

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

Pfandbriefe outstanding and their cover
2. Quarter 2024 (vdp-Mitgliedsinstitute)

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q2 2024	Q2 2023	Q2 2024	Q2 2023	Q2 2024	Q2 2023
Mortgage Pfandbriefe	(€ mn.)	267,719.3	257,090.4	257,249.8	239,189.9	246,977.2	222,161.1
of which derivatives	(€ mn.)	137.8	125.2	120.0	88.3	-	-
Cover Pool	(€ mn.)	365,716.2	345,599.5	355,666.4	328,549.4	336,010.9	299,563.4
of which derivatives	(€ mn.)	-	-	-	-	652.2	-
Overcollateralization (OC)	(€ mn.)	97,996.9	88,509.0	98,416.6	89,359.6	89,033.8	77,402.3
OC in % of Pfandbriefe outstanding		36.6	34.4	38.3	37.4	36.0	34.8
Statutory OC ¹	(€ mn.)	10,550.1	10,126.9	5,145.8	5,695.4		
Contractual OC ²	(€ mn.)	-	-	-	-		
Voluntary OC ³	(€ mn.)	87,445.9	78,382.0	92,652.0	83,664.1		
Overcollateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	85,218.1	79,614.1	85,738.7	80,627.1		
OC in % of Pfandbriefe outstanding		31.8	31.0	33.3	33.7		

* 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*	
		Q2 2024	Q2 2023	Q2 2024	Q2 2023	Q2 2024	Q2 2023
Public Pfandbriefe	(€ mn.)	100,748.0	104,561.2	101,007.4	103,207.9	93,813.9	93,911.8
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	149,416.9	150,267.4	149,548.1	147,926.0	136,566.9	131,277.1
of which derivatives	(€ mn.)	-	-	9.8	9.6	3.5	-16.8
Overcollateralization (OC)	(€ mn.)	48,668.9	45,706.2	48,540.7	44,718.2	42,753.0	37,365.3
OC in % of Pfandbriefe outstanding		48.3	43.7	48.1	43.3	45.6	39.8
Statutory OC ¹	(€ mn.)	4,013.3	4,167.7	2,021.1	2,595.4		
Contractual OC ²	(€ mn.)	-	-	-	-		
Voluntary OC ³	(€ mn.)	44,654.5	41,538.5	46,155.8	42,122.7		
Overcollateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	46,071.6	41,773.5	45,814.3	40,948.2		
OC in % of Pfandbriefe outstanding		45.7	40.0	45.4	39.7		

* 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*	
		Q2 2024	Q2 2023	Q2 2024	Q2 2023	Q2 2024	Q2 2023
Ship Pfandbriefe	(€ mn.)	1,349.0	1,859.0	1,355.8	1,853.8	1,368.8	1,831.4
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	1,657.5	2,373.7	1,659.0	2,450.1	1,528.4	2,060.0
of which derivatives	(€ mn.)	-	-	-	-	-	-
Overcollateralization (OC)	(€ mn.)	308.5	514.7	303.1	596.2	159.6	228.5
OC in % of Pfandbriefe outstanding		22.9	27.7	22.4	32.2	11.7	12.5
Statutory OC ¹	(€ mn.)	97.0	129.8	27.1	39.8		
Contractual OC ²	(€ mn.)	-	-	-	-		
Voluntary OC ³	(€ mn.)	211.5	384.8	276.0	556.4		
Overcollateralization in Consideration of vdp-Credit-Quality-Differentiation-Model	(€ mn.)	308.1	514.7	302.7	596.2		
OC in % of Pfandbriefe outstanding		22.8	27.7	22.3	32.2		

* 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.

Maturity structure of Pfandbriefe outstanding and their respective cover pools
2. Quarter 2024 (vdp-Mitgliedsinstitute)

Mortgage Pfandbriefe	Q2 2024		Q2 2023	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0.5 years	13,082.3	24,745.9	10,961.9	24,131.6
> 0.5 years and <= 1 year	16,176.4	22,316.7	19,407.3	19,532.6
> 1 year and <= 1.5 years	18,149.3	23,638.5	12,861.1	18,854.0
> 1.5 years and <= 2 years	20,226.4	20,869.1	16,831.9	18,760.3
> 2 years and <= 3 years	37,739.7	44,036.3	36,245.5	40,157.4
> 3 years and <= 4 years	33,321.6	36,194.4	30,736.6	37,837.2
> 4 years and <= 5 years	29,099.9	36,638.4	28,843.3	31,732.1
> 5 years and <= 10 years	71,319.7	102,397.8	70,775.8	104,551.2
> 10 years	28,604.0	54,878.0	30,427.0	49,819.0

