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

Pfandbriefe outstanding and their cover

4. Quarter 2023

Outstanding total		nomina	al value	net pres	ent value	risk-adjusted ne	risk-adjusted net present value*			
		Q4 2023	Q4 2022	Q4 2023	Q4 2022	Q4 2023	Q4 2022			
Mortgage Pfandbriefe	(€ mn.)	160.8	122.0	151.4	103.6	127.0	85.8			
of which derivatives	(€ mn.)	-	-	-	-	-	-			
Cover Pool	(€ mn.)	294.9	279.5	272.8	245.2	237.6	210.3			
of which derivatives	(€ mn.)	-	-	-	-	-	-			
Overcollateralization (OC)	(€ mn.)	134.1	157.5	121.4	141.6	110.6	124.6			
OC in % of Pfandbriefe outstanding		83.4	129.1	80.2	136.7	87.1	145.3			
Statutory OC ¹	(€ mn.)	6.2	4.9	3.0	4.2					
Contractual OC ²	(€ mn.)	-	-	-	-					
Voluntary OC ³	(€ mn.)	127.9	152.5	118.4	137.4					
Overcollateralization in Consideration of vdp-Credit- Quality-Differentiation-Model	(€ mn.)	134.1	-	121.4	-					
OC in % of Pfandbriefe outstanding		83.4	-	80.2	-					

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

Outstanding total		nominal	l value	net prese	nt value	risk-adjusted net	present value*
		Q4 2023	Q4 2022	Q4 2023	Q4 2022	Q4 2023	Q4 2022
Public Pfandbriefe	(€ mn.)	95.0	90.0	80.7	69.8	67.1	56.8
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	199.1	144.2	197.5	129.6	165.4	114.3
of which derivatives	(€ mn.)	-	-	-	-	-	-
Overcollateralization (OC)	(€ mn.)	104.1	54.2	116.8	59.8	98.3	57.5
OC in % of Pfandbriefe outstanding		109.6	60.3	144.7	85.8	146.5	101.3
Statutory OC ¹	(€ mn.)	3.6	3.4	1.6	3.0		
Contractual OC ²	(€ mn.)	-	-	-	-		
Voluntary OC ³	(€ mn.)	100.6	50.8	115.2	56.8		
Overcollateralization in Consideration of vdp-Credit- Quality-Differentiation-Model	(€ mn.)	104.1	-	116.8	-		
OC in % of Pfandbriefe outstanding		109.6	-	144.7	-		

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

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

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

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

Maturity structure of Pfandbriefe outstanding and their respective cover pools 4. Quarter 2023

Mortgage Pfandbriefe	Q4 20	123	Q4 2022			
Maturity:	Pfandbriefe outstanding € mn.					
<= 0.5 years	-	3.4	-	3.9		
> 0.5 years and <= 1 year	-	3.7	-	2.9		
> 1 year and <= 1.5 years	-	4.4	-	3.0		
> 1.5 years and <= 2 years	10.0	11.5	-	3.2		
> 2 years and <= 3 years	10.0	65.7	10.0	14.8		
> 3 years and <= 4 years	-	11.3	10.0	60.1		
> 4 years and <= 5 years	5.0	67.3	-	7.5		
> 5 years and <= 10 years	105.3	58.6	71.5	116.4		
> 10 years	30.5	87.0	30.5	67.9		

Q4 2023 Mat-Ex (12 months)*	Q4 2022 Mat-Ex (12 months)*					
	Pfandbriefe outstanding € mn.					
-	-					
-	-					
-	-					
-	-					
-	-					
-	-					
-	-					
-	=					
-	-					

Public Pfandbriefe	Q4 20	23	Q4 2022			
Maturity:	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding \in mn.	Cover pool € mn.		
<= 0.5 years	-	6.9	-	14.5		
> 0.5 years and <= 1 year	-	8.6	-	14.3		
> 1 year and <= 1.5 years	-	11.4	-	5.2		
> 1.5 years and <= 2 years	-	5.5	-	6.9		
> 2 years and <= 3 years	-	23.2	-	7.5		
> 3 years and <= 4 years	-	10.7	-	19.8		
> 4 years and <= 5 years	10.0	15.9	-	6.2		
> 5 years and <= 10 years	65.0	41.2	70.0	36.2		
> 10 years	20.0	75.6	20.0	33.4		

