,000 - 40,66 of which what a match of inscissopher selecting for \$0,000,000,000,000 - 40,66 of which what a match of inscissopher selecting for \$0,000,000,000,000 - 40,66 of which what a match of inscissopher selecting for \$0,000,000,000,000 - 40,66 of which what a match of inscissopher selecting for \$0,000,000,000,000 - 40,66 of which what a match of inscissopher selecting for \$0,000,000,000,000 - 50,86 of which what a match of inscissopher selecting for \$0,000,000,000,000 - 50,86 of which what a match of inscissopher selecting for \$0,000,000,000,000,000,000,000,000,000,				
d when soure of lood-referent Plantikovie 40000 mm 20000	Key figures for Pfandbriefe outstanding and cover assets used for this purpose \square			
d when soure of lood-referent Plantikovie 40000 mm 20000	Outstanding Pfandbriefe ⁽¹⁾	1,107.8	Mio. €	
ar where there arrows are starter <u>2</u> (1) and (2) and (2) and (2) (1) to (2) and (2) (1) to (2) (1) to (2) (2) (1) to (2) (2) (2) (2) (2) (2) (2) (2) (2) (2)	of which share of fixed-interest Pfandbriefe	97.7	%	§28 Abs. 1 S. 1 Nr. 13
ar where there arrows are starter <u>2</u> (1) and (2) and (2) and (2) (1) to (2) and (2) (1) to (2) (1) to (2) (2) (1) to (2) (2) (2) (2) (2) (2) (2) (2) (2) (2)			_	
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of which beam control from the exceeding the % values surrelated to have accuration and the field of the second to	of which total amount of receivables under § 20 (1) and (2) exceeding the limits under § 20 (3) (6)	-	Mio. €	§28 Abs. 1 S. 1 Nr. 11
dr which seare of fixed-records core assets of which seare of fixed-records core assets of which are for which or for whoce debtar a default is deered to have documed in accounter a with Art. 178(1) CAR (d)	of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 2	-	Mio. €	-
at which dame for which or for whose definite a definal is deemed to have accurrence in accordance with Ant. 178(1) CRR (6) - 5 290 Abs. 1 S. 1 Nr. 1 290 Abs. 1 Nr. 1 290 Abs. 1 Nr. 1 290 Abs. 1 Nr. 1			Mio. €	-
t present value according to §6 Plandbrief Net Present Value Regulation per foreign currency terrency Balance from assets/liabilities side (B) (B) (B) (B) (B) (B) (B) (B		94.8	%	-
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Balance from assets/itabilities uide DR 95.8 Mic. C Synthesis control within the next 180 days as defined in Sec. 4 (1a) serience 3 (tiquidry requiements) 97.1 Min. C any on which the largest regardly sea defined in Sec. 4 (1a) serience 3 (tiquidry cour) 122.5 Min. C any on which the largest regardly sea defined in Sec. 4 (1a) serience 3 (tiquidry cover) 122.5 Min. C or yon which the largest regardly sea defined in Sec. 4 (1a) serience 3 (tiquidry cover) 122.5 Min. C or yon which the largest regardly sea defined in Sec. 4 (1a) serience 3 (tiquidry cover) 122.5 Min. C or yon which the largest regardly sea defined in Sec. 4 (1a) serience 1 no. 1 (credit quality step 3) . % or of derivative transactions in the cover pools pursuant to 520 (2) serience 1 no. 1 (credit quality step 2) . % the of derivative transactions in the labelities to be covered pursuant to Sec. 20 (2) Serience 1 No. 2 (credit quality step 1) . % thar of derivative transactions in the labelities to be covered pursuant to Sec. 20 (2) Serience 1 No. 2 (credit quality step 1) . % alues of the provious yoar pursuant to Sec. 20 (2) Serience 1 No. 2 (credit quality step 1) . % % alues of the provious yoar pursuant to Sec.	Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 S. 1 Nr. 14
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hare of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 1 (credit quality step 3) - % hare of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 3 c (credit quality step 1) - % hare of derivative transactions in the labilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 3) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of the derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of fixed-interest Plandbrief 0 - % of which share of fixed-interest Plandbrief 0 - % Values according to Sec. 20 (2) - Mo. 6 Sec. 4 % Sec. 1 Nr. 8 Sec. 4 % Sec. 1 Nr. 9 Sec. 4		.02.0		
hre of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 2 (credit quality step 2) - % hare of derivative transactions in the labilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 3) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1) - % alues of the previous year pursuant to §28 (5) (€ million) 1.318.8 Mo. € of which share of fixed-interest Pfandbriefe 96.6 % of which share of fixed-interest Pfandbriefe 92.6 % of which share of fixed-interest cover assets 92.6 % g28 Abs. 1 Nr. 8 §28 Abs. 1 Nr. 8 g28 Abs. 1 Nr. 9 §28 Abs. 1 Nr. 10	Key figures derivative transactions ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 7
hare of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 No. 3 c (credit quality step 3) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1) - % alues of the previous year pursuant to §28 (5) (€ million) utstanding Plandbriefe ⁽²⁾ 1,318.8 Mio. € of which share of fixed-interest Plandbriefe ⁽²⁾ 2, Sentence 1 No. 3 c (credit quality step 1) - Mio. € of which share of fixed-interest Plandbriefe ⁽²⁾ 1,505.6 Mio. € of which share of fixed-interest cover assets 92.0 (2) - Mio. € of which share of fixed-interest cover assets 92.0 (2) - Mio. € g28 Abs. 1 Nr. 8 g28 Abs. 1 Nr. 8 g28 Abs. 1 Nr. 9 g28 Abs. 1 Nr. 9	Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 1 (credit quality step 3)	-	%	
hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1) - % alues of the previous year pursuant to §28 (5) (€ million) utstanding Pfandbrief ⁽²⁾ 1,318.8 Mio. € of which share of fixed-interest Pfandbriefe of which share of fixed-interest Pfandbriefe of which share of fixed-interest Pfandbriefe of which share of fixed-interest Pfandbriefe (2) - Mio. € of which share of fixed-interest Pfandbriefe (2) - Mio. € of which share of fixed-interest Cover assets 0, (2) Sentence 1 No. 3 c (credit quality step 1) - Mio. € of which share of fixed-interest Cover assets 0, (2) Sentence 1 No. 3 c (credit quality step 1) - Mio. € of which share of fixed-interest Cover assets 0, (2) Sentence 1 No. 3 c (credit quality step 1) - Mio. € g28 Abs. 1 Nr. 9 g28 Abs. 1 Nr. 9	Shre of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 2 (credit quality step 2)	-	%	
hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 2) - % hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1) - % alues of the previous year pursuant to §28 (5) (€ million) utstanding Pfandbriefe ⁽³⁾ 1,318.8 Mio. € of which share of fixed-interest Pfandbriefe ⁽³⁾ 96.6 % of which share of fixed-interest Pfandbriefe ⁽³⁾ 1,505.6 Mio. € of which share of fixed-interest previous year pursuant to §20 (2) * * Mio. € of which share of fixed-interest cover assets 92.6 % s28 Abs. 1 Nr. 9 tet present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency utrency Balance from assets/liabilities side	Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 3 c (credit quality step 1)	-	%	
hare of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1) - % alues of the previous year pursuant to §28 (5) (€ million) utstanding Pfandbrief ⁽²⁾ 1,318.8 Mio. € of which share of fixed-interest Pfandbrief	Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 3)		%	
alues of the previous year pursuant to \$28 (5) (€ million) tuttanding Pfandbriefe ⁽²⁾ 1,318.8 Mio. € of which share of fixed-interest Pfandbriefe 96.6 % \$28 Abs. 1 Nr. 9 ver pool 1,505.6 Mio. € of which total amount of receivables exceeding the % values according to \$20 (2) - Mio. € \$28 Abs. 1 Nr. 8 \$28 Abs. 1 Nr. 8 \$28 Abs. 1 Nr. 9 turency Balance from assets/liabilities side \$28 Abs. 1 Nr. 9 \$28 Abs. 1 Nr. 9	Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2)	-	%	
utstanding Pfandbriefe ⁽²⁾ 1,318.8 Mio. € of which share of fixed-interest Pfandbriefe 96.6 % over pool 1,505.6 Mio. € of which share of fixed-interest Pfandbriefe % values according to §20 (2) - Mio. € of which share of fixed-interest cover assets 92.6 % of which share of fixed-interest cover assets 92.6 % of which share of fixed-interest cover assets 92.6 % et present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency §28 Abs. 1 Nr. 9 urrency Balance from assets/liabilities side §28 Abs. 1 Nr. 10	Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1)	-	%	
utstanding Pfandbriefe ⁽²⁾ 1,318.8 Mio. € of which share of fixed-interest Pfandbriefe 96.6 % over pool 1,505.6 Mio. € of which share of fixed-interest Pfandbriefe % values according to §20 (2) - Mio. € of which share of fixed-interest cover assets 92.6 % of which share of fixed-interest cover assets 92.6 % of which share of fixed-interest cover assets 92.6 % et present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency §28 Abs. 1 Nr. 9 urrency Balance from assets/liabilities side §28 Abs. 1 Nr. 10				
of which share of fixed-interest Pfandbriefe 96.6 % §28 Abs. 1 Nr. 9 over pool 1,505.6 Mio. € of which total amount of receivables exceeding the % values according to §20 (2) - Mio. € of which share of fixed-interest cover assets 92.6 % et present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency §28 Abs. 1 Nr. 9 urrency Balance from assets/liabilities side	Values of the previous year pursuant to §28 (5) (€ million)□			
over pool 1,505.6 Mio. € of which total amount of receivables exceeding the % values according to §20 (2) - Mio. € of which share of fixed-interest cover assets 92.6 % et present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency §28 Abs. 1 Nr. 9 urrency Balance from assets/liabilities side	Outstanding Pfandbriefe ⁽²⁾	1,318.8	Mio. €	
of which total amount of receivables exceeding the % values according to §20 (2) - Mio. € of which share of fixed-interest cover assets of which share of fixed-interest cover assets et present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency urrency Balance from assets/liabilities side	of which share of fixed-interest Pfandbriefe	96.6	%	§28 Abs. 1 Nr. 9
of which total amount of receivables exceeding the % values according to §20 (2) - Mio. € of which share of fixed-interest cover assets 92.6 % Externessent value according to §6 Pfandbrief Net Present Value Regulation per foreign currency urrency Balance from assets/liabilities side				
of which share of fixed-interest cover assets92.6%et present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency§28 Abs. 1 Nr. 9urrencyBalance from assets/liabilities side	Cover pool			500 Aba 4 Na 0
et present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency urrency Balance from assets/liabilities side			₩10. €	
Balance from assets/liabilities side		92.6	%	§28 Abs. 1 Nr. 9
Balance from assets/liabilities side	Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 Nr. 10
850 Mio <i>E</i>	Currency	Balance from assets/liabili	ties side	
	EUR	85.0	Mio. €	

