

Publication according to section 28 para. 1 nos. 1 and 3 Pfandbrief Act

Pfandbriefe outstanding and their cover
1. Quarter 2023

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q1 2023	Q1 2022	Q1 2023	Q1 2022	Q1 2023	Q1 2022
Mortgage Pfandbriefe	(€ mn.)	10,595.0	7,583.6	10,227.7	7,511.5	9,656.9	-
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	16,730.4	16,366.1	16,346.1	16,734.8	14,613.5	-
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	6,135.4	8,782.5	6,118.4	9,223.3	4,956.6	8,361.7
OC in % of Pfandbriefe outstanding		57.9	115.8	59.8	122.8	51.3	-
Statutory OC**, ¹	(€ mn.)	421.9	-	411.6	-	-	-
Contractual OC**, ²	(€ mn.)	-	-	-	-	-	-
Voluntary OC**, ³	(€ mn.)	5,713.4	-	5,706.8	-	-	-
Over-Collateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	6,135.4	8,782.5	6,118.4	9,223.3	-	-
OC in % of Pfandbriefe outstanding		57.9	115.8	59.8	122.8	-	-

* The dynamic approach was used for calculating the risk-adjusted net present value" according to section 5 para. 1 no. 2 of the Net Present Value Regulation (PfandBarwertV).

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q1 2023	Q1 2022	Q1 2023	Q1 2022	Q1 2023	Q1 2022
Public Pfandbriefe	(€ mn.)	23,356.6	28,524.6	22,792.9	30,433.9	20,652.0	-
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	32,733.9	32,491.3	32,548.6	35,449.9	28,100.9	-
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	9,377.3	3,966.7	9,755.7	5,016.0	7,448.9	3,960.3
OC in % of Pfandbriefe outstanding		40.1	13.9	42.8	16.5	36.1	-
Statutory OC**, ¹	(€ mn.)	914.3	-	920.1	-	-	-
Contractual OC**, ²	(€ mn.)	-	-	-	-	-	-
Voluntary OC**, ³	(€ mn.)	8,463.0	-	8,835.6	-	-	-
Over Collateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	9,377.3	3,966.7	9,755.7	5,016.0	-	-
OC in % of Pfandbriefe outstanding		40.1	13.9	42.8	16.5	-	-

* The dynamic approach was used for calculating the risk-adjusted net present value" according to section 5 para. 1 no. 2 of the Net Present Value Regulation (PfandBarwertV).

** In accordance with section 55 of the Pfandbrief Act (Pfandbriefgesetz), the previous year's data will not be published until Q3 2023.

¹ According to

nominal value: sum of the nominal statutory overcollateralization pursuant to § 4 (2) PfandBG and the nominal value of the net present value statutory overcollateralization pursuant to § 4 (1) PfandBG

net present value: net present value statutory overcollateralization pursuant to § 4 (1) PfandBG

² Contractual overcollateralization

³ Residual, depending on the statutory and contractual overcollateralization; net present value includes the net present value of the nominal statutory overcollateralization pursuant to § 4 (2) PfandBG

Note: The release of the over collateralization with a view to the vdp-credit quality differentiation model is voluntary.

Maturity structure of Pfandbriefe outstanding and their respective cover pools
1. Quarter 2023

Mortgage Pfandbriefe	Q1 2023		Q1 2022	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	15.0	1,310.4	380.0	828.1
> 0,5 years and <= 1 year	2,020.0	1,636.9	1,568.6	1,163.6
> 1 year and <= 1,5 years	1,253.0	1,439.9	15.0	1,153.3
> 1,5 years and <= 2 years	3,300.0	1,376.5	1,045.0	1,386.2
> 2 years and <= 3 years	1,052.0	2,650.1	2,103.0	2,362.0
> 3 years and <= 4 years	1,510.0	2,499.2	1,052.0	2,818.6
> 4 years and <= 5 years	1,325.0	1,407.4	10.0	2,020.3
> 5 years and <= 10 years	70.0	4,049.7	1,360.0	4,334.6
> 10 years	50.0	360.3	50.0	299.4

