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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.)	27.614,5	24.117,6	26.365,3	24.277,7	24.097,6	23.248,2
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	40.975,8	37.984,5	37.974,7	38.915,1	33.119,1	36.808,4
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	13.361,3	13.866,9	11.609,4	14.637,4	9.021,5	13.560,2
OC in % of Pfandbriefe outstanding		48,4	57,5	44,0	60,3	37,4	58,3
Statutory OC**, [1]	(€ mn.)	1.106,0	-	1.038,9	-		
Contractual OC**, [2]	(€ mn.)	-	-	-	-		
Voluntary OC**, [3]	(€ mn.)	12.255,3	-	10.570,5	-		
Over-Collateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	13.361,3	13.866,9	11.609,4	14.637,4		
OC in % of Pfandbriefe outstanding		48,4	57,5	44,0	60,3		

* 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.)	8.643,0	11.936,8	9.172,3	13.392,2	8.331,1	12.667,1
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	14.752,5	14.041,7	15.145,8	16.669,6	12.553,0	14.257,7
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	6.109,5	2.104,9	5.973,4	3.277,3	4.221,9	1.590,6
OC in % of Pfandbriefe outstanding		70,7	17,6	65,1	24,5	50,7	12,6
Statutory OC**, [1]	(€ mn.)	356,4	-	361,0	-		
Contractual OC**, [2]	(€ mn.)	-	-	-	-		
Voluntary OC**, [3]	(€ mn.)	5.753,1	-	5.612,4	-		
Over Collateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	6.109,5	2.076,2	5.973,4	3.247,6		
OC in % of Pfandbriefe outstanding		70,7	17,4	65,1	24,3		

* 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
Ship Pfandbriefe	(€ mn.)	59,0	119,0	60,7	128,4	56,1	126,2
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	79,0	144,0	73,3	166,4	66,0	136,7
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	20,0	25,0	12,6	38,0	9,9	10,5
OC in % of Pfandbriefe outstanding		33,9	21,0	20,8	29,6	17,6	8,3
Statutory OC**, [1]	(€ mn.)	4,2	-	3,9	-		
Contractual OC**, [2]	(€ mn.)	-	-	-	-		
Voluntary OC**, [3]	(€ mn.)	15,8	-	8,7	-		
Over Collateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	20,0	25,0	12,6	38,0		
OC in % of Pfandbriefe outstanding		33,9	21,0	20,8	29,6		

* 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.

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

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

Mortgage Pfandbriefe	Q1 2023		Q1 2022		Q1 2023 Mat-Ex (12 months)*	Q1 2022** Mat-Ex (12 months)*
Maturity:	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
<= 0,5 years	1.107,0	1.681,2	1.424,1	1.344,4	-	-
> 0,5 years and <= 1 year	1.631,5	1.391,6	1.193,0	1.274,2	-	-
> 1 year and <= 1,5 years	1.197,0	2.212,5	1.105,0	1.723,4	1.107,0	-
> 1,5 years and <= 2 years	501,0	1.820,0	1.636,5	1.514,5	1.631,5	-
> 2 years and <= 3 years	6.796,5	4.059,7	1.698,0	4.210,4	1.698,0	-
> 3 years and <= 4 years	7.620,0	4.708,7	5.796,5	4.000,9	6.796,5	-
> 4 years and <= 5 years	1.212,0	4.615,6	4.620,0	4.462,7	7.620,0	-
> 5 years and <= 10 years	5.538,0	17.030,5	5.038,0	16.585,4	5.710,0	-
> 10 years	2.011,5	3.456,0	1.606,5	2.868,5	3.051,5	-

Public Pfandbriefe	Q1 2023		Q1 2022		Q1 2023 Mat-Ex (12 months)*	Q1 2022** Mat-Ex (12 months)*
Maturity:	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
<= 0,5 years	218,4	787,5	230,2	842,3	-	-
> 0,5 years and <= 1 year	1.103,3	648,9	3.035,0	493,9	-	-
> 1 year and <= 1,5 years	469,5	528,2	214,8	831,2	218,4	-
> 1,5 years and <= 2 years	1.101,3	447,2	1.103,3	472,0	1.103,3	-
> 2 years and <= 3 years	2.778,6	1.179,8	1.570,2	870,9	1.570,8	-
> 3 years and <= 4 years	103,3	1.270,4	2.799,0	1.082,9	2.778,6	-
> 4 years and <= 5 years	289,0	1.397,2	112,3	1.155,7	103,3	-
> 5 years and <= 10 years	1.285,4	3.302,1	1.405,1	3.481,3	1.411,3	-
> 10 years	1.294,2	5.191,2	1.466,9	4.811,4	1.457,3	-