Q4 2023 Mat-Ex (12 months)*	Q4 2022 Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
-	-
-	-
-	-
-	-
-	-
-	-
-	-

Information on the maturity exter	sion of the Pfandbriefe	
	Q4 2023	Q4 2022
Prerequisites for the extension of maturity of the Pfandbriefe	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.	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.
Powers of the cover pool administrator in the event of the extension of maturity of the Pfandbriefe	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. 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 a 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. The cover pool administrator may only exercise his authority uniformly for all Pfandbriefe of an issue. In this connection, the maturites may be extented in full or on a pro rata basis. The cover pool administrator must extend the maturity for a Pfandbrief esue 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.	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. 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 a 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. The cover pool administrator may only exercise his authority uniformly for all Pfandbriefe of an issue. In this connection, the maturites may be extented in full or on a pro rata basis. The cover pool administrator must extend the maturity for a Pfandbrief evaluation or 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.

^{*} 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.

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 a Pfandbrief Act

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

4. Quarter 2023

Cover Assets	Q4 2023 € mn.	Q4 2022 € mn.
up to 300,000 Euros	20.2	15.0
more than 300,000 Euros up to 1 mn. Euros	12.2	12.4
more than 1 mn. Euros up to 10 mn. Euros	147.1	151.4
more than 10 mn. Euros	105.5	90.6
Total	284.9	269.4

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

Cover Assets	Q4 2023 € mn.	Q4 2022 € mn.
up to 10 mn. Euros	93.6	76.5
more than 10 mn. Euros up to 100 mn. Euros	105.5	67.7
more than 100 mn. Euros	-	-
Total	199.1	144.2

Publication according to section 28 para. 2 nos. 1 b, c and no. 2 Pfandbrief Act

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

		Cover assets	т										Total amount of these				
		Total	Residential							Commercial						of payments of	the respective amount
			Total	thereof					Total	thereof							in arrears is at least
				Apartments		family houses		Building land		Office buildings	Retail buildings	Industrial buildings	commercially		Building land	days	5 percent of the claim
State	4. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2023	284.9	284.9	12.5	13.4	258.9	-	-	-	-	-	-	-	-	-	-	-
	year 2022	269.5	269.5	10.5	9.3	249.6	-	-	-	-	-	-	-	-	-	-	-
Germany	year 2023	284.9	284.9	12.5	13.4	258.9	-	-	-	-	-	-	-	-	-	-	-
	year 2022	269.5	269.5	10.5	9.3	249.6	-	-	-	-	-	-	-	-	-	-	-

Publication according to section 28 para. 3 no. 2 Pfandbrief Act

Volume of claims used to cover Public Pfandbriefe

		Cover assets	ssets									
		Total		thereof owed b	У			thereof granted	reof granted by			
			in the total included claims which are granted for reasons of promoting exports	State	Regional authorities	Local authorities	Other debtors		Regional authorities	Local authorities	Other debtors	
State	4. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	
Total - all states	year 2023	199.1	-	-	-	188.1	11.0	-	-	-	-	
	year 2022	144.2	-	-	-	134.2	10.0	-	-	-	-	
Germany	year 2023	199.1	-	-	-	188.1	11.0	-	-	-	-	
	year 2022	144.2	-	-	-	134.2	10.0	-	-	-	-	

Publication according to section 28 para. 3 no. 3 Pfandbrief Act

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

							Total amount of these claims inasmuch as the respectiveamount in arrears is least 5 % of the claim					
		Total	thereof	thereof Total				thereof				
				Regional authorities	Local authorities	Other debtors		State		Local authorities	Other debtors	
State	4. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	
Total - all states	year 2023	-	-	-	-	-	-	-	-	-	-	
	vear 2022	-	_	_	_	_	-	_	_	_	_	

