

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

Pfandbriefe outstanding and their cover

Q3 2021

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q3 2021	Q3 2020	Q3 2021	Q3 2020	Q3 2021	Q3 2020
Mortgage Pfandbriefe	(€ mn.)	10,155.7	2,114.2	10,537.3	2,285.2	9,639.5	2,025.4
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	12,891.2	5,272.6	13,903.6	5,745.9	12,533.1	5,320.7
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	2,735.5	3,158.4	3,366.3	3,460.7	2,893.6	3,295.3
OC in % of Pfandbriefe outstanding		26.9	149.4	31.9	151.4	30.0	162.7
Over-Collateralization in Consideration of vdp-Credit- Quality-Differentiation-Model	(€ mn.)	2,735.5	-	3,366.4	-		
OC in % of Pfandbriefe outstanding		26.9	-	31.9	-		

* according to section 5 para. 1 no. 1 of the Net Present Value Regulation (PfandBarwertV).

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q3 2021	Q3 2020	Q3 2021	Q3 2020	Q3 2021	Q3 2020
Public Pfandbriefe	(€ mn.)	12,219.6	11,019.4	14,818.8	13,498.2	12,755.0	11,625.0
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	15,870.5	14,870.9	20,233.2	17,670.1	17,231.1	15,318.1
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	3,650.9	3,851.5	5,414.4	4,171.9	4,476.1	3,693.1
OC in % of Pfandbriefe outstanding		29.9	35.0	36.5	30.9	35.1	31.8
Over Collateralization in Consideration of vdp-Credit- Quality-Differentiation-Model	(€ mn.)	3,650.8	-	5,414.4	-		
OC in % of Pfandbriefe outstanding		29.9	-	36.5	-		

* according to section 5 para. 1 no. 1 of the Net Present Value Regulation (PfandBarwertV).

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q3 2021	Q3 2020	Q3 2021	Q3 2020	Q3 2021	Q3 2020
Ship Pfandbriefe	(€ mn.)	30.5	33.1	31.2	34.6	31.0	33.9
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	40.0	40.0	40.8	41.3	38.6	38.4
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	9.5	6.9	9.6	6.7	7.6	4.5
OC in % of Pfandbriefe outstanding		31.1	20.8	30.8	19.4	24.5	13.3
Over Collateralization in Consideration of vdp-Credit- Quality-Differentiation-Model	(€ mn.)	9.5	-	9.6	-		
OC in % of Pfandbriefe outstanding		31.1	-	30.8	-		

* according to section 5 para. 1 no. 1 of the Net Present Value Regulation (PfandBarwertV).

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
Q3 2021**

Mortgage Pfandbriefe	Q3 2021		Q3 2020	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	658.0	1,456.3	25.0	740.6
> 0,5 years and <= 1 year	1,340.0	740.0	134.2	273.0
> 1 year and <= 1,5 years	799.0	956.6	113.8	282.5
> 1,5 years and <= 2 years	408.6	655.8	10.0	259.8
> 2 years and <= 3 years	1,433.0	1,400.0	455.1	608.1
> 3 years and <= 4 years	1,290.5	1,418.9	125.0	554.5
> 4 years and <= 5 years	1,515.0	1,711.7	6.0	544.2
> 5 years and <= 10 years	2,461.5	3,468.4	1,195.0	1,728.2
> 10 years	250.1	1,083.5	50.1	281.6

Public Pfandbriefe	Q3 2021		Q3 2020	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	411.9	1,105.8	1,531.4	1,299.8
> 0,5 years and <= 1 year	273.2	691.3	289.3	760.3
> 1 year and <= 1,5 years	539.1	847.7	220.6	614.8
> 1,5 years and <= 2 years	426.7	538.4	200.9	808.4
> 2 years and <= 3 years	594.6	1,649.5	715.8	1,291.9
> 3 years and <= 4 years	1,067.1	1,160.7	423.5	1,276.6
> 4 years and <= 5 years	935.2	1,671.3	894.2	1,056.4
> 5 years and <= 10 years	5,637.4	4,122.4	4,668.2	4,497.8
> 10 years	2,334.6	4,083.4	2,075.6	3,264.9

Ship Pfandbriefe	Q3 2021		Q3 2020	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	20.0	-	12.6	-
> 0,5 years and <= 1 year	10.5	-	-	-
> 1 year and <= 1,5 years	-	-	20.0	-
> 1,5 years and <= 2 years	-	-	0.5	-
> 2 years and <= 3 years	-	10.0	-	-
> 3 years and <= 4 years	-	20.0	-	10.0
> 4 years and <= 5 years	-	-	-	20.0
> 5 years and <= 10 years	-	10.0	-	10.0
> 10 years	-	-	-	-