Ship Pfandbriefe	Q1 2023		Q1 2022		Q1 2023 Mat-Ex (12 months)*	Q1 2022** Mat-Ex (12 months)*
Maturity:	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
<= 0,5 years	-	-	10,0	-	-	-
> 0,5 years and <= 1 year	10,0	7,0	50,0	-	-	-
> 1 year and <= 1,5 years	5,0	-	-	-	-	-
> 1,5 years and <= 2 years	-	-	10,0	5,0	10,0	-
> 2 years and <= 3 years	44,0	57,5	5,0	-	5,0	-
> 3 years and <= 4 years	-	-	44,0	-	44,0	-
> 4 years and <= 5 years	-	14,5	-	39,0	-	-
> 5 years and <= 10 years	-	-	-	-	-	-
> 10 years	-	-	-	100,0	-	-

Informations on the maturity extension of the Pfandbriefe	Q1 2023	Q1 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.	
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 maturities may be extented 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.	

* 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 2

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	29.744,4	27.973,6
more than 300,000 Euros up to 1 mn. Euros	7.583,4	6.761,7
more than 1 mn. Euros up to 10 mn. Euros	1.334,9	1.191,0
more than 10 mn. Euros	1.032,6	949,3
Total	39.695,3	36.875,6

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	1.859,8	993,5
more than 10 mn. Euros up to 100 mn. Euros	5.485,8	4.288,7
more than 100 mn. Euros	7.407,0	8.706,9
Total	14.752,5	13.989,0

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

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
		Total	thereof														
			Residential						Commercial								
			Total	thereof					Total	thereof							
				Apartments	Single-and two-family houses	Multiple-family houses	Buildings under construction	Building land		Office buildings	Retail buildings	Industrial buildings	other commercially used buildings	Buildings under construction	Building land		
State	**1. Quarter**	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2023	39.695,3	38.852,9	11.375,6	23.391,9	4.085,3	0,1	-	842,3	604,5	178,4	0,2	59,2	-	-	-	-
	year 2022	36.875,6	36.033,3	10.404,6	21.692,5	3.936,2	0,0	-	842,2	582,5	196,2	0,2	63,3	-	-	-	-
Germany	year 2023	39.695,3	38.852,9	11.375,6	23.391,9	4.085,3	0,1	-	842,3	604,5	178,4	0,2	59,2	-	-	-	-
	year 2022	36.875,6	36.033,3	10.404,6	21.692,5	3.936,2	0,0	-	842,2	582,5	196,2	0,2	63,3	-	-	-	-