Key figures for Pfandbriefe outstanding and cover assets used for this purpose \square			
Outstanding Pfandbriefe ⁽¹⁾	1,107.8	Mio. €	
of which share of fixed-interest Pfandbriefe	97.7	%	§28 Abs. 1 S. 1 Nr. 13
Cover pool	1,241.6	Mio. €	
of which total amount of receivables under § 20 (1) and (2) exceeding the limits under § 20 (3) (6)	-	Mio. €	§28 Abs. 1 S. 1 Nr. 11
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 2	-	Mio. €	§28 Abs. 1 S. 1 Nr. 12
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 3 (6)	-	Mio. €	§28 Abs. 1 S. 1 Nr. 12
of which share of fixed-interest cover assets	94.8	%	§28 Abs. 1 S. 1 Nr. 13
of which share for which or for whose debtor a default is deemed to have occurred in accordance with Art. 178(1) CRR (6)	-	%	§28 Abs. 1 S. 1 Nr. 15
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 S. 1 Nr. 14
Currency	Balance from assets/liabili	ties side	
EUR	95.8	Mio. €	
Key figures on liquidity ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 6
Largest negative amount within the next 180 days as defined in Sec. 4 (1a) sentence 3 (liquidity requirement)	97.1	Mio. €	320 AD3. 1 0. 1 MI. U
Day on which the largest negative sum results	166	Day (1-180)	
Total amount of cover assets meeting the requirements of § 4 (1a) sentence 3 (liquidity cover)	132.5	Mio. €	
(6)			
Key figures derivative transactions ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 7
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 1 (credit quality step 3)	-	%	
Shre of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 3 c (credit quality step 1)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 3)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1)	-	%	
Values of the previous year pursuant to §28 (5) (€ million)□			
Outstanding Pfandbriefe ⁽²⁾	1,318.8	Mio. €	
of which share of fixed-interest Pfandbriefe	96.6	%	§28 Abs. 1 Nr. 9
Cover pool	1,505.6	Mio. €	
of which total amount of receivables exceeding the % values according to §20 (2)	-	Mio. €	§28 Abs. 1 Nr. 8
of which share of fixed-interest cover assets	92.6	%	§28 Abs. 1 Nr. 9
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 Nr. 10
			3-0.1001 1111 10
Currency	Balance from assets/liabili	ties side	