Q1 2023 Mat-Ex (12 months)*	Q1 2022** Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
15.0	-
2,020.0	-
4,553.0	-
1,052.0	-
1,510.0	-
1,395.0	-
50.0	-

Public Pfandbriefe	Q1 2023		Q1 2022	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	1,628.6	1,980.2	2,361.1	1,404.8
> 0,5 years and <= 1 year	1,598.8	1,527.8	2,414.2	2,310.1
> 1 year and <= 1,5 years	2,814.7	1,508.8	3,378.6	1,948.9
> 1,5 years and <= 2 years	2,315.3	1,316.5	2,346.5	1,339.7
> 2 years and <= 3 years	2,145.2	2,919.1	3,229.8	2,498.5
> 3 years and <= 4 years	2,143.0	2,647.7	2,189.4	2,881.1
> 4 years and <= 5 years	1,927.0	3,817.2	2,160.2	2,609.6
> 5 years and <= 10 years	4,067.4	7,325.3	5,696.9	8,662.0
> 10 years	4,716.7	9,691.3	4,747.9	8,836.6

Q1 2023 Mat-Ex (12 months)*	Q1 2022** Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
1,628.6	-
1,598.8	-
5,130.0	-
2,145.2	-
2,143.0	-
5,704.5	-
5,006.6	-

Informations on the maturity extension of the Pfandbriefe

	Q1 2023	Q1 2022**
Prerequisites for the extension of maturity of the Pfandbriefe	<p>The extension of the maturity is necessary in order to avoid the imminent insolvency of the Pfandbrief bank with limited business activity, the Pfandbrief bank with limited business activity is not overindebted and there is reason to believe that the Pfandbrief bank with limited business activity will be able to meet its liabilities then due after the expiry of the maximum possible extension date, taking into account further possibilities for extension. See also, in addition, section 30 para 2b Pfandbrief Act.</p>	
Powers of the cover pool administrator in the event of the extension of maturity of the Pfandbriefe	<p>The cover pool administrator may extend the maturity dates of the principle payments, if the relevant requirements pursuant to section 30 para. 2b Pfandbrief Act are met. The administrator shall determine the period of the extension of the maturity, which may not exceed a period of 12 months, in accordance with necessity.</p> <p>The cover pool administrator may extend the maturity dates of the principal and interest payments falling due within one month after the appointment of the cover pool administrator to the end of that monthly period. If the cover pool administrator decides in favor of such an extension of the maturity, the existence of the prerequisites pursuant to section 30 para. 2b Pfandbrief Act shall be irrefutably presumed. Such an extension shall be taken into account within the maximum extension period of 12 months.</p> <p>The cover pool administrator may only exercise his authority uniformly for all Pfandbriefe of an issue. In this connection, the maturities may be extended in full or on a pro rata basis. The cover pool administrator must extend the maturity for a Pfandbrief issue in such a way that the original order of servicing of the Pfandbriefe which could be overtaken by the postponement is not changed (prohibition of overtaking). This may result in the maturities of later maturing issues also having to be extended in order to comply with the prohibition on overtaking. See also, in addition, section 30 para. 2a and 2b Pfandbrief Act.</p>	

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

** In accordance with section 55 of the Pfandbrief Act (Pfandbriefgesetz), the previous year's data will not be published until Q3 2023.