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

Volume of claims used to cover Public Pfandbriefe

1. Quarter 2023

		Cover assets									
		Total		thereof owed by				thereof granted by			
			in the total included claims which are granted for reasons of promoting exports	State	Regional authorities	Local authorities	Other debtors	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	14.752,5	2.202,8	620,2	3.737,1	7.699,7	223,5	2.202,8	60,0	-	209,4
	year 2022	13.989,0	2.538,8	1.020,3	4.106,9	5.723,9	223,9	2.538,8	66,1	-	309,1
Germany	year 2023	10.224,4	1.454,0	-	2.705,6	5.660,5	195,0	1.454,0	-	-	209,4
	year 2022	8.536,7	1.726,4	-	2.920,8	3.385,3	195,0	1.726,4	-	-	309,1
Belgium	year 2023	68,0	8,0	-	-	-	-	8,0	60,0	-	-
	year 2022	89,7	23,6	-	-	-	-	23,6	66,1	-	-
Denmark	year 2023	80,0	80,0	-	-	-	-	80,0	-	-	-
	year 2022	85,8	85,8	-	-	-	-	85,8	-	-	-
Finland	year 2023	71,1	11,9	-	-	59,1	-	11,9	-	-	-
	year 2022	85,5	21,5	-	-	64,1	-	21,5	-	-	-
France	year 2023	202,8	175,4	-	15,5	11,9	-	175,4	-	-	-
	year 2022	180,4	145,2	-	21,4	13,8	-	145,2	-	-	-
Greece	year 2023	-	-	-	-	-	-	-	-	-	-
	year 2022	205,0	-	205,0	-	-	-	-	-	-	-
Great Britain	year 2023	1.491,6	85,5	-	-	1.406,1	-	85,5	-	-	-
	year 2022	1.674,7	107,0	-	-	1.567,7	-	107,0	-	-	-
Italy	year 2023	462,2	-	44,3	189,6	228,3	-	-	-	-	-
	year 2022	634,3	-	44,8	256,5	333,0	-	-	-	-	-
Austria	year 2023	401,3	6,3	395,0	-	-	-	6,3	-	-	-
	year 2022	348,5	23,5	325,0	-	-	-	23,5	-	-	-
Portugal	year 2023	-	-	-	-	-	-	-	-	-	-
	year 2022	120,0	-	120,0	-	-	-	-	-	-	-
Sweden	year 2023	1,8	1,8	-	-	-	-	1,8	-	-	-
	year 2022	9,7	9,7	-	-	-	-	9,7	-	-	-
Spain	year 2023	360,1	-	165,0	195,1	-	-	-	-	-	-
	year 2022	510,1	-	265,0	245,1	-	-	-	-	-	-
Iceland	year 2023	-	-	-	-	-	-	-	-	-	-
	year 2022	45,0	-	45,0	-	-	-	-	-	-	-
Norway	year 2023	42,1	42,1	-	-	-	-	42,1	-	-	-
	year 2022	46,9	46,9	-	-	-	-	46,9	-	-	-
Switzerland	year 2023	856,6	184,5	-	571,8	100,3	-	184,5	-	-	-
	year 2022	870,3	169,0	-	603,9	97,4	-	169,0	-	-	-
Japan	year 2023	42,0	-	-	42,0	-	-	-	-	-	-

		Cover assets									
		Total		thereof owed by				thereof granted by			
			in the total included claims which are granted for reasons of promoting exports	State	Regional authorities	Local authorities	Other debtors	State	Regional authorities	Local authorities	Other debtors
State	**1. Quarter**	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
	year 2022	42,0	-	-	42,0	-	-	-	-	-	-
Canada	year 2023	33,3	-	15,8	17,5	-	-	-	-	-	-
	year 2022	32,6	-	15,5	17,1	-	-	-	-	-	-
USA	year 2023	261,9	-	-	-	233,4	28,5	-	-	-	-
	year 2022	291,5	-	-	-	262,6	28,9	-	-	-	-
other states/institutions	year 2023	153,3	153,3	-	-	-	-	153,3	-	-	-
	year 2022	180,2	180,2	-	-	-	-	180,2	-	-	-

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*					
		Total	thereof				
			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
			overall	thereof covered bonds according Art. 129 Regulation (EU) No 575/2013	overall	thereof covered bonds according Art. 129 Regulation (EU) No 575/2013	
State	**1. Quarter**	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2023	1.280,5	-	-	-	-	1.280,5
	year 2022	-	-	-	-	-	-
Germany	year 2023	675,0	-	-	-	-	675,0
	year 2022	-	-	-	-	-	-
Italy	year 2023	505,5	-	-	-	-	505,5
	year 2022	-	-	-	-	-	-
Austria	year 2023	100,0	-	-	-	-	100,0
	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, 10 Pfandbrief Act

Further cover assets - in detail for Ship Pfandbriefe

1. Quarter 2023

		Further cover assets for Ship Pfandbriefe according to section 26 para. 1 no. 3, section 26 para. 1 no. 5, section 26 para. 2 no. 4*					
		Total	thereof				
			claims according to section 26 para. 1 no. 3		**claims according to section 26 para. 1 no. 5**	**claims according to section 26 para. 2 no. 4**	
			overll	thereof		**overll**	thereof
				covered bonds according Art. 129 Regulation (EU) No 575/2013			**covered bonds according Art. 129 Regulation (EU) No 575/2013**
State	**1. Quarter**	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2023	79,0	-	-	79,0	-	-
	year 2022	-	-	-	-	-	-
Germany	year 2023	72,0	-	-	72,0	-	-
	year 2022	-	-	-	-	-	-
Slovakia	year 2023	7,0	-	-	7,0	-	-
	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. 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