Further cover assets - in detail for Mortgage Pfandbriefe

		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), sect				ction 19 para. 1 no. 4	
		Total	thereof				
			claims according to section 19 para. 1 nos. 2 a) claims according to section 19 para. 1 nos. 3 a) to c) and b)		claims according to section 19 para. 1 no. 4		
			overall	thereof	overall	thereof	
				covered bonds according Art. 129 Regulation (EU) No 575/2013		covered bonds according Art. 129 Regulation (EU) No 575/2013	
State	4. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2023	10.0	-	-	-	-	10.0
	year 2022	-	-	-	-	-	-
Germany	year 2023	10.0	=	-	-	-	10.0
	year 2022	-	-	-	-	-	-

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

Further cover assets - in detail for Public Pfandbriefe 4. Quarter 2023

		Total	Public Pfandbriefe according to section § 20 para. 2 no. 2, section 20 para. 2 nos. 3 a) to b), section 20 para. 2 no. 4 thereof claims according to section 20 para. 2 nos. 3 a) claims according to section 20 para. 2 nos. 3 a) to b)					
				covered bonds according Art. 129 Regulation (EU) No 575/2013		thereof covered bonds according Art. 129 Regulation (EU) No 575/2013		thereof covered bonds according Art. 129 Regulation (EU) No 575/2013
State	4. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2023	11.0		-		-	-	11.0
	year 2022	=		-		-	-	-
Germany	year 2023	11.0		-		-	-	11.0
	year 2022	-		-		-	-	-

