

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

Pfandbriefe outstanding and their cover

Q2 2020

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q2 2020	Q2 2019	Q2 2020	Q2 2019	Q2 2020	Q2 2019
Mortgage Pfandbriefe	(€ mn.)	2,128.1	3,243.7	2,293.5	3,396.5	2,024.8	3,079.4
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	5,547.0	5,529.9	6,013.2	6,048.2	5,585.0	5,610.8
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	3,418.9	2,286.2	3,719.7	2,651.7	3,560.2	2,531.4
OC in % of Pfandbriefe outstanding		160.7	70.5	162.2	78.1	175.8	82.2

Over-Collateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	-	-	-	-	-	-
OC in % of Pfandbriefe outstanding		-	-	-	-	-	-

* - The state approval 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 value		net present value		risk-adjusted net present value*	
		Q2 2020	Q2 2019	Q2 2020	Q2 2019	Q2 2020	Q2 2019
Public Pfandbriefe	(€ mn.)	11,387.5	12,689.9	14,046.1	15,405.7	12,038.7	13,157.9
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	14,961.9	16,529.3	17,781.2	19,353.8	15,372.2	16,779.7
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	3,574.4	3,839.4	3,735.1	3,948.1	3,333.5	3,621.8
OC in % of Pfandbriefe outstanding		31.4	30.3	26.6	25.6	27.7	27.5

Over Collateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	-	-	-	-	-	-
OC in % of Pfandbriefe outstanding		-	-	-	-	-	-

* - The state approval 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 value		net present value		risk-adjusted net present value*	
		Q2 2020	Q2 2019	Q2 2020	Q2 2019	Q2 2020	Q2 2019
Ship Pfandbriefe	(€ mn.)	33.1	43.1	34.7	46.1	36.1	48.5
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	54.8	96.5	58.2	102.8	51.5	89.6
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	21.7	53.4	23.5	56.7	15.4	41.1
OC in % of Pfandbriefe outstanding		65.6	123.9	67.7	123.0	42.7	84.7

Over Collateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	-	-	-	-	-	-
OC in % of Pfandbriefe outstanding		-	-	-	-	-	-

* - The state approval 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 value		net present value		risk-adjusted net present value*	
		Q2 2020	Q2 2019	Q2 2020	Q2 2019	Q2 2020	Q2 2019
Aircraft Pfandbriefe	(€ mn.)	-	5.0	-	5.1	-	5.0
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	-	532.1	-	579.6	-	473.1
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	-	527.1	-	574.5	-	468.1
OC in % of Pfandbriefe outstanding		-	10,542.0	-	11,264.7	-	9,362.0

Over Collateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	-	-	-	-	-	-
OC in % of Pfandbriefe outstanding		-	-	-	-	-	-

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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
Q2 2020**

Mortgage Pfandbriefe	Q2 2020		Q2 2019	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	51.3	769.6	75.0	551.1
> 0,5 years and <= 1 year	25.0	433.8	348.0	368.6
> 1 year and <= 1,5 years	96.8	270.3	659.3	273.9
> 1,5 years and <= 2 years	113.8	279.3	66.4	357.3
> 2 years and <= 3 years	59.0	594.8	251.8	540.9
> 3 years and <= 4 years	531.1	556.6	59.0	619.8
> 4 years and <= 5 years	6.0	578.9	531.1	565.9
> 5 years and <= 10 years	1,150.0	1,788.1	1,121.0	1,990.8
> 10 years	95.1	275.6	132.1	261.6

Public Pfandbriefe	Q2 2020		Q2 2019	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	165.3	802.1	172.5	563.1
> 0,5 years and <= 1 year	1,273.6	870.5	803.0	1,050.6
> 1 year and <= 1,5 years	255.9	612.5	424.8	910.9
> 1,5 years and <= 2 years	220.6	617.7	1,282.4	906.2
> 2 years and <= 3 years	636.4	1,504.4	505.2	1,324.1
> 3 years and <= 4 years	601.0	1,364.2	627.2	1,449.0
> 4 years and <= 5 years	924.5	1,102.2	589.0	1,391.7
> 5 years and <= 10 years	4,624.2	4,685.6	4,725.5	5,078.7
> 10 years	2,686.0	3,402.8	3,560.3	3,855.0