Publication according to section 28 para. 2 no. 1 a Pfandbrief Act, section 28 para. 3 no. 1 Pfandbrief Act and section 28 para. 4 no. 1 Pfandbrief Act

Mortgage loans used as cover for Mortgage Pfandbriefe according to their amount in tranches

1. Quarter 2023

Cover Assets	Q1 2023 € mn.	Q1 2022 € mn.
up to 300,000 Euros	1,052.2	882.4
more than 300,000 Euros up to 1 mn. Euros	344.8	279.8
more than 1 mn. Euros up to 10 mn. Euros	833.8	842.4
more than 10 mn. Euros	14,167.9	14,000.9
Total	16,398.6	16,005.5

Cover Assets used to secure public Pfandbriefe according to their amount in tranches

1. Quarter 2023

Cover Assets	Q1 2023 € mn.	Q1 2022 € mn.
up to 10 mn. Euros	3,757.4	3,748.9
more than 10 mn. Euros up to 100 mn. Euros	8,420.1	8,051.3
more than 100 mn. Euros	20,253.8	20,226.5
Total	32,431.4	32,026.7

Volume of claims used to cover Mortgage Pfandbriefe according to states in which the real property is located, according to property type and the total amount of payments in arrears for at least 90 days as well as the total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim

1. Quarter 2023

Cover assets																Total amount of payments in arrears for at least 90 days	Total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim
State	1. Quarter	Total	Residential						Commercial								
			thereof						thereof								
			Total	Apartments	Single-and two-family houses	Multiple-family houses	Buildings under construction	Building land	Total	Office buildings	Retail buildings	Industrial buildings	other commercially used buildings	Buildings under construction	Building land		
€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	
Total - all states	year 2023	16,398.6	5,182.7	280.7	875.9	4,026.1	-	0.1	11,215.9	7,567.3	3,219.0	187.8	180.4	61.4	-	0.0	-
	year 2022	16,005.5	4,655.1	228.3	695.5	3,730.7	0.5	0.1	11,350.4	7,248.0	3,650.6	216.9	185.1	49.8	-	-	-
Germany	year 2023	7,870.9	3,106.4	280.7	875.9	1,949.8	-	0.1	4,764.5	2,643.0	1,699.9	187.8	172.3	61.4	-	0.0	-
	year 2022	8,114.2	2,954.0	228.3	695.5	2,029.6	0.5	0.1	5,160.2	2,616.6	2,099.8	216.9	177.1	49.8	-	-	-
Belgium	year 2023	99.6	-	-	-	-	-	-	99.6	99.6	-	-	-	-	-	-	-
	year 2022	145.5	-	-	-	-	-	-	145.5	145.5	-	-	-	-	-	-	-
Finland	year 2023	388.0	12.2	-	-	12.2	-	-	375.8	201.7	174.1	-	-	-	-	-	-
	year 2022	351.2	12.2	-	-	12.2	-	-	339.0	150.3	188.7	-	-	-	-	-	-
France	year 2023	1,338.2	-	-	-	-	-	-	1,338.2	1,029.2	309.0	-	-	-	-	-	-
	year 2022	1,200.6	16.0	-	-	16.0	-	-	1,184.6	919.5	265.1	-	-	-	-	-	-
Great Britain	year 2023	274.0	-	-	-	-	-	-	274.0	274.0	-	-	-	-	-	-	-
	year 2022	331.0	-	-	-	-	-	-	331.0	296.3	34.7	-	-	-	-	-	-
Luxembourg	year 2023	105.6	-	-	-	-	-	-	105.6	105.6	-	-	-	-	-	-	-
	year 2022	175.8	-	-	-	-	-	-	175.8	175.8	-	-	-	-	-	-	-
Netherlands	year 2023	411.1	-	-	-	-	-	-	411.1	239.4	163.7	-	8.0	-	-	-	-
	year 2022	445.1	-	-	-	-	-	-	445.1	256.9	180.2	-	8.0	-	-	-	-
Austria	year 2023	152.4	-	-	-	-	-	-	152.4	120.7	31.7	-	-	-	-	-	-
	year 2022	155.6	-	-	-	-	-	-	155.6	120.7	34.9	-	-	-	-	-	-
Poland	year 2023	1,203.4	-	-	-	-	-	-	1,203.4	600.0	603.3	-	-	-	-	-	-
	year 2022	1,156.1	-	-	-	-	-	-	1,156.1	590.6	565.5	-	-	-	-	-	-
Sweden	year 2023	176.8	27.4	-	-	27.4	-	-	149.4	37.4	112.0	-	-	-	-	-	-
	year 2022	243.8	-	-	-	-	-	-	243.8	40.9	202.9	-	-	-	-	-	-
Czech Republic	year 2023	303.1	-	-	-	-	-	-	303.1	250.9	52.3	-	-	-	-	-	-
	year 2022	304.4	-	-	-	-	-	-	304.4	252.1	52.3	-	-	-	-	-	-
Norway	year 2023	77.2	-	-	-	-	-	-	77.2	56.3	20.9	-	-	-	-	-	-
	year 2022	66.1	-	-	-	-	-	-	66.1	66.1	-	-	-	-	-	-	-
USA	year 2023	3,998.3	2,036.7	-	-	2,036.7	-	-	1,961.6	1,909.5	52.1	-	-	-	-	-	-
	year 2022	3,316.1	1,672.9	-	-	1,672.9	-	-	1,643.2	1,616.7	26.5	-	-	-	-	-	-