Key figures about outstanding Pfandbriefe and Cover Pool

Exception 28 para. 1 no. 13 Cover Pool (C mn.) 294.9 279. Mereor 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 (C mn.) - centerior. Cover Pool (C m	Mortgage Pfandbriefe		04 2022	04 2022
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13 Cover Pool (C mn.) 294.9 279. The percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13 Cover Pool (C mn.) 294.9 279. The percentage share of fixed-rate programment of the claims according section 19 para. 1 which exceed the limits laid down in section 19 para. 1 s. 7, 2nd half covered the limits laid down in section 19 para. 1 s. 7. (C mn.)			•	
Cover Pool (C mn.) 294.9 279, therefore Interest Pool in the Interest Po		(€ mn.)	160.8	122.0
Cover Pool (C mn.) 294.9 279. Interect total amount of the claims according section 12 para. 1 which screed the limits laid down in section 13 para. 1 s. 2, 2nd half sentence thereof total amount of the assets according section 19 para. 1 which screed the limits laid down in section 19 para. 1 s. 7. (C mn.)		%	100.0	100.0
thereof total amount of the claims according section 12 para. 1 which searced the limits laid down in section 13 para. 1 s. 2, 2nd half searced the limits laid down in section 19 para. 1 s. 2. (c mn.) section 28 para. 1 no. 11 Laims which exceed the limits laid down in section 19 para. 1 no. 2 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 6 Laims which exceed the limits laid down in section 19 para. 1 no. 6 Laims which exceed the limits laid down in section 19 para. 1 no. 6 Laims which exceed the limits laid down in section 19 para. 1 no. 6 Laims which exceed the limits laid laid laid laid laid laid laid laid	3eccion 20 para. 1 no. 13			
thereof total amount of the claims according section 12 para. 1 which searced the limits laid down in section 13 para. 1 s. 2, 2nd half searced the limits laid down in section 19 para. 1 s. 2. (c mn.) section 28 para. 1 no. 11 Laims which exceed the limits laid down in section 19 para. 1 no. 2 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 3 Laims which exceed the limits laid down in section 19 para. 1 no. 4 Laims which exceed the limits laid down in section 19 para. 1 no. 6 Laims which exceed the limits laid down in section 19 para. 1 no. 6 Laims which exceed the limits laid down in section 19 para. 1 no. 6 Laims which exceed the limits laid down in section 19 para. 1 no. 6 Laims which exceed the limits laid laid laid laid laid laid laid laid	Cover Pool	(€ mn)	294.9	270 5
exceed the limits laid down in section 13 para. 1 s. 2, 2nd half sentence thereof total amount of the assets according section 19 para. 1 which exceed the limits laid down in section 19 para. 1 s. 7 (C mn.) - excetion 28 para 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 2 cection 28 para 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 3 cection 28 para 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 cection 28 para 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 cection 28 para 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 cection 28 para 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 cection 28 para 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 cection 28 para 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 continue to the limits laid down in section 19 para. 1 no. 4 continue to the limits laid down in section 19 para. 1 no. 4 continue to the limits laid down in section 19 para. 1 no. 4 continue to the limits laid down in section 19 para. 1 no. 4 continue to the limits laid down in section 19 para. 1 no. 10 continue to the limits laid down in section 19 para. 1 no. 10 continue to the limits laid down in section 19 para. 1 no. 10 continue to the limits laid down in section 19 para. 1 no. 10 continue to the limits laid down in section 19 para. 1 no. 10 continue to the limits laid down in section 19 para. 1 no. 10 continue to the limits laid down in section 19 para. 1 no. 10 continue to the limits laid down in section 19 para. 1 no. 10 continue to the limits laid down laid laid laid laid laid laid laid laid		(С ПП.)	254.5	2/3.3
exceed the limits laid down in section 19 para. 1 s. 7 section 28 para. 1 no. 11 Lalaims which exceed the limits laid down in section 19 para. 1 no. 2 section 28 para. 1 no. 12 Lalaims which exceed the limits laid down in section 19 para. 1 no. 3 Lalaims which exceed the limits laid down in section 19 para. 1 no. 3 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 4 Lalaims which exceed the limits laid down in section 19 para. 1 no. 10 Lalaims which exceed the limits laid down in section 19 para. 1 no. 2 Lalaims which exceed the limits laid down in section 19 para. 1 no. 3 (c cmedit quality step 1) Lalaims which exceed the limits laid down in section 19 para. 1 no. 2 (c man.) Lalaims which exceed the limits laid down in section 19 para. 1 no. 2 (c more down and a satisfied the land and a section 19 para. 1 no. 2 (c more down and a satisfied the land and a section 19 para. 1 no. 2 (c more down and a satisfied the land and a satisfied	exceed the limits laid down in section 13 para. 1 s. 2, 2nd half sentence	(€ mn.)	-	-
Jalms which exceed the limits laid down in section 19 para. 1 no. 3 (c mn.)	thereof total amount of the assets according section 19 para. 1 which exceed the limits laid down in section 19 para. 1 s. 7 section 28 para. 1 no. 11	(€ mn.)	-	-
Jalms which exceed the limits laid down in section 19 para. 1 no. 4 Lalms which exceed the limits laid down in section 19 para. 1 no. 4 Cemn.) Lethereof percentage share of fixed-rate cover assets Section 28 para. 1 no. 13 Section 28 para. 1 no. 13 Section 28 para. 1 no. 14 (Net Total) Section 28 para. 1 no. 14 (Net Total) Section 28 para. 1 no. 14 (Net Total) CAD CHF CZK CAD CHF CZK CK CK CBP HKD DKK CBP NOK SEK DKK AUD NOK SEK AUD AUD AUD AUD AUD AUD CHF CAD SEK AUD SEK AUD AUD CHF CAC SEK AUD AUD CHC SEK AUD CHC SEK AUD CHC SEK AUD CHC CHF CCK CHC CHF CCK CHC CHF CCK CHC CKF CHC CKF CCK CCK	claims which exceed the limits laid down in section 19 para. 1 no. 2 section 28 para. 1 no. 12	(€ mn.)	-	-
section 28 para. 1 no. 12 therefore percentage share of fixed-rate cover assets section 28 para. 1 no. 13 Net present value pursuant to § 6 of the Pfandbref Net Present Value Regulation for each foreign currency in € m. Section 28 para. 1 no. 14 (Net Total) CZK	claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12	(€ mn.)	-	-
section 28 para. 1 no. 13 Net present Value pursuant to 5 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € mm. Section 28 para. 1 no. 14 (Net Total) SECTION	claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12	(€ mn.)	-	-
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € mn. Section 28 para. 1 no. 14 (Net Total) CZZK CKK CKY CKK DKK JPY NOK SEK CUSD AUD AUD CHE CKY	thereof percentage share of fixed-rate cover assets	%	100.0	100.0
Regulation for each foreign currency in C mn. CHF		CAD		
Section 28 para. 1 no. 14 (Net Total) CZK - DKK - CRONK - CRO	Regulation for each foreign currency in € mn.			
DKK				
GBP - -	section 28 para. 1 no. 14 (Net Total)			
HKD				
JPY				
NOK				
SEK				-
USD				
AUD				
volume-weighted average of the maturity that has passed since the loan was granted (seasoning) section 28 para. 2 no. 4 average loan-to-value ratio, weighted using the mortgage lending value 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. 1 a s. 3 Pfandbrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) Day on which the largest negative sum results Day (1-180) Day and the largest negative sum results Day (1-180) Ackey 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 (redrit 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. 2 c (credit quality step 2) 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. 2 c (credit quality step 2) 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 2) Share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (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) Share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 1) Ackey figures according section 28 para. 1 no. 15 Pfandbrief Act Share of cover assets in the cover po				