Ship Pfandbriefe	Q2 2020		Q2 2019	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	-	7.1	-	8.1
> 0,5 years and <= 1 year	2.6	7.2	10.0	13.6
> 1 year and <= 1,5 years	-	22.3	-	9.0
> 1,5 years and <= 2 years	30.5	2.0	2.6	6.1
> 2 years and <= 3 years	-	3.8	30.5	32.3
> 3 years and <= 4 years	-	7.7	-	14.4
> 4 years and <= 5 years	-	4.8	-	8.1
> 5 years and <= 10 years	-	-	-	4.9
> 10 years	-	-	-	-

Aircraft Pfandbriefe	Q2 2020		Q2 2019	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years			5.0	43.7
> 0,5 years and <= 1 year			-	51.4
> 1 year and <= 1,5 years			-	118.3
> 1,5 years and <= 2 years			-	32.0
> 2 years and <= 3 years			-	58.8
> 3 years and <= 4 years			-	57.8
> 4 years and <= 5 years			-	72.4
> 5 years and <= 10 years			-	97.7
> 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
Q2 2020**

Cover Assets	Q2 2020 € mn.	Q2 2019 € mn.
up to 300,000 Euros	1,308.6	1,290.3
more than 300,000 Euros up to 1 mn. Euros	589.1	573.0
more than 1 mn. Euros up to 10 mn. Euros	2,144.4	2,158.5
more than 10 mn. Euros	1,125.0	1,101.0
Total	5,167.1	5,122.8

**Cover Assets used to secure public Pfandbriefe according to their amount in tranches
Q2 2020**

Cover Assets	Q2 2020 € mn.	Q2 2019 € mn.
up to 10 mn. Euros	2,840.8	3,015.2
more than 10 mn. Euros up to 100 mn. Euros	5,536.5	5,638.8
more than 100 mn. Euros	5,762.8	7,420.4
Total	14,140.1	16,074.4

**Cover Assets used to secure Ship Pfandbriefe according to their amount in tranches
Q2 2020**

Cover Assets	Q2 2020 € mn.	Q2 2019 € mn.
up to 500,000 Euros	1.1	-
more than 500,000 Euros up to 5 mn. Euros	9.3	27.4
more than 5 mn. Euros	41.4	66.1
Total	51.8	93.5

**Cover Assets used to secure Aircraft Pfandbriefe according to their amount in tranches
Q2 2020**

Cover Assets	Q2 2020 € mn.	Q2 2019 € mn.
up to 500,000 Euros	-	-
more than 500,000 Euros up to 5 mn. Euros	-	87.5
more than 5 mn. Euros	-	444.2
Total	-	531.7

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

Q2 2020

		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	Q2	Residential							Commercial								
		Total							Total								
		thereof							thereof								
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
				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		
Total - all states	year 2020	5,167.0	3,613.8	247.7	850.3	2,513.3	-	2.5	1,553.2	467.0	348.6	85.2	652.1	-	0.3	0.1	0.2
	year 2019	5,122.8	3,566.0	238.5	841.3	2,485.1	-	1.1	1,556.8	454.2	338.9	78.7	684.5	-	0.5	-	0.1
Germany	year 2020	5,092.0	3,613.8	247.7	850.3	2,513.3	-	2.5	1,478.2	392.0	348.6	85.2	652.1	-	0.3	0.1	0.2
	year 2019	5,047.8	3,566.0	238.5	841.3	2,485.1	-	1.1	1,481.8	379.2	338.9	78.7	684.5	-	0.5	-	0.1
Luxembourg	year 2020	75.0	-	-	-	-	-	-	75.0	75.0	-	-	-	-	-	-	-
	year 2019	75.0	-	-	-	-	-	-	75.0	75.0	-	-	-	-	-	-	-