Volume of claims used to cover Public Pfandbriefe

1. Quarter 2023

Cover assets											
State	1. Quarter	Total		thereof owed by				thereof granted by			
		€ mn.	in the total included claims which are granted for reasons of promoting exports € mn.	State € mn.	Regional authorities € mn.	Local authorities € mn.	Other debtors € mn.	State € mn.	Regional authorities € mn.	Local authorities € mn.	Other debtors € mn.
Total - all states	year 2023	32,431.4	1,374.0	109.9	10,073.2	12,705.8	4,734.7	1,522.2	1,040.8	2,165.7	79.0
	year 2022	32,026.7	1,056.6	109.9	10,212.7	12,810.6	4,567.7	1,058.0	861.3	2,312.4	94.1
Germany	year 2023	30,262.3	1,135.4	51.1	9,882.6	12,548.0	4,709.3	1,181.7	1,027.3	783.2	79.0
	year 2022	29,856.8	898.7	51.1	9,999.9	12,626.5	4,540.6	900.1	843.8	800.7	94.1
Belgium	year 2023	704.0	-	-	-	-	-	-	-	704.0	-
	year 2022	760.9	-	-	-	-	-	-	-	760.9	-
Denmark	year 2023	42.5	42.5	-	-	-	-	42.5	-	-	-
	year 2022	41.4	41.4	-	-	-	-	41.4	-	-	-
Finland	year 2023	20.0	-	-	-	20.0	-	-	-	-	-
	year 2022	20.0	-	-	-	20.0	-	-	-	-	-
France	year 2023	294.9	21.5	-	133.2	107.6	25.4	28.7	-	-	-
	year 2022	333.3	18.6	-	155.0	132.6	27.1	18.6	-	-	-
Great Britain	year 2023	143.1	48.3	-	-	-	-	143.1	-	-	-
	year 2022	-	-	-	-	-	-	-	-	-	-
Luxembourg	year 2023	-	-	-	-	-	-	-	-	-	-
	year 2022	0.5	0.5	-	-	-	-	0.5	-	-	-
Austria	year 2023	689.1	1.9	58.8	-	-	-	1.9	-	628.5	-
	year 2022	761.9	2.3	58.8	-	-	-	2.3	-	700.8	-
Portugal	year 2023	50.0	-	-	-	-	-	-	-	50.0	-
	year 2022	50.0	-	-	-	-	-	-	-	50.0	-
Sweden	year 2023	28.0	28.0	-	-	-	-	28.0	-	-	-
	year 2022	31.5	31.5	-	-	-	-	31.5	-	-	-
Spain	year 2023	50.9	-	-	7.3	30.2	-	-	13.5	-	-
	year 2022	58.1	-	-	9.1	31.5	-	-	17.5	-	-
Switzerland	year 2023	146.6	96.4	-	50.2	-	-	96.4	-	-	-
	year 2022	112.3	63.6	-	48.7	-	-	63.6	-	-	-

**Total amount of payments in arrears for at least 90 days
as well as the total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim**