Key figures for Pfandbriefe outstanding and cover assets used for this purpose \square			
Outstanding Pfandbriefe ⁽¹⁾	1,107.8	Mio. €	
of which share of fixed-interest Pfandbriefe	97.7	%	§28 Abs. 1 S. 1 Nr. 13
Cover pool	1,241.6	Mio. €	
of which total amount of receivables under § 20 (1) and (2) exceeding the limits under § 20 (3) (6)	-	Mio. €	§28 Abs. 1 S. 1 Nr. 11
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 2	-	Mio. €	§28 Abs. 1 S. 1 Nr. 12
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 3 (6)	-	Mio. €	§28 Abs. 1 S. 1 Nr. 12
of which share of fixed-interest cover assets	94.8	%	§28 Abs. 1 S. 1 Nr. 13
of which share for which or for whose debtor a default is deemed to have occurred in accordance with Art. 178(1) CRR (6)	-	%	§28 Abs. 1 S. 1 Nr. 15
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 S. 1 Nr. 14
Currency	Balance from assets/liabil	ities side	320 AB3. 1 0. 1 MI. 14
EUR	95.8	Mio. €	
Key figures on liquidity ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 6
Largest negative amount within the next 180 days as defined in Sec. 4 (1a) sentence 3 (liquidity requirement)	97.1	Mio. €	
Day on which the largest negative sum results	166	Day (1-180)	
Total amount of cover assets meeting the requirements of § 4 (1a) sentence 3 (liquidity cover)	132.5	Mio. €	
Key figures derivative transactions ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 7
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 1 (credit quality step 3)	-	%	
Shre of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 3 c (credit quality step 1)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 3)	•	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1)	-	%	
Values of the previous year pursuant to §28 (5) (€ million)□			
Outstanding Pfandbriefe ⁽²⁾	1,318.8	Mio. €	
of which share of fixed-interest Pfandbriefe	96.6	%	§28 Abs. 1 Nr. 9
Cover pool	1,505.6	Mio. €	
of which total amount of receivables exceeding the % values according to §20 (2)	-	Mio. €	§28 Abs. 1 Nr. 8
of which share of fixed-interest cover assets	92.6	%	§28 Abs. 1 Nr. 9
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 Nr. 10
Currency	Balance from assets/liabil	ities side	320 Abs. 1 M. 10
	85.0	Mio. €	
EUR	03.0	WID. C	

