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

Pfandbriefe outstanding and their cover

2. Quarter 2024

Outstanding total	nomina	al value	net pres	ent value	risk-adjusted net present value*		
		Q2 2024	Q2 2023	Q2 2024	Q2 2023	Q2 2024	Q2 2023
Mortgage Pfandbriefe	(€ mn.)	1,481.0	1,061.0	1,404.3	940.1	1,193.0	789.3
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	1,735.5	1,316.2	1,645.0	1,212.0	1,379.2	996.4
of which derivatives	(€ mn.)	-	-	-	-	-	-
Overcollateralization (OC)	(€ mn.)	254.5	255.2	240.7	271.9	186.2	207.1
OC in % of Pfandbriefe outstanding	17.2	24.1	17.1	28.9	15.6	26.2	
Statutory OC ¹	(€ mn.)	57.5	39.1	28.1	38.2		
Contractual OC ²	(€ mn.)	-	-	-	-		
Voluntary OC ³	(€ mn.)	197.0	216.2	212.7	233.7		
Overcollateralization in Consideration of vdp-Credit- Quality-Differentiation-Model (€ mn.)		254.5	255.2	240.7	271.9		
OC in % of Pfandbriefe outstanding		17.2	24.1	17.1	28.9		

^{*} The static approach 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).

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

 $\label{thm:prop:continuous} \textbf{Note: The release of the overcollateralization with a view to the vdp-credit quality differentiation model is voluntary.}$

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

Maturity structure of Pfandbriefe outstanding and their respective cover pools 2. Quarter 2024 $\,$

Mortgage Pfandbriefe	Q2 20	24	Q2 2023			
	Pfandbriefe outstanding			Cover pool		
Maturity:	€ mn.	€ mn.	€ mn.	€ mn.		
<= 0.5 years	-	141.5	-	19.6		
> 0.5 years and <= 1 year	-	26.4	-	18.1		
> 1 year and <= 1.5 years	-	26.2	-	78.4		
> 1.5 years and <= 2 years	3.0	26.0	-	22.3		
> 2 years and <= 3 years	-	92.3	3.0	43.0		
> 3 years and <= 4 years	1.0	76.1	-	42.7		
> 4 years and <= 5 years	442.0	111.0	1.0	56.1		
> 5 years and <= 10 years	896.0	504.5	947.0	399.0		
> 10 years	139.0	731.5	110.0	637.1		

Q2 2024 Mat-Ex (12 months)*	Q2 2023 Mat-Ex (12 months)*
	$ \begin{array}{c} \textbf{Pfandbriefe outstanding} \\ \in \text{mn.} \end{array} $
-	=
-	-
-	-
-	-
3.0	-
-	3.0
1.0	-
1,297.0	798.0
180.0	260.0

Information on the maturity exter	sion of the Pfandbriefe	
	Q2 2024	Q2 2023
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 to the off 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 such in the principal 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 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

^{*} 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 2. Quarter 2024

Cover Assets	Q2 2024 € mn.	Q2 2023 € mn.
up to 300,000 Euros	1,459.9	1,177.7
more than 300,000 Euros up to 1 mn. Euros	92.9	72.6
more than 1 mn. Euros up to 10 mn. Euros	7.7	5.9
more than 10 mn. Euros	-	-
Total	1,560.5	1,256.2

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

2. Quarter 2024

		Cover assets Total	thereof Residential						Commercial							of payments of in arrears for t	Total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim
			Total	Apartments		family houses		Building land	Total	Office buildings	Retail buildings	buildings	commercially		Building land		
State	2. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2024	1,560.5	1,531.0	134.4	1,332.4	64.2	-	-	29.5	7.8	10.6	0.9	10.2	-	-	-	-
	year 2023	1,256.2	1,226.7	109.1	1,063.7	53.9	-	-	29.5	9.2	10.3	0.5	9.5	-	-	-	-
Germany	year 2024	1,560.5	1,531.0	134.4	1,332.4	64.2	-	-	29.5	7.8	10.6	0.9	10.2	-	-	-	-
	year 2023	1,256.2	1,226.7	109.1	1,063.7	53.9	-	-	29.5	9.2	10.3	0.5	9.5	-	-	-	-

Further cover assets - in detail for Mortgage Pfandbriefe

2. Quarter 2024

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		Further cover assets for M	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	tal thereof								
			claims according to section 19 para. 1 nos. 2 a) and b)		claims according to section	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	2. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.				
Total - all states	year 2024	175.0	-	-	-	-	175.0				
	year 2023	60.0	-	-	5.0	=	55.0				
Germany	year 2024	145.0	=	-	-	-	145.0				
	year 2023	55.0	-	-	-	-	55.0				
EU institutions	year 2024	30.0	-	-	-	-	30.0				
	year 2023	5.0	-	-	5.0	-	-				