Volume of claims used to cover Public Pfandbriefe

Q2 2020

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	Q2	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2020	14,140.2	858.6	45.0	3,223.0	5,630.3	2,844.1	982.0	366.4	593.6	455.8
	year 2019	16,074.4	1,070.3	123.8	3,706.1	6,075.8	3,371.3	1,234.8	376.9	648.5	537.2
Germany	year 2020	13,357.1	393.3	45.0	3,223.0	5,606.5	2,809.1	460.4	366.4	593.6	253.1
	year 2019	15,028.6	463.1	123.8	3,706.1	6,048.7	3,326.3	530.8	376.9	648.5	267.5
Austria	year 2020	15.0	15.0	-	-	-	-	15.0	-	-	-
	year 2019	24.5	24.5	-	-	-	-	24.5	-	-	-
Belgium	year 2020	75.0	55.0	-	-	-	20.0	-	-	-	55.0
	year 2019	105.9	75.9	-	-	-	30.0	-	-	-	75.9
Denmark	year 2020	38.4	38.4	-	-	-	-	-	-	-	38.4
	year 2019	60.1	60.1	-	-	-	-	-	-	-	60.1
Finland	year 2020	5.0	-	-	-	-	5.0	-	-	-	-
	year 2019	20.9	15.9	-	-	-	5.0	-	-	-	15.9
France	year 2020	226.5	63.5	-	-	-	-	226.5	-	-	-
	year 2019	326.4	69.0	-	-	-	-	326.4	-	-	-
Great Britain	year 2020	13.7	13.7	-	-	-	-	13.7	-	-	-
	year 2019	21.8	21.8	-	-	-	-	21.8	-	-	-
Latvia	year 2020	23.8	-	-	-	23.8	-	-	-	-	-
	year 2019	27.1	-	-	-	27.1	-	-	-	-	-
Luxembourg	year 2020	10.0	-	-	-	-	10.0	-	-	-	-
	year 2019	10.0	-	-	-	-	10.0	-	-	-	-
Netherlands	year 2020	36.3	36.3	-	-	-	-	36.3	-	-	-
	year 2019	40.5	40.5	-	-	-	-	40.5	-	-	-
Canada	year 2020	1.6	-	-	-	-	-	1.6	-	-	-
	year 2019	3.1	-	-	-	-	-	3.1	-	-	-
Switzerland	year 2020	14.9	14.9	-	-	-	-	-	-	-	14.9
	year 2019	11.8	11.8	-	-	-	-	-	-	-	11.8
USA	year 2020	322.9	228.5	-	-	-	-	228.5	-	-	94.4
	year 2019	393.7	287.7	-	-	-	-	287.7	-	-	106.0

**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
Q2 2020**

State	Q2	Amount of claims in arrears for at least 90 days					Total amount of these claims inasmuch as the respective amount in arrears is at least 5 % of the claim				
		Total	thereof State	Regional authorities	Local authorities	Other debtors	Total	thereof State	Regional authorities	Local authorities	Other debtors
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2020	3.8	3.8	-	-	-	6.1	6.1	-	-	-
	year 2019	1.9	1.9	-	-	-	7.9	7.9	-	-	-
Germany	year 2020	3.8	3.8	-	-	-	6.1	6.1	-	-	-
	year 2019	1.9	1.9	-	-	-	7.9	7.9	-	-	-
Austria	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
Belgium	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
Denmark	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
Finland	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
France	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
Great Britain	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
Latvia	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
Luxembourg	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
Netherlands	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
Canada	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
Switzerland	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-
USA	year 2020	-	-	-	-	-	-	-	-	-	-
	year 2019	-	-	-	-	-	-	-	-	-	-

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

Q2 2020

State	Q2	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 2020	51.9	51.9	-	2.5	1.1
	year 2019	93.5	93.5	-	2.3	2.9
Germany	year 2020	20.1	20.1	-		
	year 2019	34.0	34.0	-		
Antigua and Barbuda	year 2020	0.9	0.9	-		
	year 2019	1.7	1.7	-		
Croatia	year 2020	20.9	20.9	-		
	year 2019	21.9	21.9	-		
Liberia	year 2020	1.6	1.6	-		
	year 2019	1.8	1.8	-		
Malta	year 2020	-	-	-		
	year 2019	20.2	20.2	-		
Marshall Islands	year 2020	3.2	3.2	-		
	year 2019	8.3	8.3	-		
Sweden	year 2020	5.2	5.2	-		
	year 2019	5.6	5.6	-		

Claims used to cover Aircraft Pfandbriefe according to the state in which the aircraft 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

Q2 2020

		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	Q2	€ mn.	€ mn.	€ mn.
Total - all states	year 2020			
	year 2019	531.7	-	-
Germany	year 2020			
	year 2019	107.0		
Finland	year 2020	-		
	year 2019	18.7		
France	year 2020	-		
	year 2019	38.6		
Great Britain	year 2020	-		
	year 2019	89.8		
Ireland	year 2020	-		
	year 2019	41.7		
USA	year 2020	-		
	year 2019	235.9		

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

Further cover assets - in detail for Mortgage Pfandbriefe

Q2 2020

Further cover assets for Mortgage Pfandbriefe according to section 19 para. 1 nos. 1, 2 and 3 Pfandbrief Act						
State	Q2	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		thereof Covered Bonds according to Article 129 Regulation (EU) Nr. 575/2013
			€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	Jahr 2020	380.0	-	380.0	-	-
	Jahr 2019	407.1	-	30.0	-	377.1
Germany	Jahr 2020	380.0	-	380.0	-	-
	Jahr 2019	407.1	-	30.0	-	377.1

