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

Pfandbriefe outstanding and their cover
3. Quarter 2026

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
Outstanding		**Q3 2026**	**Q3 2025**	**Q3 2026**	**Q3 2025**	**Q3 2026**	**Q3 2025**
Mortgage Pfandbriefe	(€ mn.)	6,269.5	7,948.0	6,200.4	7,984.9	6,055.7	7,849.0
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	14,255.6	15,547.7	14,144.4	15,757.3	13,567.5	14,990.5
of which derivatives	(€ mn.)	-	-	-	-	-	-
Overcollateralization (OC)	(€ mn.)	7,986.1	7,599.7	7,944.0	7,772.4	7,511.8	7,141.5
OC in % of Pfandbriefe outstanding		127.4	95.6	128.1	97.3	124.0	91.0
Statutory OC [1]	(€ mn.)	241.5	301.8	124.0	159.7		
Contractual OC [2]	(€ mn.)	-	-	-	-		
Voluntary OC [3]	(€ mn.)	7,744.6	7,297.8	7,820.0	7,612.7		
Overcollateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	7,986.1	-	7,944.0	-		
OC in % of Pfandbriefe outstanding		127.4	-	128.1	-		

* 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*	
Outstanding		**Q3 2026**	**Q3 2025**	**Q3 2026**	**Q3 2025**	**Q3 2026**	**Q3 2025**
Public Pfandbriefe	(€ mn.)	20,124.4	18,765.9	19,448.5	18,749.6	18,434.0	17,855.1
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	30,275.1	31,696.6	29,661.6	32,487.9	28,035.6	30,611.5
of which derivatives	(€ mn.)	-	-	-	-	-	-
Overcollateralization (OC)	(€ mn.)	10,150.7	12,930.7	10,213.1	13,738.2	9,601.5	12,756.4
OC in % of Pfandbriefe outstanding		50.4	68.9	52.5	73.3	52.1	71.4
Statutory OC [1]	(€ mn.)	789.0	734.2	389.0	375.0		
Contractual OC [2]	(€ mn.)	-	-	-	-		
Voluntary OC [3]	(€ mn.)	9,361.7	12,196.5	9,824.2	13,363.2		
Overcollateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	10,150.7	-	10,213.1	-		
OC in % of Pfandbriefe outstanding		50.4	-	52.5	-		

* 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).

[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

[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 overcollateralization 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
3. Quarter 2026

Mortgage Pfandbriefe	Q3 2026		Q3 2025		Q3 2026 Mat-Ex (12 months)*	Q3 2025 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	60.0	1,965.0	42.0	1,679.2	-	-
> 0.5 years and <= 1 year	2,250.0	1,279.0	2,475.0	1,126.4	-	-
> 1 year and <= 1.5 years	50.0	1,268.5	1,035.0	1,810.4	60.0	42.0
> 1.5 years and <= 2 years	-	1,190.9	2,250.0	1,544.4	2,250.0	2,475.0
> 2 years and <= 3 years	1,807.0	2,649.4	50.0	2,502.2	50.0	3,285.0
> 3 years and <= 4 years	905.5	1,935.4	819.0	2,470.7	1,807.0	50.0
> 4 years and <= 5 years	1,070.0	1,213.8	107.0	1,534.7	905.5	819.0
> 5 years and <= 10 years	104.0	2,408.1	1,147.0	2,094.0	1,168.0	1,232.0
> 10 years	23.0	345.5	23.0	785.6	29.0	45.0

Public Pfandbriefe	Q3 2026		Q3 2025		Q3 2026 Mat-Ex (12 months)*	Q3 2025 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	1,648.9	2,039.7	1,214.4	2,004.4	-	-
> 0.5 years and <= 1 year	1,161.9	1,475.7	469.1	1,413.6	-	-
> 1 year and <= 1.5 years	2,562.1	2,622.0	1,648.9	1,820.7	1,648.9	1,214.4
> 1.5 years and <= 2 years	1,261.7	1,377.9	1,161.9	1,440.0	1,161.9	469.1
> 2 years and <= 3 years	2,633.6	2,642.7	3,816.1	3,929.1	3,823.7	2,810.8
> 3 years and <= 4 years	1,226.5	2,009.7	1,656.2	2,384.6	2,633.6	3,816.1
> 4 years and <= 5 years	1,305.8	1,744.0	1,225.3	1,895.9	1,226.5	1,656.2
> 5 years and <= 10 years	3,685.3	8,355.0	3,388.9	7,927.6	4,644.0	4,156.2
> 10 years	4,638.7	8,008.4	4,185.3	8,880.9	4,985.7	4,643.2

Information on the maturity extension of the Pfandbriefe

	Q3 2026	Q3 2025
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 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.	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.

