

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

### Pfandbriefe outstanding and their cover

#### 3. Quarter 2023

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q3 2023	Q3 2022	Q3 2023	Q3 2022	Q3 2023	Q3 2022
<b>Mortgage Pfandbriefe</b>	(€ mn.)	34,640.9	33,515.3	31,252.3	30,158.5	28,612.8	25,793.7
of which derivatives	(€ mn.)	-	-	-	-	-	-
<b>Cover Pool</b>	(€ mn.)	40,775.4	39,387.8	37,983.7	37,259.6	34,688.5	31,076.2
of which derivatives	(€ mn.)	-	-	-	-	-	-
<b>Overcollateralization (OC)</b>	(€ mn.)	6,134.5	5,872.5	6,731.4	7,101.1	6,075.7	5,282.6
OC in % of Pfandbriefe outstanding		17.7	17.5	21.5	23.5	21.2	20.5
Statutory OC <sup>1</sup>	(€ mn.)	1,406.5	1,354.4	625.0	1,238.3		
Contractual OC <sup>2</sup>	(€ mn.)	-	-	-	-		
Voluntary OC <sup>3</sup>	(€ mn.)	4,728.0	4,518.1	6,106.3	5,862.8		
Overcollateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	6,134.5	5,872.5	6,731.4	7,101.1		
OC in % of Pfandbriefe outstanding		17.7	17.5	21.5	23.5		

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

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q3 2023	Q3 2022	Q3 2023	Q3 2022	Q3 2023	Q3 2022
<b>Public Pfandbriefe</b>	(€ mn.)	9,581.4	9,910.1	9,525.9	10,132.1	8,674.1	7,810.8
of which derivatives	(€ mn.)	-	-	-	-	-	-
<b>Cover Pool</b>	(€ mn.)	11,921.9	12,467.8	11,715.5	12,545.3	10,567.7	9,816.0
of which derivatives	(€ mn.)	-	-	-	-	-	-
<b>Overcollateralization (OC)</b>	(€ mn.)	2,340.6	2,557.8	2,189.6	2,413.1	1,893.6	2,005.2
OC in % of Pfandbriefe outstanding		24.4	25.8	23.0	23.8	21.8	25.7
Statutory OC <sup>1</sup>	(€ mn.)	385.7	399.9	190.5	402.1		
Contractual OC <sup>2</sup>	(€ mn.)	-	-	-	-		
Voluntary OC <sup>3</sup>	(€ mn.)	1,954.9	2,157.9	1,999.1	2,011.1		
Overcollateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	2,340.6	2,557.8	2,189.6	2,413.1		
OC in % of Pfandbriefe outstanding		24.4	25.8	23.0	23.8		

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

<sup>1</sup> 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; The previous year's figure (Q3/2022) comprises the net present value of statutory overcollateralization pursuant to section 4 para. 1 PfandBG, including interest rate and currency stress scenarios, and the nominal value of statutory overcollateralization pursuant to section 4 para. 2 PfandBG.

<sup>2</sup> Contractual overcollateralization

<sup>3</sup> 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 overcollateralization with a view to the vdp-credit quality differentiation model is voluntary.

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

Mortgage Pfandbriefe	Q3 2023		Q3 2022	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
<b>Maturity:</b>				
<= 0.5 years	2,053.0	2,158.9	963.0	2,087.9
> 0.5 years and <= 1 year	2,011.9	1,873.0	839.0	1,749.4
> 1 year and <= 1.5 years	771.5	1,832.1	2,050.5	1,672.3
> 1.5 years and <= 2 years	2,365.0	2,070.1	1,581.9	1,769.9
> 2 years and <= 3 years	4,648.5	4,512.2	2,917.5	3,508.2
> 3 years and <= 4 years	4,296.0	4,150.5	4,160.5	3,891.2
> 4 years and <= 5 years	2,990.4	3,128.3	4,296.0	4,144.5
> 5 years and <= 10 years	10,934.5	13,199.4	11,810.0	13,005.0
> 10 years	4,570.1	7,851.0	4,896.9	7,559.4

