



Full amount of Pfandbrief asset pool, and mortgage Pfandbriefe (in €million) section 28 para. 1 nos. 1 and 3

	Asset pool	Pfandbriefe outstanding	Overcollateralisation
Nominal amount	13,768.3	10,818.1	2,950.2
thereof derivatives	- 179.4	-	
Present value	15,054.5	11,560.6	3,493.9
thereof derivatives	63.7	-	
Risk-adjusted present value*	15,121.5	11,729.6	3,391.9

* dynamic method acc. section 5 BarWertVO / static method acc. section 6 BarWertVO

Deposits of previous year according to section 28 para. 5

	Asset pool	Pfandbriefe outstanding	Overcollateralisation
Nominal amount	12,976.9	10,440.4	2,536.5
thereof derivatives	40.2	55.1	
Present value	13,863.9	10,962.0	2,901.9
thereof derivatives	150.6	-	
Risk-adjusted present value*	14,139.5	11,359.2	2,780.3

* dynamic method acc. section 5 BarWertVO / static method acc. section 6 BarWertVO

Full amount of Pfandbrief asset pool, and mortgage Pfandbriefe (in €million) according to the VDP credit-worthiness differentiation model :

	Asset pool	Pfandbriefe outstanding	Overcollateralisation
Nominal amount	13,768.3	10,818.1	2,950.2
Present value	15,054.5	11,560.6	3,493.9

Deposits of previous year

	Asset pool	Pfandbriefe outstanding	Overcollateralisation
Nominal amount	12,976.9	10,440.4	2,536.5
Present value	13,863.9	10,962.0	2,901.9

Maturity structure of Mortgage Pfandbriefe and the fixed-interest periods of the corresponding cover pool (in €million) section 28 para. 1 no. 2

Maturity structure	Asset pool	Pfandbriefe outstanding
Up to 6 months	1,267.4	867.9
more than 6 months up to 12 Months	623.4	285.7
more than 12 months up to 18 Months	924.4	814.7
more than 18 months up to 2 years	1,596.6	1,270.9
more than 2 up to 3 years	2,094.6	2,187.9
more than 3 up to 4 years	2,118.8	1,876.7
more than 4 up to 5 years	2,026.1	1,086.8
more than 5 up to 10 years	2,892.0	2,005.5
more than 10 years	225.0	422.0
Total	13,768.3	10,818.1

Deposits of previous year according to section 28 para. 5

Fixed-interest periods/maturity structure	Asset pool	Pfandbriefe outstanding
Up to 1 year	2,301.9	1,785.0
More than 1 year up to 2 years	1,663.8	1,173.0
More than 2 year up to 3 years	2,612.3	2,069.3
More than 3 year up to 4 years	1,880.8	1,216.6
More than 4 year up to 5 years	1,905.3	1,690.2
More than 5 year up to 10 years	2,336.4	2,210.2
More than 10 years	276.4	296.1
Total	12,976.9	10,440.4

Breakdown of covered assets by nominal values (in €million) section 28 para. 2 no. 1a

Tranches	Cover pool
up to € 300,000	13.8
more than € 300,000 up to € 1 million	73.6
more than € 1 million up to € 10 million	922.3
more than € 10 million	11,354.0
Total	12,363.7

Deposits of previous year according to section 28 para. 5

Tranches	Cover pool
up to € 300,000	13.5
more than € 300,000 up to € 5 million	503.8
more than € 5 million	10,950.0
Total	11,467.3

Further cover assets acc. To section 28 para. 1 nos. 4, 5 and 6 - detailed overview (in €million)

Countries	Equalisation claims according to section 19 para. 1 no. 1	Money claims according to section 19 para. 1 no. 2		Covered bonds according to section 19 para. 1 no. 3	Total
		Total	of which covered bonds in the legal sense of clause 129 EU act number 575/2013		
Germany	-	-	-	807.7	807.7
EU-Institutios	-	-	-	291.0	291.0
France	-	-	-	285.0	285.0
Austria	-	-	-	200.2	200.2
Total	0.0	0.0	0.0	1,583.9	1,583.9

Deposits of previous year according to section 28 para. 5

Further cover assets (section 19 para. 1 nos. 2 and 3)	1,469.4
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Key figures about outstanding Pfandbriefe and Cover Pool (in €million)

Outstanding Pfandbriefe	10,818.1
thereof percentage share of fixed-rate Pfandbriefe (section 28 para. 1 no. 9)	48.1%
Cover pool	13,768.3
thereof total amount of claims which exceed the limits laid down in section 13 para. 1 (section 28 para. 1 no. 7)	-
thereof total amount of the claims which exceed the limits laid down in section 19 para. 1 no. 2 (section 28 para. 1 no. 8)	-
thereof total amount of the claims which exceed the limits laid down in section 19 para. 1 no. 3 (section 28 para. 1 no. 8)	-
thereof percentage share of fixed-rate cover assets (section 28 para. 1 no. 9)	39.9%
volume-weighted average of the maturity that has passed since the loan was granted (seasoning) (section 28 para. 1 no. 11)	4,2 years
average loan-to-value ratio, weighted using the mortgage lending value (section 28 para. 2 no. 3)	56.6%
average loan-to-value ratio, weighted using the market value	37.2%

Net present value according to section 6 Pfandbrief-Net Present Value Regulation per currency (section 28 para. 1 no. 10)

Currency	Balance from assets/ liability (in €million)
CAD	6.9
CHF	32.4
CZK	- 11.4
DKK	32.6
EUR	3,173.0
GBP	53.1
JPY	- 12.8
NOK	- 4.9
SEK	81.0
USD	90.4