that has passed since the loan was granted (seasoning) years 5.0 4. section 28 para. 2 no. 4 value value years 53.0 52. section 28 para. 2 no. 3 verage loan-to-value ratio, weighted using the mortgage lending value % 53.0 52. 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. 1 as. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) 24 25 Total amount of cover assets meeting the requirements of section 4 para 1 as. 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 19 para. 1 no. 2 c (credit quality step 3) 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 3) 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 3) share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (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) Share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 1) Share of ore of cover assets in the cover pool for which or for whose debtor and effault pursuant to Art. 178 para. 1 of Regulation (EU) no. Wey figures according section 28 para. 1 no. 15 Pfandbrief Act	volume-weighted average of the maturity	AUD	-	-
average loan-to-value ratio, weighted using the mortgage lending value Section 28 para. 2 no. 3 average loan-to-value ratio, weighted using the market value Wey 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. 1 a s. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) 24 2 Total amount of cover assets meeting the requirements of section 4 para 1 a s. 3 Pfandbrief Act Set 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. 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. 2 c (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 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. %	that has passed since the loan was granted (seasoning)	years	5.0	4.3
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. 1 a s. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) 24 2 Total amount of cover assets meeting the requirements of section 4 opara 1 a s. 3 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. 2 c (credit quality step 3) Share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 2 c (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 2) Share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 2) Share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 2) Share of of over assets in the cover pool for which or for whose debtor a default pursuant to Art. 178 para. 1 of Regulation (EU) no. %	average loan-to-value ratio, weighted using the mortgage lending value section 28 para. 2 no. 3	%	53.0	52.1
Largest negative amount within the next 180 days within the meaning of section 4 para. 1a s. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) 24 2 Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 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. 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 2) share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (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 and efault pursuant to Art. 178 para. 1 of Regulation (EU) no. **Constant *	average loan-to-value ratio, weighted using the market value	%	-	-
Largest negative amount within the next 180 days within the meaning of section 4 para. 1a s. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) 24 2 Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 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. 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 2) share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (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 and efault pursuant to Art. 178 para. 1 of Regulation (EU) no. **Constant *				
Or section 4 para. 1a s. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) Day (1-180) Day (1-180) 24 2 Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act 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. 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. 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) Share of derivative transactions in liabilities to be covered 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. 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. **Open Common C	Key figures on liquidity according section 28 para. 1 no. 6 Pfandbrief A	ct		
Total amount of cover assets meeting the requirements of section 4 (C mn.) 10.0 8. Deara 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 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. 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) Share of derivative transactions in liabilities to be covered 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. 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. **Cover assets in the cover pool for which or for whose debtor and efault pursuant to Art. 178 para. 1 of Regulation (EU) no. **Cover assets in the cover pool for which or for whose debtor and efault pursuant to Art. 178 para. 1 of Regulation (EU) no.	Largest negative amount within the next 180 days within the meaning of section 4 para. 1a s. 3 Pfandrief Act for Pfandbriefe	(€ mn.)	-	0.1
Section 19 para. 1 no. 2 c (credit quality step 1) Share of derivative transactions included in the cover pools according section 19 para. 1 no. 3 d (credit quality step 2) Share of derivative transactions included in the cover pools according section 19 para. 1 no. 3 d (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. 1 (credit quality step 2) 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) 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. %	Day on which the largest negative sum results	Day (1-180)	24	24
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. 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) 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. **Cover assets in the cover pool for which or for whose debtor and each of the cover assets in the cover pool for which or for whose debtor and each of the cover assets in the cover pool for which or for whose debtor and each of the cover assets in the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor an	Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	10.0	8.4
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. 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) 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. **Cover assets in the cover pool for which or for whose debtor and each of the cover assets in the cover pool for which or for whose debtor and each of the cover assets in the cover pool for which or for whose debtor and each of the cover assets in the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor and each of the cover pool for which or for whose debtor an	Key figures according section 28 para 1 pg 7 Pfandbrief Act			
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. 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. 9%	share of derivative transactions included in the cover pools according	%	-	-
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. 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. 6	share of derivative transactions included in the cover pools according	%	-	-
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. 6	share of derivative transactions included in the cover pools according	%	-	-
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. 9%	share of derivative transactions in liabilities to be covered according	%	-	-
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. %	share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 2 c (credit quality step 2)	%	-	-
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. %	share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 1)	%	-	-
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. %				
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. %	Key figures according section 28 para. 1 no. 15 Pfandbrief Act			
a default pursuant to Art. 178 para. 1 of Regulation (EU) no.	Share of cover assets in the cover pool for which or for whose debtor			
373/2013 is deemed to have occurred.	a default pursuant to Art. 178 para. 1 of Regulation (EU) no. 575/2013 is deemed to have occurred.	%	-	-