Q2 2024 Mat-Ex (12 months)*	Q2 2023 Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
13,082.3	10,961.9
16,176.4	19,407.3
38,375.6	29,808.8
37,739.7	36,129.8
33,321.6	30,736.6
85,575.7	91,062.0
43,427.9	38,970.1

Public Pfandbriefe	Q2 2024		Q2 2023	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0.5 years	6,400.3	9,109.6	4,889.7	9,098.9
> 0.5 years and <= 1 year	5,534.6	7,547.9	6,918.6	8,189.2
> 1 year and <= 1.5 years	7,418.5	6,396.2	9,729.8	6,860.0
> 1.5 years and <= 2 years	6,449.5	6,825.3	6,137.6	5,945.9
> 2 years and <= 3 years	13,582.6	13,988.4	13,477.7	12,082.9
> 3 years and <= 4 years	9,802.8	14,314.6	10,832.8	12,842.1
> 4 years and <= 5 years	6,557.8	9,862.7	8,248.1	13,383.8
> 5 years and <= 10 years	26,098.0	34,790.4	23,697.5	35,025.6
> 10 years	18,902.9	46,581.5	20,628.5	46,738.0

Q2 2024 Mat-Ex (12 months)*	Q2 2023 Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
6,400.3	4,889.7
5,534.6	6,918.6
13,868.1	15,867.2
13,582.6	13,477.7
9,802.8	10,832.8
27,652.6	28,300.1
23,907.0	24,274.1

Ship Pfandbriefe	Q2 2024		Q2 2023	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0.5 years	5.0	146.2	260.0	294.9
> 0.5 years and <= 1 year	750.0	195.0	400.0	226.8
> 1 year and <= 1.5 years	92.0	213.2	305.0	225.3
> 1.5 years and <= 2 years	502.0	258.8	500.0	248.1
> 2 years and <= 3 years	-	364.5	394.0	518.8
> 3 years and <= 4 years	-	273.0	-	383.0
> 4 years and <= 5 years	-	179.8	-	163.3
> 5 years and <= 10 years	-	7.0	-	53.6
> 10 years	-	20.0	-	259.9

Q2 2024 Mat-Ex (12 months)*	Q2 2023 Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
5.0	260.0
750.0	400.0
594.0	805.0
-	394.0
-	-
-	-
-	-

Information on the maturity extension 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 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. 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.	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 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. 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.

* 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
2. Quarter 2024 (vdp-Mitgliedsinstitute)

Cover Assets	Q2 2024 € mn.	Q2 2023 € mn.
up to 300,000 Euros	124,961.7	116,918.2
more than 300,000 Euros up to 1 mn. Euros	40,836.4	35,947.4
more than 1 mn. Euros up to 10 mn. Euros	46,775.5	44,963.5
more than 10 mn. Euros	136,290.7	133,705.8
Total	348,864.4	331,534.9

Cover Assets used to secure public Pfandbriefe according to their amount in tranches
2. Quarter 2024 (vdp-Mitgliedsinstitute)

Cover Assets	Q2 2024 € mn.	Q2 2023 € mn.
up to 10 mn. Euros	28,321.5	26,636.5
more than 10 mn. Euros up to 100 mn. Euros	48,926.7	50,437.1
more than 100 mn. Euros	70,815.1	71,494.0
Total	148,063.4	148,567.6

Cover Assets used to secure Ship Pfandbriefe according to their amount in tranches
2. Quarter 2024 (vdp-Mitgliedsinstitute)

Cover Assets	Q2 2024 € mn.	Q2 2023 € mn.
up to 500,000 Euros	0.8	0.5
more than 500,000 Euros up to 5 mn. Euros	188.7	222.1
more than 5 mn. Euros	1,323.9	1,717.7
Total	1,513.5	1,940.3

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 (vdp-Mitgliedsinstitute)