Key figures for Pfandbriefe outstanding and cover assets used for this purpose□			
Outstanding Pfandbriefe ⁽¹⁾	1,107.8	Mio. €	
of which share of fixed-interest Pfandbriefe	97.7	%	§28 Abs. 1 S. 1 Nr. 13
Cover pool	1,241.6	Mio. €	
of which total amount of receivables under § 20 (1) and (2) exceeding the limits under § 20 (3) (6)	-	Mio. €	§28 Abs. 1 S. 1 Nr. 11
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 2	-	Mio. €	§28 Abs. 1 S. 1 Nr. 12
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 3 (6)	-	Mio. €	§28 Abs. 1 S. 1 Nr. 12
of which share of fixed-interest cover assets	94.8	%	§28 Abs. 1 S. 1 Nr. 13
of which share for which or for whose debtor a default is deemed to have occurred in accordance with Art. 178(1) CRR (6)	-	%	§28 Abs. 1 S. 1 Nr. 15
Not present value according to SC Dfandbrief Net Present Value Degulation per fareign surrange			§28 Abs. 1 S. 1 Nr. 14
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency Currency	Balance from assets/liabil	ities side	920 ADS. 1 5. 1 MI. 14
	95.8	Mio. €	
EUR	00.0		
Key figures on liquidity ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 6
Largest negative amount within the next 180 days as defined in Sec. 4 (1a) sentence 3 (liquidity requirement)	97.1	Mio. €	
Day on which the largest negative sum results	166	Day (1-180)	
Total amount of cover assets meeting the requirements of § 4 (1a) sentence 3 (liquidity cover)	132.5	Mio. €	
Key figures derivative transactions ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 7
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 1 (credit quality step 3)	-	%	<u> </u>
Shre of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 3 c (credit quality step 1)		%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 3)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1)	-	%	
Values of the previous year pursuant to §28 (5) (€ million)□			
Outstanding Pfandbriefe ⁽²⁾	1,318.8	Mio. €	
of which share of fixed-interest Pfandbriefe	96.6	%	§28 Abs. 1 Nr. 9
		_	
Cover pool	1,505.6	Mio. €	
of which total amount of receivables exceeding the % values according to §20 (2)	-	Mio. €	§28 Abs. 1 Nr. 8
of which share of fixed-interest cover assets	92.6	%	§28 Abs. 1 Nr. 9
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			800 Abs 1 Nr 10
Currency	Balance from assets/liabil	ities side	§28 Abs. 1 Nr. 10
	85.0	Mio. €	
EUR	0.0	IVIIO. E	