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

Q3 2021

Cover Assets	Q3 2021 € mn.	Q3 2020 € mn.
up to 300,000 Euros	1,301.1	1,301.5
more than 300,000 Euros up to 1 mn. Euros	578.2	575.2
more than 1 mn. Euros up to 10 mn. Euros	3,323.5	2,108.0
more than 10 mn. Euros	7,076.6	1,141.4
Total	12,279.4	5,126.1

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

Q3 2021

Cover Assets	Q3 2021 € mn.	Q3 2020 € mn.
up to 10 mn. Euros	2,821.9	2,883.8
more than 10 mn. Euros up to 100 mn. Euros	6,562.6	5,224.3
more than 100 mn. Euros	6,073.0	5,974.1
Total	15,457.5	14,082.2

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

Q3 2021

Cover Assets	Q3 2021 € mn.	Q3 2020 € mn.
up to 500,000 Euros	-	-
more than 500,000 Euros up to 5 mn. Euros	-	-
more than 5 mn. Euros	-	-
Total	-	-

Publication according to section 28 para. 2 no. 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

Q3 2021

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	Q3	Residential							Commercial								
		Total	thereof	Apartments	Single-and two-family houses	Multiple-family houses	Buildings under construction	Building land	Total	thereof	Office buildings	Retail buildings	Industrial buildings	other commercially used buildings	Buildings under construction		
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2021	12,279.6	4,927.8	262.8	918.0	3,747.0	-	-	7,351.8	2,859.3	2,986.9	119.0	1,115.5	205.5	65.6	-	0.1
	year 2020	5,126.0	3,627.6	248.9	845.2	2,531.6	-	1.9	1,498.4	456.9	330.2	83.9	627.4	-	-	0.1	0.2
Germany	year 2021	8,464.8	3,589.9	257.9	850.3	2,481.7	-	-	4,874.9	1,745.1	1,913.7	119.0	874.6	156.9	65.6	-	0.1
	year 2020	5,051.0	3,627.6	248.9	845.2	2,531.6	-	1.9	1,423.4	381.9	330.2	83.9	627.4	-	-	0.1	0.2
Austria	year 2021	112.7	24.6	-	-	24.6	-	-	88.1	80.2	7.9	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Belgium	year 2021	33.1	7.5	-	-	7.5	-	-	25.6	-	25.6	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
France	year 2021	693.4	209.0	4.9	14.6	189.5	-	-	484.4	237.0	207.3	-	40.1	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Great Britain	year 2021	725.6	22.0	-	-	22.0	-	-	703.6	285.6	354.8	-	14.6	48.6	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Luxembourg	year 2021	96.5	-	-	-	-	-	-	96.5	96.5	-	-	-	-	-	-	-
	year 2020	75.0	-	-	-	-	-	-	75.0	75.0	-	-	-	-	-	-	-
Netherlands	year 2021	1,677.5	1,074.8	-	53.1	1,021.7	-	-	602.7	217.1	228.2	-	157.4	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Poland	year 2021	363.4	-	-	-	-	-	-	363.4	157.1	183.8	-	22.5	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Spain	year 2021	70.2	-	-	-	-	-	-	70.2	16.7	47.2	-	6.3	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
other states/institutions	year 2021	42.4	-	-	-	-	-	-	42.4	24.0	18.4	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Volume of claims used to cover Public Pfandbriefe