1. Quarter 2023

		Amount of claims in arrears for at least 90 days					Total amount of these claims inasmuch as the respective amount in arrears is at least 5 % of the claim				
		Total	thereof State	Regional authorities	Local authorities	Other debtors	Total	thereof State	Regional authorities	Local authorities	Other debtors
State	1. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2023	-	-	-	-	-	-	-	-	-	-
	year 2022	-	-	-	-	-	-	-	-	-	-
Germany	year 2023	-	-	-	-	-	-	-	-	-	-
	year 2022	-	-	-	-	-	-	-	-	-	-

Publication according to section 28 para. 1 nos. 8, 9, 10 Pfandbrief Act

Further cover assets - in detail for Mortgage Pfandbriefe

1. Quarter 2023

Further cover assets for Mortgage Pfandbriefe according to section 19 para. 1 nos. 2 a) and b), section 19 para. 1 nos. 3 a) to c), section 19 para. 1 no. 4*								
State	1. Quarter	€ mn.	Total		thereof		€ mn.	
			overall	covered bonds according Art. 129 Regulation (EU) No 575/2013	claims according to section 19 para. 1 nos. 2 a) and b)	claims according to section 19 para. 1 nos. 3 a) to c)		claims according to section 19 para. 1 no. 4
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	
Total - all states	year 2023	331.8	-	-	-	-	331.8	
	year 2022	-	-	-	-	-	-	
Germany	year 2023	331.8	-	-	-	-	331.8	
	year 2022	-	-	-	-	-	-	

* In accordance with section 55 of the Pfandbrief Act (Pfandbriefgesetz), the previous year's data will not be published until Q3 2023.

Publication according to section 28 para. 1 nos. 8, 9 Pfandbrief Act

Further cover assets - in detail for Public Pfandbriefe
1. Quarter 2023

Further cover assets for Public Pfandbriefe according to section § 20 para. 2 no. 2, section 20 para. 2 nos. 3 a) to c), section 20 para. 2 no. 4*								
State	1. Quarter	Total			thereof		claims according to section 20 para. 2 no. 4	
		claims according to section 20 para. 2 no. 2			claims according to section 20 para. 2 nos. 3 a) to c)		claims according to section 20 para. 2 no. 4	
		overall	thereof		overall	thereof	overall	thereof
		covered bonds according Art. 129 Regulation (EU) No 575/2013		covered bonds according Art. 129 Regulation (EU) No 575/2013		covered bonds according Art. 129 Regulation (EU) No 575/2013		
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2023	302.5	-	-	302.5	302.5	-	-
	year 2022	-	-	-	-	-	-	-
Germany	year 2023	-	-	-	-	-	-	-
	year 2022	-	-	-	-	-	-	-
Sweden	year 2023	302.5	-	-	302.5	302.5	-	-
	year 2022	-	-	-	-	-	-	-

* In accordance with section 55 of the Pfandbrief Act (Pfandbriefgesetz), the previous year's data will not be published until Q3 2023.