Q3 2023 Mat-Ex (12 months)*	Q3 2022 Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
2,053.0	963.0
2,011.9	839.0
3,136.5	3,632.4
4,648.5	2,917.5
4,296.0	4,160.5
12,419.9	15,250.0
6,075.1	5,752.9

Public Pfandbriefe	Q3 2023		Q3 2022	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
<b>Maturity:</b>				
<= 0.5 years	427.8	637.1	432.5	530.7
> 0.5 years and <= 1 year	490.3	613.6	357.6	718.8
> 1 year and <= 1.5 years	550.8	548.0	427.8	609.3
> 1.5 years and <= 2 years	596.7	475.7	490.3	603.5
> 2 years and <= 3 years	997.9	1,091.7	1,142.9	986.9
> 3 years and <= 4 years	554.4	903.0	1,044.1	1,014.0
> 4 years and <= 5 years	1,056.4	931.9	553.5	899.7
> 5 years and <= 10 years	1,664.3	2,770.2	1,827.8	2,989.5
> 10 years	3,242.7	3,950.9	3,633.6	4,115.5

Q3 2023 Mat-Ex (12 months)*	Q3 2022 Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
427.8	432.5
490.3	357.6
1,147.5	918.1
997.9	1,142.9
554.4	1,044.1
2,332.8	2,098.3
3,630.7	3,916.6

**Information on the maturity extension of the Pfandbriefe**

	Q3 2023	Q3 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	<p>The cover pool administrator may extend the maturity dates of the principle payments, if the relevant requirements pursuant to section 30 para. 2b Pfandbrief Act are met. The administrator shall determine the period of the extension of the maturity, which may not exceed a period of 12 months, in accordance with necessity.</p> <p>The cover pool administrator may extend the maturity dates of the principal and interest payments falling due within one month after the appointment of the cover pool administrator to the end of that monthly period. If the cover pool administrator decides in favor of such an extension of the maturity, the existence of the prerequisites pursuant to section 30 para. 2b Pfandbrief Act shall be irrefutably presumed. Such an extension shall be taken into account within the maximum extension period of 12 months.</p> <p>The cover pool administrator may only exercise his authority uniformly for all Pfandbriefe of an issue. In this connection, the maturities may be extended in full or on a pro rata basis. The cover pool administrator must extend the maturity for a Pfandbrief issue in such a way that the original order of servicing of the Pfandbriefe which could be overtaken by the postponement is not changed (prohibition of overtaking). This may result in the maturities of later maturing issues also having to be extended in order to comply with the prohibition on overtaking. See also, in addition, section 30 para. 2a and 2b Pfandbrief Act.</p>	<p>The cover pool administrator may extend the maturity dates of the principle payments, if the relevant requirements pursuant to section 30 para. 2b Pfandbrief Act are met. The administrator shall determine the period of the extension of the maturity, which may not exceed a period of 12 months, in accordance with necessity.</p> <p>The cover pool administrator may extend the maturity dates of the principal and interest payments falling due within one month after the appointment of the cover pool administrator to the end of that monthly period. If the cover pool administrator decides in favor of such an extension of the maturity, the existence of the prerequisites pursuant to section 30 para. 2b Pfandbrief Act shall be irrefutably presumed. Such an extension shall be taken into account within the maximum extension period of 12 months.</p> <p>The cover pool administrator may only exercise his authority uniformly for all Pfandbriefe of an issue. In this connection, the maturities may be extended in full or on a pro rata basis. The cover pool administrator must extend the maturity for a Pfandbrief issue in such a way that the original order of servicing of the Pfandbriefe which could be overtaken by the postponement is not changed (prohibition of overtaking). This may result in the maturities of later maturing issues also having to be extended in order to comply with the prohibition on overtaking. See also, in addition, section 30 para. 2a and 2b Pfandbrief Act.</p>