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
3. Quarter 2026

Cover Assets	Q3 2026 € mn.	Q3 2025 € mn.
up to 300,000 Euros	1,838.8	1,703.8
more than 300,000 Euros up to 1 mn. Euros	878.8	778.9
more than 1 mn. Euros up to 10 mn. Euros	733.3	819.4
more than 10 mn. Euros	10,596.8	11,222.2
Total	14,047.7	14,524.4

Cover Assets used to secure public Pfandbriefe according to their amount in tranches
3. Quarter 2026

Cover Assets	Q3 2026 € mn.	Q3 2025 € mn.
up to 10 mn. Euros	3,408.5	3,447.6
more than 10 mn. Euros up to 100 mn. Euros	8,319.2	8,294.2
more than 100 mn. Euros	18,547.4	19,954.9
Total	30,275.1	31,696.6

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

3. Quarter 2026

		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	3. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2026	14,047.7	5,134.2	654.3	1,682.8	2,797.0	-	-	8,913.5	5,397.3	3,042.6	203.1	154.5	0.0	116.0	0.0	-
	year 2025	14,524.4	4,852.4	560.0	1,559.5	2,732.8	-	0.1	9,672.0	6,204.0	3,010.3	189.0	189.5	0.0	79.3	-	-
Germany	year 2026	7,950.6	4,063.4	654.3	1,682.8	1,726.2	-	-	3,887.2	2,050.0	1,448.2	203.1	149.2	0.0	36.7	0.0	-
	year 2025	7,858.7	3,674.7	560.0	1,559.5	1,555.0	-	0.1	4,184.1	2,430.6	1,375.5	189.0	189.0	0.0	-	-	-
Belgium	year 2026	206.0	-	-	-	-	-	-	206.0	206.0	-	-	-	-	-	-	-
	year 2025	233.1	-	-	-	-	-	-	233.1	233.1	-	-	-	-	-	-	-
Denmark	year 2026	28.1	-	-	-	-	-	-	28.1	-	28.1	-	-	-	-	-	-
	year 2025	28.1	-	-	-	-	-	-	28.1	-	28.1	-	-	-	-	-	-
Finland	year 2026	345.2	-	-	-	-	-	-	345.2	238.6	106.5	-	-	-	-	-	-
	year 2025	394.2	-	-	-	-	-	-	394.2	266.2	128.0	-	-	-	-	-	-
France	year 2026	1,140.1	-	-	-	-	-	-	1,140.1	870.8	190.0	-	-	-	79.3	-	-
	year 2025	1,335.0	32.6	-	-	32.6	-	-	1,302.4	988.8	234.3	-	-	-	79.3	-	-
Great Britain	year 2026	335.7	-	-	-	-	-	-	335.7	277.2	58.5	-	-	-	-	-	-
	year 2025	219.4	-	-	-	-	-	-	219.4	219.4	-	-	-	-	-	-	-
Luxembourg	year 2026	52.2	-	-	-	-	-	-	52.2	52.2	-	-	-	-	-	-	-
	year 2025	71.5	-	-	-	-	-	-	71.5	71.5	-	-	-	-	-	-	-
Netherlands	year 2026	280.5	-	-	-	-	-	-	280.5	146.4	128.8	-	5.3	-	-	-	-
	year 2025	332.7	-	-	-	-	-	-	332.7	199.2	133.0	-	0.5	-	-	-	-
Austria	year 2026	70.2	-	-	-	-	-	-	70.2	41.9	28.3	-	-	-	-	-	-
	year 2025	157.9	-	-	-	-	-	-	157.9	127.4	30.5	-	-	-	-	-	-
Poland	year 2026	1,178.2	31.5	-	-	31.5	-	-	1,146.7	486.9	659.8	-	-	-	-	-	-
	year 2025	1,137.1	-	-	-	-	-	-	1,137.1	482.3	654.8	-	-	-	-	-	-
Sweden	year 2026	318.7	49.9	-	-	49.9	-	-	268.8	33.4	235.4	-	-	-	-	-	-
	year 2025	315.8	28.0	-	-	28.0	-	-	287.9	25.8	262.1	-	-	-	-	-	-
Czech Republic	year 2026	288.8	20.0	-	-	20.0	-	-	268.8	161.6	107.2	-	-	-	-	-	-
	year 2025	213.5	-	-	-	-	-	-	213.5	106.3	107.2	-	-	-	-	-	-
Norway	year 2026	51.8	-	-	-	-	-	-	51.8	-	51.8	-	-	-	-	-	-
	year 2025	48.2	-	-	-	-	-	-	48.2	-	48.2	-	-	-	-	-	-
USA	year 2026	1,801.7	969.3	-	-	969.3	-	-	832.3	832.3	-	-	-	-	-	-	-
	year 2025	2,179.1	1,117.2	-	-	1,117.2	-	-	1,061.9	1,053.2	8.7	-	-	-	-	-	-