Further cover assets - in detail for Public Pfandbriefe

Q2 2020

Further cover assets for Public Pfandbriefe according to section 20 para. 2 nos. 1 and 2 Pfandbrief Act					
State	Q2	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 2020	821.8	-	821.8	185.0
	Jahr 2019	454.9	-	454.9	185.0
Germany	Jahr 2020	821.8	-	821.8	185.0
	Jahr 2019	454.9	-	454.9	185.0

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

Further cover assets - in detail for Ship Pfandbriefe

Q2 2020

Further cover assets for Ship Pfandbriefe according to section 26 para. 1 nos. 2, 3 and 4 Pfandbrief Act						
State	Q2	Total € mn.	thereof	claims according to section 26 para. 1 no. 3	claims according to section 26 para. 1 no. 4 € mn.	
			equalization claims according to section 26 para. 1 no. 2 € mn.	overall € mn.		thereof Covered Bonds according to Article 129 Regulation (EU) Nr. 575/2013 € mn.
Total - all states	Jahr 2020	3.0	-	-	-	3.0
	Jahr 2019	3.0	-	-	-	3.0
Germany	Jahr 2020	3.0	-	-	-	3.0
	Jahr 2019	3.0	-	-	-	3.0

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

Further cover assets - in detail for Aircraft Pfandbriefe

Q2 2020

Further cover assets for Aircraft Pfandbriefe according to section 26f para. 1 nos. 2, 3 and 4 Pfandbrief Act					
State	Q2	Total € mn.	thereof	claims according to section 26f para. 1 no. 3	claims according to section 26f para. 1 no. 4
			equalization claims according to section 26f para. 1 no. 2	overall	
Total - all states	Jahr 2020				
	Jahr 2019	0.4	-	0.4	-
Germany	Jahr 2020				
	Jahr 2019	0.4	-	0.4	-

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
Q2 2020**

Mortgage Pfandbriefe		Q2 2020	Q2 2019
Outstanding Pfandbriefe	(€ mn.)	2,128.1	3,243.7
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 9	%	83.1	54.9
Cover Pool	(€ mn.)	5,547.0	5,529.9
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	%	78.3	78.2
Net present value pursuant to § 6 of the Pfandbruef 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	0.8	0.8
AUD	-	-	
volume-weighted average of the maturity that has passed since the loan was granted (seasoning) section 28 para. 1 no. 11	years	7.3	7.3
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

		Q2 2020	Q2 2019
Outstanding Pfandbriefe	(€ mn.)	11,387.5	12,689.9
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 9	%	96.0	95.3
Cover Pool	(€ mn.)	14,961.9	16,529.3
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	%	89.6	87.6
Net present value pursuant to § 6 of the Pfandbruef Net Present Value Regulation for each foreign currency in Euro	CAD	-	-
	CHF	-	-
	CZK	-	-
section 28 para. 1 no. 10 (Net Total)	DKK	-	-
	GBP	-	-
	HKD	-	-
	JPY	13.4	5.8
	NOK	-	-
	SEK	-	-
	USD	177.0	215.7
	AUD	-	-

Ship Pfandbriefe

		Q2 2020	Q2 2019
Outstanding Pfandbriefe	(€ mn.)	33.1	43.1
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 9	%	69.8	76.8
Cover Pool	(€ mn.)	54.8	96.5
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.)	-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 9	%	15.0	8.9
Net present value pursuant to § 6 of the Pfandbruef 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	46.3	88.3
	AUD	-	-

Aircraft Pfandbriefe

		Q2 2020	Q2 2019
Outstanding Pfandbriefe	(€ mn.)	-	5.0
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 9	%	-	100.0
Cover Pool	(€ mn.)	-	532.1
thereof total amount of the claims which exceed the percentage threshold laid down in § 26f 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 § 26f para 1 no. 4 section 28 para. 1 no. 8	(€ mn.)	-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 9	%	-	69.6
Net present value pursuant to § 6 of the Pfandbruef Net Present Value Regulation for each foreign currency in Euro section 28 para. 1 no. 10 (Net Total)	CAD	-	-
	CHF	-	0.3
	CZK	-	-
	DKK	-	-
	GBP	-	41.4
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	-	-
	USD	-	438.5
AUD	-	-	