Key figures for Pfandbriefe outstanding and cover assets used for this purpose \square			
Outstanding Pfandbriefe ⁽¹⁾	1,107.8	Mio. €	
of which share of fixed-interest Pfandbriefe	97.7	%	§28 Abs. 1 S. 1 Nr. 13
Cover pool	1,241.6	Mio. €	
of which total amount of receivables under § 20 (1) and (2) exceeding the limits under § 20 (3) (6)	-	Mio. €	§28 Abs. 1 S. 1 Nr. 11
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 2	-	Mio. €	§28 Abs. 1 S. 1 Nr. 12
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 3 (6)	-	Mio. €	§28 Abs. 1 S. 1 Nr. 12
of which share of fixed-interest cover assets	94.8	%	§28 Abs. 1 S. 1 Nr. 13
of which share for which or for whose debtor a default is deemed to have occurred in accordance with Art. 178(1) CRR (6)	-	%	§28 Abs. 1 S. 1 Nr. 15
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 S. 1 Nr. 14
Currency	Balance from assets/liabil	ities side	320 AB3. 1 0. 1 MI. 14
EUR	95.8	Mio. €	
Key figures on liquidity ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 6
Largest negative amount within the next 180 days as defined in Sec. 4 (1a) sentence 3 (liquidity requirement)	97.1	Mio. €	
Day on which the largest negative sum results	166	Day (1-180)	
Total amount of cover assets meeting the requirements of § 4 (1a) sentence 3 (liquidity cover)	132.5	Mio. €	
Key figures derivative transactions ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 7
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 1 (credit quality step 3)	-	%	
Shre of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 3 c (credit quality step 1)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 3)	•	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1)	-	%	
Values of the previous year pursuant to §28 (5) (€ million)□			
Outstanding Pfandbriefe ⁽²⁾	1,318.8	Mio. €	
of which share of fixed-interest Pfandbriefe	96.6	%	§28 Abs. 1 Nr. 9
Cover pool	1,505.6	Mio. €	
of which total amount of receivables exceeding the % values according to §20 (2)	-	Mio. €	§28 Abs. 1 Nr. 8
of which share of fixed-interest cover assets	92.6	%	§28 Abs. 1 Nr. 9
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 Nr. 10
Currency	Balance from assets/liabil	ities side	320 Abs. 1 M. 10
	85.0	Mio. €	
EUR	03.0	WID. C	