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

**Mortgage loans used as cover for Mortgage Pfandbriefe according to their amount in tranches**  
**3. Quarter 2023**

Cover Assets	Q3 2023 € mn.	Q3 2022 € mn.
up to 300,000 Euros	10,485.4	9,478.3
more than 300,000 Euros up to 1 mn. Euros	3,242.4	2,799.9
more than 1 mn. Euros up to 10 mn. Euros	10,141.2	10,471.2
more than 10 mn. Euros	15,934.5	15,690.4
<b>Total</b>	<b>39,803.4</b>	<b>38,439.8</b>

**Cover Assets used to secure public Pfandbriefe according to their amount in tranches**  
**3. Quarter 2023**

Cover Assets	Q3 2023 € mn.	Q3 2022 € mn.
up to 10 mn. Euros	5,555.1	5,728.5
more than 10 mn. Euros up to 100 mn. Euros	4,123.5	4,300.2
more than 100 mn. Euros	2,243.3	2,439.1
<b>Total</b>	<b>11,921.9</b>	<b>12,467.8</b>

**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**

**3. 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						thereof									
			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	Building land			
State	3. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.		
Total - all states		year 2023	39,803.4	23,215.6	2,635.2	7,998.8	12,257.8	303.5	20.4	16,587.9	7,650.0	5,481.4	1,165.4	1,971.0	188.9	131.3	-	-
		year 2022	38,439.8	21,915.7	2,109.3	7,097.3	12,412.2	270.0	27.0	16,524.1	7,295.3	4,626.0	226.5	4,176.1	192.4	7.9	-	-
Germany		year 2023	38,470.3	23,207.3	2,635.1	7,998.6	12,249.7	303.5	20.4	15,263.1	6,832.3	5,142.7	1,078.6	1,897.2	181.0	131.3	-	-
		year 2022	37,031.9	21,907.2	2,109.2	7,096.9	12,404.1	270.0	27.0	15,124.6	6,417.8	4,278.2	226.5	4,009.6	184.7	7.9	-	-
France		year 2023	285.0	8.2	0.0	0.2	8.0	-	-	276.8	153.8	123.1	-	-	-	-	-	-
		year 2022	299.0	8.3	0.0	0.3	8.0	-	-	290.7	174.7	116.1	-	-	-	-	-	-
Great Britain		year 2023	244.6	-	-	-	-	-	-	244.6	230.0	6.8	-	-	7.9	-	-	-
		year 2022	270.1	-	-	-	-	-	-	270.1	253.1	9.2	-	-	7.7	-	-	-
Netherlands		year 2023	696.7	0.1	-	0.1	-	-	-	696.6	429.7	117.0	77.0	72.9	-	-	-	-
		year 2022	724.8	0.1	-	0.1	-	-	-	724.6	445.4	123.4	-	155.8	-	-	-	-
Austria		year 2023	14.0	-	-	-	-	-	-	14.0	4.3	-	9.7	-	-	-	-	-
		year 2022	14.0	-	-	-	-	-	-	14.0	4.3	-	-	9.7	-	-	-	-
Poland		year 2023	43.4	-	-	-	-	-	-	43.4	-	43.4	-	-	-	-	-	-
		year 2022	47.8	-	-	-	-	-	-	47.8	-	47.8	-	-	-	-	-	-
Sweden		year 2023	49.4	-	-	-	-	-	-	49.4	-	48.5	-	0.9	-	-	-	-
		year 2022	52.3	-	-	-	-	-	-	52.3	-	51.3	-	1.0	-	-	-	-