Key figures about outstanding Pfandbriefe and Cover Pool

1. Quarter 2023

Mortgage Pfandbriefe		Q1 2023	Q1 2022
Outstanding Pfandbriefe	(€ mn.)	10,595.0	7,583.6
thereof percentage share of fixed-rate Pfandbriefe	%	67.6	93.4
section 28 para. 1 no. 13			
Cover Pool	(€ mn.)	16,730.4	16,366.1
thereof total amount of the claims according section 12 para. 1 which exceed the limits laid down in section 13 para. 1 s. 2, 2nd half sentence	(€ mn.)	-	-
section 28 para. 1 no. 11			
thereof total amount of the assets according section 19 para. 1 which exceed the limits laid down in section 19 para. 1 s. 7	(€ mn.)	-	-
section 28 para. 1 no. 11			
claims which exceed the limits laid down in section 19 para. 1 no. 2*	(€ mn.)	-	-
section 28 para. 1 no. 12			
claims which exceed the limits laid down in section 19 para. 1 no. 3*	(€ mn.)	-	-
section 28 para. 1 no. 12			
claims which exceed the limits laid down in section 19 para. 1 no. 4*	(€ mn.)	-	-
section 28 para. 1 no. 12			
thereof percentage share of fixed-rate cover assets	%	68.9	62.6
section 28 para. 1 no. 13			
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € mn.	CAD	-	-
	CHF	1.7	1.8
section 28 para. 1 no. 14 (Net Total)			
	CZK	-	-
	DKK	-	-
	GBP	236.3	314.7
	HKD	-	-
	JPY	-	-
	NOK	76.9	66.6
	SEK	181.1	239.6
	USD	3,896.4	3,141.5
	AUD	-	-
volume-weighted average of the maturity that has passed since the loan was granted (seasoning)	years	4.5	4.4
section 28 para. 2 no. 4			
average loan-to-value ratio, weighted using the mortgage lending value	%	59.0	59.2
section 28 para. 2 no. 3			
average loan-to-value ratio, weighted using the market value	%	-	-

Key figures on liquidity according section 28 para. 1 no. 6 Pfandbrief Act*			
Largest negative amount within the next 180 days within the meaning of section 4 para. 1a s. 3 Pfandbrief Act for Pfandbriefe	(€ mn.)	-	-
Day on which the largest negative sum results	Day (1-180)	-	-
Total amount of cover assets meeting the requirements of section 4 para. 1a s. 3 Pfandbrief Act	(€ mn.)	320.7	-
Key figures according section 28 para. 1 no. 7 Pfandbrief Act			
share of derivative transactions included in the cover pools according section 19 para. 1 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions included in the cover pools according section 19 para. 1 no. 2 c (credit quality step 2)	%	-	-
share of derivative transactions included in the cover pools according section 19 para. 1 no. 3 d (credit quality step 1)	%	-	-
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 2 c (credit quality step 2)	%	-	-
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 1)	%	-	-
Key figures according section 28 para. 1 no. 15 Pfandbrief Act			
Share of cover assets in the cover pool for which or for whose debtor a default pursuant to Art. 178 para. 1 of Regulation (EU) no. 575/2013 is deemed to have occurred	%	-	-

* In accordance with section 55 of the Pfandbrief Act (Pfandbriefgesetz), the previous year's data will not be published until Q3 2023.

Publication according to section 28 para. 1 nos. 6, 7, 11, 12, 13, 14, 15 Pfandbrief Act and section 28 para. 2 nos. 3, 4 Pfandbrief Act