Mortgage Pfandbriefe			
		Q1 2023	**Q1 2022**
Outstanding Pfandbriefe	(€ mn.)	27.614,5	24.117,6
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	74,6	76,0
Cover Pool	(€ mn.)	40.975,8	37.984,5
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 section 28 para. 1 no. 11	(€ 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.)	-	-
claims which exceed the limits laid down in section 19 para. 1 no. 2* section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 19 para. 1 no. 3* section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 19 para. 1 no. 4* section 28 para. 1 no. 12	(€ mn.)	-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 13	%	98,0	98,3
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)	CAD	-	-
	CHF	-	-
	CZK	-	-
	DKK	-	-
	GBP	-	-
	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	years	5,1	4,9
average loan-to-value ratio, weighted using the mortgage lending value section 28 para. 2 no. 3	%	51,6	52,2
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 Pfandrief Act for Pfandbriefe	(€ mn.)	418,9	-
Day on which the largest negative sum results	Day (1-180)	179	-
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	1.201,4	-
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.)	8.643,0	11.936,8
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	49,0	38,9
Cover Pool	(€ mn.)	14.752,5	14.041,7
thereof total amount of the claims according section 20 para. 1 and 2 which exceed the limits laid down in section 20 para. 3 section 28 para. 1 no. 11	(€ mn.)	-	-
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	%	76,7	72,3
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)	CAD	-	-
	CHF	389,0	445,2
	CZK	-	-
	DKK	-	-
	GBP	1.174,6	2.013,8
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	-	-
	USD	1.027,5	1.270,2
	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.)	48,7	-
Day on which the largest negative sum results	Day (1-180)	13	-
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	966,4	-
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.

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

Ship Pfandbriefe		Q1 2023	Q1 2022
Outstanding Pfandbriefe	(€ mn.)	59,0	119,0
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	100,0	100,0
Cover Pool	(€ mn.)	79,0	144,0
thereof total amount of the ship mortgages according section 21 which exceed the limits laid down in section 22 para. 5 s. 2 section 28 para. 1 no. 11	(€ mn.)	-	-
thereof total amount of the assets according section 26 para. 1 which exceed the limits laid down in section 26 para. 1 s. 6 section 28 para. 1 no. 11	(€ mn.)	-	-
claims which exceed the limits laid down in section 26 para. 1 no. 3* section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 26 para. 1 no. 4* section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 26 para. 1 no. 5* section 28 para. 1 no. 12	(€ mn.)	-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 13	%	100,0	100,0
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)	CAD	-	-
	CHF	-	-
	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.)	0,2	-
Day on which the largest negative sum results	Day (1-180)	143	-
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	73,4	-
Key figures according section 28 para. 1 no. 7 Pfandbrief Act			
share of derivative transactions included in the cover pools according section 26 para. 1 no. 2 (credit quality step 3)	%	-	-
share of derivative transactions included in the cover pools according section 26 para. 1 no. 3 (credit quality step 2)	%	-	-
share of derivative transactions included in the cover pools according section 26 para. 1 no. 4 (credit quality step 1)	%	-	-
share of derivative transactions in liabilities to be covered according section 26 para. 1 no. 2 (credit quality step 3)	%	-	-
share of derivative transactions in liabilities to be covered according section 26 para. 1 no. 3 (credit quality step 2)	%	-	-
share of derivative transactions in liabilities to be covered according section 26 para. 1 no. 4 (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 no. 2 Pfandbrief Act

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	DE000CB0HR27, DE000CB0HR43, DE000CB0HR50, DE000CZ40J26, DE000CZ40KZ0, DE000CZ40LG8, DE000CZ40LM6, DE000CZ40LQ7, DE000CZ43ZS7, DE000CZ43ZW9, DE000CZ40MB7, DE000CZ40MH4, DE000CZ40MJ0, DE000CZ40MN2, DE000CZ40MQ5, DE000CZ40MU7, DE000CZ40MV5, DE000CZ40MW3, DE000CZ40NN0, DE000CZ40NP5, DE000CZ40NU5, DE000CZ40NY7, DE000CZ43ZE7, DE000CZ43ZF4, DE000CZ43ZJ6, DE000CZ45VF8, DE000CZ45VS1, DE000CZ45W08, DE000CZ45W16, DE000CZ45W24, DE000CZ45W32, DE000CZ45W40, DE000CZ45W65, DE000CZ45W73, DE000CZ45W99, DE000CZ45WY7, DE000EH1A3P2	-

Public Pfandbriefe

	Q1 2023	Q1 2022*
ISIN	CH0026096567, DE000CB0HR19, DE000CZ45V33, DE000CZ45VW3, DE000CZ45VX1, DE000EH0A1W3, DE000HBE1MF6	-

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