Q3 2021

Cover assets											
	Q3	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.
State	Q3	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2021	15,457.4	626.8	574.0	4,006.1	5,419.2	3,054.8	673.0	682.8	639.6	407.9
	year 2020	14,081.8	824.8	45.0	3,320.2	5,616.4	2,731.3	942.3	402.8	583.1	440.7
Germany	year 2021	13,501.8	201.6	55.0	3,745.0	5,355.4	2,750.5	232.5	557.8	627.0	178.6
	year 2020	13,313.9	383.3	45.0	3,320.2	5,593.5	2,706.3	414.8	402.8	583.1	248.2
Austria	year 2021	444.9	8.6	429.9	-	6.4	-	8.6	-	-	-
	year 2020	12.8	12.8	-	-	-	-	12.8	-	-	-
Belgium	year 2021	287.0	87.0	-	75.0	-	-	-	125.0	-	87.0
	year 2020	63.4	53.4	-	-	-	10.0	-	-	-	53.4
Denmark	year 2021	70.4	70.4	-	-	-	-	-	-	-	70.4
	year 2020	37.5	37.5	-	-	-	-	-	-	-	37.5
Finland	year 2021	13.4	-	-	-	8.4	5.0	-	-	-	-
	year 2020	5.0	-	-	-	-	5.0	-	-	-	-
France	year 2021	258.3	61.1	-	-	-	11.9	246.4	-	-	-
	year 2020	255.3	65.0	-	-	-	-	255.3	-	-	-
Great Britain	year 2021	60.9	2.8	-	-	-	58.1	2.8	-	-	-
	year 2020	11.0	11.0	-	-	-	-	11.0	-	-	-
Italy	year 2021	44.2	-	37.2	5.0	2.0	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Latvia	year 2021	29.0	-	-	-	29.0	-	-	-	-	-
	year 2020	22.9	-	-	-	22.9	-	-	-	-	-
Luxembourg	year 2021	183.4	-	-	-	-	183.4	-	-	-	-
	year 2020	10.0	-	-	-	-	10.0	-	-	-	-
Netherlands	year 2021	51.0	29.9	21.1	-	-	-	29.9	-	-	-
	year 2020	34.1	34.1	-	-	-	-	34.1	-	-	-
Poland	year 2021	30.8	-	30.8	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Spain	year 2021	31.2	-	-	15.0	-	16.2	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Sweden	year 2021	8.0	-	-	-	8.0	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Canada	year 2021	43.5	-	-	13.8	-	29.7	-	-	-	-
	year 2020	0.8	-	-	-	-	-	0.8	-	-	-
Japan	year 2021	10.0	-	-	-	10.0	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Switzerland	year 2021	81.9	12.6	-	69.3	-	-	-	-	12.6	-
	year 2020	14.2	14.2	-	-	-	-	-	-	-	14.2
USA	year 2021	307.7	152.8	-	83.0	-	-	152.8	-	-	71.9
	year 2020	300.9	213.5	-	-	-	-	213.5	-	-	87.4

**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
Q3 2021**

State	Q3	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 € mn.	thereof State € mn.	Regional authorities € mn.	Local authorities € mn.	Other debtors € mn.	Total € mn.	thereof State € mn.	Regional authorities € mn.	Local authorities € mn.	Other debtors € mn.
Total - all states	year 2021	5.3	5.3	-	-	-	3.5	3.5	-	-	-
	year 2020	3.5	3.5	-	-	-	5.3	5.3	-	-	-
Germany	year 2021	5.3	5.3	-	-	-	3.5	3.5	-	-	-
	year 2020	3.5	3.5	-	-	-	5.3	5.3	-	-	-
Austria	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Belgium	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Denmark	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Finland	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
France	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Great Britain	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Italy	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Latvia	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Luxembourg	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Netherlands	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Poland	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Spain	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Sweden	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Canada	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Japan	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
Switzerland	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-
USA	year 2021	-	-	-	-	-	-	-	-	-	-
	year 2020	-	-	-	-	-	-	-	-	-	-

Claims used to cover Ship Pfandbriefe according to the states in which the ships are registered 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

Q3 2021

State	Q3	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
		Total	thereof			
			Sea-going vessels	Inland waterway vessels		
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2021	-	-	-	-	-
	year 2020	-				
Germany	year 2021	-	-	-		
	year 2020	-				

Publication according to section 28 para. 1 nos. 4, 5 and 6 Pfandbrief Act

Further cover assets - in detail for Mortgage Pfandbriefe
Q3 2021

Further cover assets for Mortgage Pfandbriefe according to section 19 para. 1 nos. 1, 2 and 3 Pfandbrief Act					
State	Q3	Total € mn.	thereof	claims according to	claims according to section 19 para. 1 no. 3
			equalization claims according to section 19 para. 1 no. 1	section 19 para. 1 no. 2 overall	
			€ mn.	€ mn.	€ mn.
Total - all states	Jahr 2021	611.7	-	79.8	531.9
	Jahr 2020	146.5	-	146.5	-
Germany	Jahr 2021	197.5	-	29.9	167.6
	Jahr 2020	126.5	-	126.5	-
Belgium	Jahr 2021	12.3	-	-	12.3
	Jahr 2020				
Italy	Jahr 2021	15.0	-	-	15.0
	Jahr 2020				
Luxembourg	Jahr 2021	143.0	-	-	143.0
	Jahr 2020				
Netherlands	Jahr 2021	49.9	-	49.9	-
	Jahr 2020	20.0	-	20.0	-
Japan	Jahr 2021	149.0	-	-	149.0
	Jahr 2020				
USA	Jahr 2021	45.0	-	-	45.0
	Jahr 2020				