Key figures about outstanding Pfandbriefe and Cover Pool

1. Quarter 2023

Public Pfandbriefe		Q1 2023	Q1 2022
Outstanding Pfandbriefe	(€ mn.)	23,356.6	28,524.6
thereof percentage share of fixed-rate Pfandbriefe	%	72.3	76.4
section 28 para. 1 no. 13			
Cover Pool	(€ mn.)	32,733.9	32,491.3
thereof total amount of the claims according section 20 para. 1 and 2	(€ mn.)	-	-
which exceed the limits laid down in section 20 para. 3	(€ mn.)	-	-
section 28 para. 1 no. 11			
claims which exceed the limits laid down in section 20 para. 2 no. 2*	(€ mn.)	-	-
section 28 para. 1 no. 12			
claims which exceed the limits laid down in section 20 para. 2 no. 3*	(€ mn.)	-	-
section 28 para. 1 no. 12			
thereof percentage share of fixed-rate cover assets	%	93.6	94.6
section 28 para. 1 no. 13			
Net present value pursuant to § 6 of the Pfandbrief Net Present Value	CAD	-	-
Regulation for each foreign currency in € mn.	CHF	68.0	140.0
	CZK	-	-
section 28 para. 1 no. 14 (Net Total)	DKK	-	-
	GBP	-	-
	HKD	-	-
	JPY	528.5	643.9
	NOK	-	-
	SEK	-	-
	USD	550.8	214.5
	AUD	-	-
Key figures on liquidity according section 28 para. 1 no. 6 Pfandbrief Act*			
Largest negative amount within the next 180 days within the meaning	(€ mn.)	719.6	-
of section 4 para. 1a s. 3 Pfandbrief Act for Pfandbriefe			
Day on which the largest negative sum results	Day (1-180)	87	-
Total amount of cover assets meeting the requirements of section 4	(€ mn.)	1,396.4	-
para 1a s. 3 Pfandbrief Act			
Key figures according section 28 para. 1 no. 7 Pfandbrief Act			
share of derivative transactions included in the cover pools according	%	-	-
section 20 para. 2 no. 1 (credit quality step 3)			
share of derivative transactions included in the cover pools according	%	-	-
section 20 para. 2 no. 2 (credit quality step 2)			
share of derivative transactions included in the cover pools according	%	-	-
section 20 para. 2 no. 3 c (credit quality step 1)			
share of derivative transactions in liabilities to be covered according	%	-	-
section 20 para. 2 no. 1 (credit quality step 3)			
share of derivative transactions in liabilities to be covered according	%	-	-
section 20 para. 2 no. 2 (credit quality step 2)			
share of derivative transactions in liabilities to be covered according	%	-	-
section 20 para. 2 no. 3 c (credit quality step 1)			
Key figures according section 28 para. 1 no. 15 Pfandbrief Act			
Share of cover assets in the cover pool for which or for whose debtor a	%	-	-
default pursuant to Art. 178 para. 1 of Regulation (EU) no. 575/2013			
is deemed to have occurred			

* In accordance with section 55 of the Pfandbrief Act (Pfandbriefgesetz), the previous year's data will not be published until Q3 2023.

**List of International Securities Identification Numbers of the International Organization for Standardization (ISIN) by Pfandbrief class
1. Quarter 2023**

Mortgage Pfandbriefe		
	Q1 2023	Q1 2022*
ISIN	DE000HLB4J92, DE000HLB4LY4, DE000HLB4YL4, DE000HLB4116, DE000HLB42D1, DE000HLB42M2, DE000HLB42Y7, DE000HLB7515, DE000HLB78B9, XS1767931477, XS1883355601, XS2001346480, XS2022037795, XS2106576494, XS2433126807, XS2446114600, XS2536375368, XS2589441943	-

Public Pfandbriefe		
	Q1 2023	Q1 2022*
ISIN	DE000A0ASMW9, DE000A0A3HE5, DE000A0A3HW7, DE000A0A3HZ0, DE000DXA0K24, DE000DXA0MG8, DE000DXA0PY4, DE000DXA0RA0, DE000DXA0TU4, DE000HLB0AN8, DE000HLB0AP3, DE000HLB0P56, DE000HLB0P98, DE000HLB1BZ8, DE000HLB1C27, DE000HLB1C43, DE000HLB1JX6, DE000HLB2LC4, DE000HLB2NE6, DE000HLB2YN4, DE000HLB4JE0, DE000HLB4JK7, DE000HLB4JM3, DE000HLB4JN1, DE000HLB4J76, DE000HLB4J84, DE000HLB4U48, DE000HLB4U71, DE000HLB4VB1, DE000HLB4V96, DE000HLB4YE9, DE000HLB4ZG1, DE000HLB4Z68, DE000HLB40Y1, DE000HLB41C5, DE000HLB41D3, DE000HLB41M4, DE000HLB41Z6, DE000HLB42Q3, DE000HLB42R1, DE000HLB42X9, DE000HLB4249, DE000WLB8ET1, DE0002677572, XS0946693834, XS1548773982, XS1587900843, XS1793273092, XS1936186425, XS2056484889, XS2106579670, XS2433240764, XS2445172187, XS2461137189, XS2590759044	-

* In accordance with section 55 of the Pfandbrief Act (Pfandbriefgesetz), the previous year's data will not be published until Q3 2023.