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

Volume of claims used to cover Public Pfandbriefe

3. Quarter 2026

		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.
Total - all states	year 2026	30,275.1	1,566.7	-	8,213.9	17,566.4	60.1	1,631.1	1,299.6	1,488.9	15.1
	year 2025	31,696.6	1,517.8	-	9,491.9	17,532.4	88.2	1,597.1	1,417.6	1,540.0	29.3
Germany	year 2026	28,630.6	948.0	-	8,153.9	17,437.9	60.1	984.1	1,001.7	993.0	-
	year 2025	29,968.0	1,093.7	-	9,355.6	17,349.3	88.2	1,147.8	1,021.9	980.3	24.8
Belgium	year 2026	518.0	22.1	-	-	-	-	22.1	-	495.8	-
	year 2025	559.7	-	-	-	-	-	-	-	559.7	-
Denmark	year 2026	53.8	53.8	-	-	-	-	53.8	-	-	-
	year 2025	39.5	39.5	-	-	-	-	39.5	-	-	-
Finland	year 2026	15.4	15.4	-	-	-	-	15.4	-	-	-
	year 2025	44.8	24.8	-	-	20.0	-	24.8	-	-	-
France	year 2026	330.2	130.4	-	59.1	118.6	-	152.5	-	-	-
	year 2025	290.7	48.1	-	80.2	137.2	-	73.3	-	-	-
Great Britain	year 2026	77.4	77.4	-	-	-	-	77.4	-	-	-
	year 2025	124.6	124.6	-	-	-	-	124.6	-	-	-
Italy	year 2026	2.2	2.2	-	-	-	-	2.2	-	-	-
	year 2025	-	-	-	-	-	-	-	-	-	-
Austria	year 2026	297.2	0.6	-	-	-	-	0.6	296.6	-	-
	year 2025	392.6	0.9	-	-	-	-	0.9	391.7	-	-
Poland	year 2026	30.8	30.8	-	-	-	-	30.8	-	-	-
	year 2025	-	-	-	-	-	-	-	-	-	-
Sweden	year 2026	22.9	16.6	-	-	-	-	22.9	-	-	-
	year 2025	19.9	19.9	-	-	-	-	19.9	-	-	-
Spain	year 2026	12.2	-	-	0.9	10.0	-	-	1.3	-	-
	year 2025	32.6	-	-	2.7	25.9	-	-	4.0	-	-
Switzerland	year 2026	269.3	269.3	-	-	-	-	269.3	-	-	-
	year 2025	219.7	166.3	-	53.4	-	-	166.3	-	-	-
EU institutions	year 2026	15.1	-	-	-	-	-	-	-	-	15.1
	year 2025	-	-	-	-	-	-	-	-	-	-
other states/institutions	year 2026	-	-	-	-	-	-	-	-	-	-
	year 2025	4.5	-	-	-	-	-	-	-	-	4.5

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
3. Quarter 2026

		Amount of claims in arrears for at least 90 days					Total amount of these claims inasmuch as the respectiveamount 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	**3. Quarter**	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2026	-	-	-	-	-	-	-	-	-	-
	year 2025	-	-	-	-	-	-	-	-	-	-

Publication according to section 28 para. 1 nos. 8, 9, 10 Pfandbrief Act

Further cover assets - in detail for Mortgage Pfandbriefe

3. Quarter 2026

		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	**3. Quarter**	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2026	207.9	-	-	-	-	207.9
	year 2025	1,023.3	-	-	105.0	105.0	918.3
Germany	year 2026	207.9	-	-	-	-	207.9
	year 2025	918.3	-	-	-	-	918.3
Sweden	year 2026	-	-	-	-	-	-
	year 2025	105.0	-	-	105.0	105.0	-

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

Further cover assets - in detail for Public Pfandbriefe

3. Quarter 2026

		Further cover assets for 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						
		Total	thereof					
			claims according to section 20 para. 2 no. 2		**claims according to section 20 para. 2 nos. 3 a) to b)**		**claims according to section 20 para. 2 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**	**overall**	thereof **covered bonds according Art. 129 Regulation (EU) No 575/2013**
State	**3. Quarter**	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2026	-	-	-	-	-	-	-
	year 2025	-	-	-	-	-	-	-