**Volume of claims used to cover Public Pfandbriefe**

**3. 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	3. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
<b>Total - all states</b>	year 2023	11,921.9	-	596.0	1,883.4	8,280.5	612.5	145.1	322.8	80.0	1.7
	year 2022	12,467.8	-	597.1	2,244.1	8,524.3	566.6	91.1	340.1	100.8	3.8
<b>Germany</b>	year 2023	10,461.0	-	26.0	1,253.3	8,242.9	546.1	145.1	165.9	80.0	1.7
	year 2022	10,801.9	-	26.0	1,428.4	8,484.9	495.2	91.1	171.7	100.8	3.8
<b>Belgium</b>	year 2023	68.0	-	45.0	23.0	-	-	-	-	-	-
	year 2022	68.0	-	45.0	23.0	-	-	-	-	-	-
<b>France</b>	year 2023	40.0	-	40.0	-	-	-	-	-	-	-
	year 2022	40.0	-	40.0	-	-	-	-	-	-	-
<b>Italy</b>	year 2023	106.9	-	10.0	91.6	5.3	-	-	-	-	-
	year 2022	115.0	-	10.0	98.8	6.2	-	-	-	-	-
<b>Luxembourg</b>	year 2023	7.4	-	7.4	-	-	-	-	-	-	-
	year 2022	7.4	-	7.4	-	-	-	-	-	-	-
<b>Austria</b>	year 2023	442.6	-	417.6	25.0	-	-	-	-	-	-
	year 2022	443.7	-	418.7	25.0	-	-	-	-	-	-
<b>Spain</b>	year 2023	308.6	-	50.0	204.3	30.0	-	-	24.2	-	-
	year 2022	328.6	-	50.0	224.3	30.0	-	-	24.2	-	-
<b>Switzerland</b>	year 2023	155.1	-	-	155.1	-	-	-	-	-	-
	year 2022	156.9	-	-	156.9	-	-	-	-	-	-
<b>Canada</b>	year 2023	266.0	-	-	131.1	2.3	-	-	132.6	-	-
	year 2022	435.1	-	-	287.7	3.2	-	-	144.2	-	-
<b>EU institutions</b>	year 2023	66.4	-	-	-	-	66.4	-	-	-	-
	year 2022	71.4	-	-	-	-	71.4	-	-	-	-

**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**  
**3. Quarter 2023**

		Amount of claims in arrears for at least 90 days					Total amount of these claims inasmuch as the respective amount in arrears is at least 5 % of the claim				
		Total	thereof				Total	thereof			
			State	Regional authorities	Local authorities	Other debtors		State	Regional authorities	Local authorities	Other debtors
State	<b>3. Quarter</b>	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
<b>Total - all states</b>	year 2023	-	-	-	-	-	-	-	-	-	-
	year 2022	-	-	-	-	-	-	-	-	-	-
<b>Germany</b>	year 2023	-	-	-	-	-	-	-	-	-	-
	year 2022	-	-	-	-	-	-	-	-	-	-

**Further cover assets - in detail for Mortgage Pfandbriefe**  
**3. 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	overall	thereof		
			covered bonds according Art. 129 Regulation (EU) No 575/2013		covered bonds according Art. 129 Regulation (EU) No 575/2013		
State	3. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2023	972.0	-	-	-	-	972.0
	year 2022	948.0	-	-	-	-	-
Germany	year 2023	972.0	-	-	-	-	972.0
	year 2022	948.0	-	-	-	-	-

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

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

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



Publication according to section 28 para. 1 nos. 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

#### 3. Quarter 2023

Mortgage Pfandbriefe		Q3 2023	Q3 2022
Outstanding Pfandbriefe	(€ mn.)	34,640.9	33,515.3
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	99.5	99.5
Cover Pool	(€ mn.)	40,775.4	39,387.8
thereof total amount of the claims according section 12 para. 1 which exceed the limits laid down in section 13 para. 1 s. 2, 2nd half sentence	(€ mn.)	-	-
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	%	89.7	89.8
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	214.0	213.8
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	45.0	43.5
	USD	-	-
	AUD	-	-
volume-weighted average of the maturity that has passed since the loan was granted (seasoning) section 28 para. 2 no. 4	years	5.3	5.1
average loan-to-value ratio, weighted using the mortgage lending value section 28 para. 2 no. 3	%	54.0	54.2
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 Pfandbrief Act for Pfandbriefe	(€ mn.)	561.2	56.0
Day on which the largest negative sum results	Day (1-180)	25	23
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	789.9	788.8
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.	%	-	-