Key figures about outstanding Pfandbriefe and Cover Pool

		Q4 2023	Q4 2022
	(€ mn.)	95.0	90.0
Outstanding Pfandbriefe thereof percentage share of fixed-rate Pfandbriefe	(€ IIII.)	95.0	90.0
section 28 para. 1 no. 13	%	100.0	100.0
section 20 paral 1 hor 20			
Cover Pool	(€ mn.)	199.1	144.2
Cover Fooi	(6 11111.)	155.1	11111
thereof total amount of the claims according section 20 para. 1 and 2	(6)		
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 section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 20 para. 2 no. 3 section 28 para. 1 no. 12		-	-
thereof percentage share of fixed-rate cover assets			
section 28 para, 1 no. 13	%	100.0	100.
Net present value pursuant to § 6 of the Pfandbrief Net Present Value	CAD	-	-
Regulation for each foreign currency in € mn.	CHF	-	-
section 28 para. 1 no. 14 (Net Total)	CZK	-	-
	DKK	-	-
•	GBP	-	-
•	HKD	-	-
•	JPY	-	_
•	NOK	-	
	SEK	_	
		-	
	USD	-	
	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 of section 4 para. 1a s. 3 Pfandrief Act for Pfandbriefe	(€ mn.)	-	-
Day on which the largest negative sum results	Day (1-180)	27	2
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	10.5	8.
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)	70		
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	0/-		
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	%		

Publication according to section 28 para. 1 no. 2 Pfandbrief Act

List of International Securities Identification Numbers of the International Organization for Standardization (ISIN) by Pfandbrief class 4. Quarter 2023

Mortgage Pfandbriefe				
	Q4 2023	Q4 2022		
ISIN	DE000A3MQXJ6, DE000A30VTF7, DE000A30V8R5, DE000A351NQ6, DE000A352AZ2	DE000A3MQXJ6, DE000A30VTF7		

Public Pf	andbriefe	
	Q4 2023	Q4 2022
ISIN	DE000A3H2TY0, DE000A3H2VE8, DE000A3H2VG3, DE000A3H20U5, DE000A3H24L6, DE000A3H3JQ5, DE000A352B33	DE000A3H2TY0, DE000A3H2VE8, DE000A3H2VG3, DE000A3H20U5, DE000A3H24L6, DE000A3H3JQ5