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 2026

Mortgage Pfandbriefe			
		Q3 2026	**Q3 2025**
Outstanding Pfandbriefe	(€ mn.)	6,269.5	7,948.0
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	65.5	61.0
Cover Pool	(€ mn.)	14,255.6	15,547.7
thereof the sum of the assets according section 12 para. 1 which exceed the limit laid down in section 13 para. 1 s. 2, 2nd half sentence, and the assets according section 19 para. 1 s. 7 which exceed the limit 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	%	72.4	73.5
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	28.2	28.2
	GBP	314.9	195.1
	HKD	-	-
	JPY	-	353.6
	NOK	48.2	45.2
	SEK	299.3	297.0
	USD	1,703.9	1,977.8
	AUD	-	-
	NZD	-	-
volume-weighted average of the maturity that has passed since the loan was granted (seasoning) section 28 para. 2 no. 4	years	5.9	5.4
average loan-to-value ratio, weighted using the mortgage lending value section 28 para. 2 no. 3	%	58.0	58.0
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.)	-	-
Day on which the largest negative sum results	Day (1-180)	-	-
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	222.2	1,065.9
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.	%	0.0	-

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 2026

Public Pfandbriefe

		Q3 2026	Q3 2025
Outstanding Pfandbriefe	(€ mn.)	20,124.4	18,765.9
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	90.4	94.4
Cover Pool	(€ mn.)	30,275.1	31,696.6
thereof total amount of the claims according section 20 para. 1 and 2 which exceed the limit 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	%	93.2	93.3
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	-	67.7
	CZK	-	-
	DKK	-	-
	GBP	-	-
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	-	-
	USD	175.3	272.6
	AUD	-	-
	NZD	-	-
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.)	132.8	9.4
Day on which the largest negative sum results	Day (1-180)	139	13
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	454.9	440.5
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.	%	-	-

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
3. Quarter 2026

Mortgage Pfandbriefe

	Q3 2026	Q3 2025
ISIN	DE000HEL0R58, DE000HEL4AG1, DE000HEL4A79, DE000HEL4B29, DE000HLB4YL4, DE000HLB42M2, DE000HLB43H0, DE000HLB43J6, DE000HLB4348, DE000HLB45H5, XS2001346480, XS2433126807, XS2589441943, XS2751647046, XS2765025817, XS2989306506, XS3074424188, XS3276327288	DE000HEL4AG1, DE000HLB4YL4, DE000HLB4116, DE000HLB42M2, DE000HLB43H0, DE000HLB43J6, DE000HLB4330, DE000HLB4348, DE000HLB44F2, DE000HLB45H5, XS2001346480, XS2433126807, XS2536375368, XS2589441943, XS2751647046, XS2765025817, XS2989306506, XS3074424188

Public Pfandbriefe

	Q3 2026	Q3 2025
ISIN	DE000A0A3HE5, DE000DXA0TU4, DE000HEL4AN7, DE000HEL4AQ0, DE000HEL4BP0, DE000HLB0P56, DE000HLB1C43, DE000HLB2LC4, DE000HLB2NE6, DE000HLB2YN4, DE000HLB4J84, DE000HLB4U48, DE000HLB4U71, DE000HLB4VB1, DE000HLB4YE9, DE000HLB4Z68, DE000HLB40Y1, DE000HLB41Z6, DE000HLB42R1, DE000HLB4249, DE000HLB43N8, DE000HLB43Y5, DE000WLB8ET1, DE0002677572, XS1548773982, XS1587900843, XS1793273092, XS2056484889, XS2106579670, XS2433240764, XS2445172187, XS2461137189, XS2590759044, XS2673929944, XS2711420054, XS2760109053, XS3094795054, XS3104461903, XS3181619688, XS3276331553, XS3285525666, XS3503935283	DE000A0A3HE5, DE000DXA0RA0, DE000DXA0TU4, DE000HEL4AN7, DE000HEL4AQ0, DE000HLB0P56, DE000HLB1BZ8, DE000HLB1C27, DE000HLB1C43, DE000HLB2LC4, DE000HLB2NE6, DE000HLB2YN4, DE000HLB4J84, DE000HLB4U48, DE000HLB4U71, DE000HLB4VB1, DE000HLB4YE9, DE000HLB4Z68, DE000HLB40Y1, DE000HLB41Z6, DE000HLB42R1, DE000HLB4249, DE000HLB43N8, DE000HLB43Y5, DE000WLB8ET1, DE0002677572, XS1548773982, XS1587900843, XS1793273092, XS1936186425, XS2056484889, XS2106579670, XS2433240764, XS2445172187, XS2461137189, XS2590759044, XS2673929944, XS2711420054, XS2760109053, XS3094795054, XS3104461903, XS3181619688