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

### 3. Quarter 2023

Public Pfandbriefe		Q3 2023	Q3 2022
Outstanding Pfandbriefe	(€ mn.)	9,581.4	9,910.1
thereof percentage share of fixed-rate Pfandbriefe	%	95.5	93.3
section 28 para. 1 no. 13			
Cover Pool	(€ mn.)	11,921.9	12,467.8
thereof total amount of the claims according section 20 para. 1 and 2 which exceed the limits laid down in section 20 para. 3	(€ mn.)	-	-
section 28 para. 1 no. 11			
claims which exceed the limits laid down in section 20 para. 2 no. 2	(€ mn.)	-	-
section 28 para. 1 no. 12			
claims which exceed the limits laid down in section 20 para. 2 no. 3		-	-
section 28 para. 1 no. 12			
thereof percentage share of fixed-rate cover assets	%	97.7	97.9
section 28 para. 1 no. 13			
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € mn.	CAD	23.1	28.2
	CHF	52.1	52.9
section 28 para. 1 no. 14 (Net Total)	CZK	-	-
	DKK	-	-
	GBP	23.3	19.8
	HKD	-	-
	JPY	25.8	29.2
	NOK	-	-
	SEK	-	-
	USD	-31.5	10.3
	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 Pfandbrief Act for Pfandbriefe	(€ mn.)	96.7	115.4
Day on which the largest negative sum results	Day (1-180)	81	176
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	999.7	1,257.4
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.	%	-	-