Key figures about outstanding Pfandbriefe and Cover Pool 2. Quarter 2024

Outstanding Plandbriefe thereof parentage share of fixed-rate Plandbriefe section 28 para. 1 no. 13 Cover Pool C	Mortgage Pfandbriefe			
thereof percentage share of fixed-rate Prandbriefe			Q2 2024	Q2 2023
Cover Pool (C.m.). 1,735,5 1,316.2 bit	Outstanding Pfandbriefe	(€ mn.)	1,481.0	1,061.0
Cover Pool (C mn.) 1,735.5 1,316.2 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 screen total amount of the assets according section 19 para. 1 which exceed the limits laid down in section 19 para. 1 s. 7. 2 and half section 18 para. 1 no. 1 (C mn.) section 28 para. 1 no. 1 no. 1 leains which exceed the limits laid down in section 19 para. 1 no. 2 (C mn.)		%	100.0	100.0
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 to the limits laid down in section 19 para. 1 s. 2, 2nd half section 28 para. 1 no. 11 claims which exceed the limits laid down in section 19 para. 1 no. 2 claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 14 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 14 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 16 claims which exceed the limits laid down in section 19 para. 1 no. 10 claims which exceed the limits laid down line section 19 para. 1 no. 10 claims which exceed the limits laid down line line line line line line line lin	section 28 para. 1 no. 13	,,	100.0	100.0
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 to the limits laid down in section 19 para. 1 s. 2, 2nd half section 28 para. 1 no. 11 claims which exceed the limits laid down in section 19 para. 1 no. 2 claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 14 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 14 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 16 claims which exceed the limits laid down in section 19 para. 1 no. 10 claims which exceed the limits laid down line section 19 para. 1 no. 10 claims which exceed the limits laid down line line line line line line line lin				
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sentence 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 claims which exceed the limits laid down in section 19 para. 1 no. 2 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 12 thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 12 We present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in C nn. Section 28 para. 1 no. 14 (Net Total) We present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in C nn. Section 28 para. 1 no. 14 (Net Total) Wolume-weighted average of the maturity that has passed since the loan was granted (seasoning) section 28 para. 2 no. 4 average loan-to-value ratio, weighted using the mortgage lending value Wolume-weighted average of the maturity that has passed since the loan was granted (seasoning) section 28 para. 2 no. 3 average loan-to-value ratio, weighted using the mortgage lending value We provide the section 28 para. 2 no. 4 section 28 para. 1 no. 5 of Cerdic Act for Pfandbrief Act Key figures on liquidity according section 28 para. 1 no. 6 Pfandbrief Act Key figures according section 28 para. 1 no. 7 Pfandbrief Act Section 19 para. 1 no. 1 Cerdic quality step 1) We provide the season of the provide section 19 para 1 no. 2 (cerdic quality step 2) Share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (cerdic quality step 2) Share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (cerdic quality step 1) We provide the provide according s	= '	(€ mn.)	-	-
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thereof percentage share of fixed-rate cover assets \$ 89.9 \$95.4 \$	claims which exceed the limits laid down in section 19 para. 1 no. 3 section 28 para. 1 no. 12 $$	(€ mn.)	-	-
section 28 para. 1 no. 13 **Ret present Value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € m. **Section 28 para. 1 no. 14 (Net Total) **Ret present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € m. **Section 28 para. 1 no. 14 (Net Total) **Ret present value pursuant to § 6 of the Pfandbrief Net Present Value **Ret present value pursuant to § 6 of the Pfandbrief Net Present Value **Ret Present Value Present Value **Ret Ret Value **Ret Present Value **Ret Presen	claims which exceed the limits laid down in section 19 para. 1 no. 4 section 28 para. 1 no. 12 $$	(€ mn.)	-	-
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € m. section 28 para. 1 no. 14 (Net Total) C2K	thereof percentage share of fixed-rate cover assets	%	89.9	95.4
Regulation for each foreign currency in € mn. Section 28 para. 1 no. 14 (Net Total) CZK CZK CZK CZK CZK GBP - GBP GBP GBP - GBP GBP - GBP GBP - GBP GBP - GBP GBP GBP - GBP GBP - GBP GBP - GBP GBP - G		CAD	_	
Section 28 para. 1 no. 14 (Net Total) CZK			-	
DKK GBP	anaking 20 years 1 as 14 (Net Tetal)			
GBP	section 28 para. 1 no. 14 (Net Total)		-	_
HKD			-	
JPY - NOK - SEK - MUD - - - MUD - - - MUD - - - MUD - - MUD - - MUD - - MUD - - MUD - - MUD - - MUD MU				
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average loan-to-value ratio, weighted using the mortgage lending value % 56.2 56.2 56.2 section 28 para. 2 no. 3 average loan-to-value ratio, weighted using the market value %	that has passed since the loan was granted (seasoning)		5.2	4.5
value section 28 para. 2 no. 3 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. 1 a s. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) 28 - Total amount of cover assets meeting the requirements of section 4 para 1 a s. 3 Pfandbrief Act 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. 3 d (credit quality step 1) share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 3) 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 3) 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 2) share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (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				
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. 1 a s. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) D	value section 28 para. 2 no. 3	%	56.2	56.2
Largest negative amount within the next 180 days within the meaning of section 4 para. 1 as. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) 28 Total amount of cover assets meeting the requirements of section 4 para 1 as. 3 Pfandbrief Act 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 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. 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	average loan-to-value ratio, weighted using the market value	%	-	-
Largest negative amount within the next 180 days within the meaning of section 4 para. 1 as. 3 Pfandrief Act for Pfandbriefe Day on which the largest negative sum results Day (1-180) 28 Total amount of cover assets meeting the requirements of section 4 para 1 as. 3 Pfandbrief Act 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 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. 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				
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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	share of derivative transactions in liabilities to be covered according	%	_	_
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Share of cover assets in the cover pool for which or for whose debtor	Key figures according section 28 para. 1 no. 15 Pfandbrief Act			
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575/2013 is deemed to have occurred.	a default pursuant to Art. 178 para. 1 of Regulation (EU) no.	%	-	-

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 2. Quarter 2024

Mortgag	e Pfandbriefe	
	Q2 2024	Q2 2023
ISIN	DE000A11QJK8, DE000A11QJM4, DE000A11QJN2, DE000A11QJS1	DE000A11QJK8, DE000A11QJM4, DE000A11QJN2, DE000A11QJQ5
ISIN	•	-
ISIN	-	-
ISIN		-
ISIN	-	-
ISIN	-	-
ISIN	-	-
ISIN		