Further cover assets - in detail for Public Pfandbriefe

Q3 2021

Further cover assets for Public Pfandbriefe according to section 20 para. 2 nos. 1 and 2 Pfandbrief Act					
State	Q3	Total € mn.	thereof	claims according to section 20 para. 2 no. 2 overall	thereof
			equalization claims according to section 20 para. 2 no. 1 € mn.	€ mn.	Covered Bonds according to Article 129 Regulation (EU) Nr. 575/2013 € mn.
Total - all states	Jahr 2021	413.0	-	413.0	165.0
	Jahr 2020	788.8	-	788.8	185.0
Germany	Jahr 2021	413.0	-	413.0	165.0
	Jahr 2020	788.8	-	788.8	185.0

Publication according to section 28 para. 1 nos. 4, 5 and 6 Pfandbrief Act

Further cover assets - in detail for Ship Pfandbriefe

Q3 2021

Further cover assets for Ship Pfandbriefe according to section 26 para. 1 nos. 2, 3 and 4 Pfandbrief Act						
State	Q3	Total € mn.	thereof	claims according to	claims according to section 26 para. 1 no. 4 € mn.	
			equalization claims according to section 26 para. 1 no. 2 € mn.	section 26 para. 1 no. 3 overall € mn.		thereof Covered Bonds according to Article 129 Regulation (EU) Nr. 575/2013 € mn.
Total - all states	Jahr 2021	40.0	-	-	-	40.0
	Jahr 2020	40.0	-	-	-	40.0
Germany	Jahr 2021	40.0	-	-	-	40.0
	Jahr 2020	40.0	-	-	-	40.0

Publication according to section 28 para. 1 nos.7, 8, 9, 10 and 11 Pfandbrief Act and section 28 para. 2 no. 3 Pfandbrief Act

**Key figures about outstanding Pfandbriefe and Cover Pool
Q3 2021**

Mortgage Pfandbriefe		Q3 2021	Q3 2020
Outstanding Pfandbriefe	(€ mn.)	10,155.7	2,114.2
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 9	%	97.3	83.3
Cover Pool	(€ mn.)	12,891.2	5,272.6
thereof total amount of the claims which exceed the limits laid down in § 13 para. 1 section 28 para. 1 no. 7	(€ mn.)	-	-
thereof total amount of the claims which exceed the percentage threshold laid down in § 19 para 1 no. 2 section 28 para. 1 no. 8	(€ mn.)	-	-
thereof total amount of the claims which exceed the percentage threshold laid down in § 19 para 1 no. 3 section 28 para. 1 no. 8	(€ mn.)	-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 9	%	78.6	76.9
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in Euro section 28 para. 1 no. 10 (Net Total)	CAD	-	-
	CHF	20.7	16.5
	CZK	-	-
	DKK	-	-
	GBP	719.1	-
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	-	-
USD	-	-	
AUD	-	-	
volume-weighted average of the maturity that has passed since the loan was granted (seasoning) section 28 para. 1 no. 11	years	6.0	7.4
average loan-to-value ratio, weighted using the mortgage lending value section 28 para. 2 no. 3	%	60.0	60.0
average loan-to-value ratio, weighted using the market value	%	-	-

Public Pfandbriefe

		Q3 2021	Q3 2020
Outstanding Pfandbriefe	(€ mn.)	12,219.6	11,019.4
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 9	%	95.8	96.4
Cover Pool	(€ mn.)	15,870.5	14,870.9
thereof total amount of the claims which exceed the percentage threshold laid down in § 20 para 2 section 28 para. 1 no. 8	(€ mn.)	-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 9	%	77.3	89.6
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in Euro	CAD	-	-
	CHF	71.0	-
	CZK	-	-
section 28 para. 1 no. 10 (Net Total)	DKK	-	-
	GBP	134.4	-
	HKD	-	-
	JPY	60.2	13.1
	NOK	-	-
	SEK	-	-
	USD	232.7	164.4
	AUD	-	-

Ship Pfandbriefe

		Q3 2021	Q3 2020
Outstanding Pfandbriefe	(€ mn.)	30.5	33.1
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 9	%	67.2	69.8
Cover Pool	(€ mn.)	40.0	40.0
thereof total amount of the claims which exceed the percentage threshold laid down in § 26 para 1 no. 3 section 28 para. 1 no. 8	(€ mn.)	-	-
thereof total amount of the claims which exceed the percentage threshold laid down in § 26 para 1 no. 4 section 28 para. 1 no. 8	(€ mn.)	30.4	30.4
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 9	%	57.5	57.5
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in Euro section 28 para. 1 no. 10 (Net Total)	CAD	-	-
	CHF	-	-
	CZK	-	-
	DKK	-	-
	GBP	-	-
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	-	-
	USD	-	-
	AUD	-	-