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

Mortgage Pfandbriefe		
	Q3 2023	Q3 2022
ISIN	DE000A1REY59, DE000A1TNEQ7, DE000A1TNEX3, DE000A12TZF9, DE000A12T6Z8, DE000A12UGG2, DE000A13SR38, DE000A13SWZ1, DE000A14J5J4, DE000A14KKK3, DE000A14KKM9, DE000A14KKZ4, DE000A161ZL4, DE000A161ZQ3, DE000A2AASB4, DE000A2AAW12, DE000A2AAW53, DE000A2AAX03, DE000A2AAX11, DE000A2AAX45, DE000A2AAX60, DE000A2BPJ45, DE000A2BPJ78, DE000A2BPJ86, DE000A2E4UX0, DE000A2GSMH3, DE000A2GSMJ9, DE000A2GSMK7, DE000A2GSP31, DE000A2GSP49, DE000A2GSP56, DE000A2GSP64, DE000A2GSP80, DE000A2GSP98, DE000A2G9HD6, DE000A2G9HE4, DE000A2G9HF1, DE000A2G9HG9, DE000A2G9HJ3, DE000A2G9HK1, DE000A2G9HL9, DE000A2G9HM7, DE000A2G9HNS, DE000A2G9HQ8, DE000A2NB841, DE000A2TSDV6, DE000A2TSDW4, DE000A2TSDY0, DE000A2TSD06, DE000A2TSD55, DE000A288367, DE000A289PA7, DE000A289PB5, DE000A289PC3, DE000A289PD1, DE000A289PE9, DE000A289PG4, DE000A289PH2, DE000A3E5UT4, DE000A3E5UU2, DE000A3E5UY4, DE000A3E5U22, DE000A3H2TK9, DE000A3H2TQ6, DE000A3H2TR4, DE000A3MP601, DE000A3MP619, DE000A3MP627, DE000A3MP635, DE000A3MP643, DE000A3MP650, DE000A3MP668, DE000A3MP684, DE000A3MP692, DE000A3MQUV7, DE000A3MQUX3, DE000A3MQUY1, DE000A3MQUZ8, DE000A3MQU03, DE000A3MQU29, DE000A3MQU37, DE000A3MQU45, DE000A3MQU52, DE000A3MQU78, DE000A3MQU86, DE000A3MQU94, DE000A351XK8, DE000A351XL6	DE000A0SMD13, DE000A1REYU0, DE000A1REY26, DE000A1REY59, DE000A1REZE1, DE000A1REZQ5, DE000A1TNEQ7, DE000A1TNEX3, DE000A1X3M51, DE000A1X3M93, DE000A12TZF9, DE000A12T6Z8, DE000A12UGG2, DE000A13SR38, DE000A13SWR8, DE000A13SWZ1, DE000A14J5J4, DE000A14KKH9, DE000A14KKK3, DE000A14KKM9, DE000A14KKZ4, DE000A161ZL4, DE000A161ZQ3, DE000A161ZU5, DE000A2AASB4, DE000A2AAW12, DE000A2AAW53, DE000A2AAX03, DE000A2AAX11, DE000A2AAX45, DE000A2AAX60, DE000A2BPJ45, DE000A2BPJ78, DE000A2BPJ86, DE000A2E4UX0, DE000A2GSMH3, DE000A2GSMJ9, DE000A2GSMK7, DE000A2GSP31, DE000A2GSP49, DE000A2GSP56, DE000A2GSP64, DE000A2GSP80, DE000A2GSP98, DE000A2G9HD6, DE000A2G9HE4, DE000A2G9HF1, DE000A2G9HG9, DE000A2G9HJ3, DE000A2G9HK1, DE000A2G9HL9, DE000A2G9HM7, DE000A2G9HNS, DE000A2G9HQ8, DE000A2NB841, DE000A2TSDV6, DE000A2TSDW4, DE000A2TSDY0, DE000A2TSD06, DE000A2TSD55, DE000A288367, DE000A289PA7, DE000A289PB5, DE000A289PC3, DE000A289PD1, DE000A289PE9, DE000A289PG4, DE000A289PH2, DE000A3E5UT4, DE000A3E5UU2, DE000A3E5UY4, DE000A3E5U22, DE000A3H2TK9, DE000A3H2TQ6, DE000A3H2TR4, DE000A3MP601, DE000A3MP619, DE000A3MP627, DE000A3MP635, DE000A3MP643, DE000A3MP650, DE000A3MP668, DE000A3MP684, DE000A3MP692, DE000A3MQUV7, DE000A3MQUX3, DE000A3MQUY1, DE000A3MQUZ8, DE000A3MQU03, DE000A3MQU29, DE000A3MQU37, DE000A3MQU45, DE000A3MQU52, DE000A3MQU78, DE000A3MQU86, DE000A3MQU94, DE000A351XK8, DE000A351XL6, DE000A3MQUW5, DE000A3MQUX3,

Public Pfandbriefe		
	Q3 2023	Q3 2022
ISIN	DE000A0DLV76, DE000A0EUMF2, DE000A0EUMR7, DE000A0EUM42, DE000A0EUPJ7, DE000A0XFAE1, DE000A1TM6A4, DE000A1YC8G2, DE000A1YC8K4, DE000A12TYS2, DE000A14J5C9, DE000A161ZP5, DE000A2BPJ11, DE000A2BPJ29, DE000A2BPJ52, DE000A2BPJ60, DE000A2GSMC4, DE000A2TSDZ7, DE000A3MQU11, DE000A3MQU60	DE000A0DLV76, DE000A0EUMF2, DE000A0EUMR7, DE000A0EUM34, DE000A0EUM42, DE000A0EUPJ7, DE000A0XFAE1, DE000A1TM6A4, DE000A1YC8G2, DE000A1YC8K4, DE000A12TYS2, DE000A14J5C9, DE000A161ZP5, DE000A2BPJ11, DE000A2BPJ29, DE000A2BPJ52, DE000A2BPJ60, DE000A2GSMB6, DE000A2GSMC4, DE000A2TSDZ7,