Key figures for Pfandbriefe outstanding and cover assets used for this purpose \square			
Outstanding Pfandbriefe ⁽¹⁾	1,107.8	Mio. €	
of which share of fixed-interest Pfandbriefe	97.7	%	§28 Abs. 1 S. 1 Nr. 13
Cover pool	1,241.6	Mio. €	829 Abo 1 8 1 Nr 11
of which total amount of receivables under § 20 (1) and (2) exceeding the limits under § 20 (3) (6) of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 2		Mio. € Mio. €	§28 Abs. 1 S. 1 Nr. 11 §28 Abs. 1 S. 1 Nr. 12
of which total amount of receivables exceeding the % values pursuant to Sec. 20 (2) No. 3 (6)	 _	Mio. €	§28 Abs. 1 S. 1 Nr. 12
of which share of fixed-interest cover assets	94.8	%	§28 Abs. 1 S. 1 Nr. 13
of which share for which or for whose debtor a default is deemed to have occurred in accordance with Art. 178(1) CRR (6)	-	%	§28 Abs. 1 S. 1 Nr. 15
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 S. 1 Nr. 14
Currency	Balance from assets/liabil	ties side	
EUR	95.8	Mio. €	
Key figures on liquidity ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 6
Largest negative amount within the next 180 days as defined in Sec. 4 (1a) sentence 3 (liquidity requirement)	97.1	Mio. €	
Day on which the largest negative sum results	166	Day (1-180)	
Total amount of cover assets meeting the requirements of § 4 (1a) sentence 3 (liquidity cover)	132.5	Mio. €	
Key figures derivative transactions ⁽⁶⁾			§28 Abs. 1 S. 1 Nr. 7
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 1 (credit quality step 3)	-	%	
Shre of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the cover pools pursuant to § 20 (2) sentence 1 no. 3 c (credit quality step 1)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 1 (credit quality step 3)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 2 (credit quality step 2)	-	%	
Share of derivative transactions in the liabilities to be covered pursuant to Sec. 20 (2) Sentence 1 No. 3 c (credit quality step 1)	-	%	
Values of the previous year pursuant to §28 (5) (€ million)□			
Outstanding Pfandbriefe ⁽²⁾	1,318.8	Mio. €	
of which share of fixed-interest Pfandbriefe	96.6	%	§28 Abs. 1 Nr. 9
			-
Cover pool	1,505.6	Mio. €	
of which total amount of receivables exceeding the % values according to §20 (2)	-	Mio. €	§28 Abs. 1 Nr. 8
of which share of fixed-interest cover assets	92.6	%	§28 Abs. 1 Nr. 9
Net present value according to §6 Pfandbrief Net Present Value Regulation per foreign currency			§28 Abs. 1 Nr. 10
Currency	Balance from assets/liabil	ties side	
EUR	85.0	Mio. €	

Information on the postponement of the maturity of the Pfandbrie	fe (6)
Conditions for the postponement of the maturity of the Pfandbriefe	The postponement of the maturity date is necessary to avoid the insolvency of the Pfandbrief Pfandbrief bank with limited business activities is not overindebted (no existing overindebted ne limited business activities will be able to meet its liabilities then due at any rate after expiry of the further postponement possibilities (positive fulfillment forecast). See also, in addition, section 3
Powers of the cover pool administrator in the event of postponement of the maturity of the Pfandbriefe	The cover pool administrator may postpone the due dates of the redemption payments if the redeministrator shall determine the postponement period, which may not exceed 12 months. The cover pool administrator may postpone the due dates of principal and interest payments from monthly period. If the cover pool administrator decides in favor of such a postponement, the e be irrefutably presumed. Such postponement shall be taken into account within the maximum. The cover pool administrator may only exercise his authority uniformly for all Pfandbriefe of ar on a pro rata basis. The cover pool administrator must postpone the maturity for a Pfandbrief Pfandbriefe which could be overtaken by the postponement is not changed (prohibition of ove having to be postponed in order to comply with the prohibition on overtaking. See also, in additional provide the postponed in order to comply with the prohibition on overtaking.

Note: There are no payments in arrears of at least 90 days for either the reporting period or the comparable prior-year period.

(1) - Of which taken into own inventory:	-	Mio. €
(2) - Of which taken into own inventory:	-	Mio. €

(2) - Of which taken into own inventory: Mio. € (3) - dynamic method according to §5 BarWertVO / static method according to §6 BarWertVO

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

(6) - The previous year's data will not be published until Q3 2023 in accordance with section 55 of the PfandBG.

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ef bank with limited business activities (prevention of insolvency), the dness) and there is reason to believe that the Pfandbrief bank with f the maximum possible postponement period, taking into account n 30 (2b) PfandBG.

relevant requirements pursuant to Sec. 30 (2b) PfandBG are met. ths, in accordance with necessity.

s falling due within one month of his appointment to the end of this e existence of the prerequisites pursuant to § 30 par. 2b PfandBG shall Im postponement period of 12 months.

an issue. In this connection, the maturities may be postponed in full or ef issue in such a way that the original order of servicing of the vertaking). This may result in the maturities of later maturing issues also ddition, section 30 (2a) and (2b) PfandBG.

(4) - The statutory overcollateralization requirement comprises the present-value collateralized overcollateralization pursuant to § 4 (1) PfandBG incl. interest rate and currency stress scenarios and the nominal-value collateralized overcollateralization pursuant to § 4 (2) PfandBG.