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	2. Quarter	Total															
		Residential							Commercial								
		Total	thereof						Total	thereof							
€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.		
Total - all states	year 2024	348,856.2	220,856.7	42,537.1	102,827.9	74,455.3	390.3	246.1	128,399.5	65,996.9	29,528.2	7,455.9	23,345.7	1,606.5	466.4	23.0	32.4
	year 2023	331,247.6	203,933.0	39,420.5	93,826.8	69,940.1	580.0	165.6	127,314.6	65,825.1	30,343.3	5,250.6	23,251.2	2,142.0	502.5	14.0	17.5
Germany	year 2024	286,320.9	209,132.7	40,882.4	99,909.9	67,704.0	390.3	246.1	77,188.3	37,991.8	19,065.0	4,727.4	13,820.4	1,196.5	387.1	21.4	31.8
	year 2023	270,460.6	193,379.7	37,688.2	90,990.5	63,955.4	580.0	165.6	77,081.0	37,533.3	19,849.0	3,072.7	14,443.7	1,682.9	499.4	13.2	17.5
Belgium	year 2024	898.8	-	-	-	-	-	-	898.8	725.7	99.1	10.0	64.0	-	-	-	-
	year 2023	715.9	7.5	-	-	7.5	-	-	708.4	541.4	99.0	10.0	58.0	-	-	-	-
Denmark	year 2024	209.4	-	-	-	-	-	-	209.4	-	-	-	209.4	-	-	-	-
	year 2023	97.4	-	-	-	-	-	-	97.4	-	-	-	97.4	-	-	-	-
Estonia	year 2024	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	year 2023	18.7	-	-	-	-	-	-	18.7	-	18.7	-	-	-	-	-	-
Finland	year 2024	1,033.9	98.8	-	-	98.8	-	-	935.0	503.7	396.0	35.3	-	-	-	-	-
	year 2023	911.5	26.8	-	-	26.8	-	-	884.7	406.6	442.8	35.3	-	-	-	-	-
France	year 2024	11,055.0	282.5	4.1	14.4	264.0	-	-	10,772.5	7,207.4	1,576.0	365.6	1,200.2	343.9	79.3	-	-
	year 2023	11,115.8	232.5	4.1	13.3	215.1	-	-	10,883.2	7,557.1	1,699.5	237.3	975.7	413.6	-	-	-
Great Britain	year 2024	7,223.3	665.1	-	-	665.1	-	-	6,558.2	3,409.2	802.7	486.6	1,835.6	24.1	-	-	-
	year 2023	6,775.2	309.9	-	-	309.9	-	-	6,465.3	3,214.4	1,034.6	541.2	1,663.9	7.9	3.2	0.9	-
Ireland	year 2024	252.3	-	-	-	-	-	-	252.3	174.2	33.9	-	44.2	-	-	-	-
	year 2023	202.3	-	-	-	-	-	-	202.3	94.2	33.9	-	74.2	-	-	-	-
Italy	year 2024	1,566.7	-	-	-	-	-	-	1,566.7	698.7	620.9	34.1	212.9	-	-	-	-
	year 2023	1,342.0	-	-	-	-	-	-	1,342.0	595.0	518.3	30.6	183.1	14.9	-	-	-
Luxembourg	year 2024	499.4	-	-	-	-	-	-	499.4	467.9	-	-	31.5	-	-	-	-
	year 2023	540.5	-	-	-	-	-	-	540.5	509.0	-	-	31.5	-	-	-	-
Netherlands	year 2024	10,071.6	2,751.2	23.1	209.9	2,518.2	-	-	7,320.4	3,409.5	1,700.0	386.6	1,809.9	14.4	-	-	-
	year 2023	8,918.6	2,414.5	131.4	167.6	2,115.4	-	-	6,504.1	3,162.0	1,563.0	159.4	1,619.7	-	-	0.0	-
Austria	year 2024	870.2	84.5	16.3	43.4	24.8	-	-	785.7	260.8	357.0	17.7	127.5	22.7	-	0.4	0.4
	year 2023	899.9	74.5	14.9	34.8	24.8	-	-	825.4	282.1	386.3	8.0	126.2	22.7	-	-	-
Poland	year 2024	6,302.7	-	-	-	-	-	-	6,302.7	2,648.3	2,044.2	681.9	923.4	4.8	-	-	-
	year 2023	5,174.9	-	-	-	-	-	-	5,174.9	2,103.9	1,725.4	528.7	816.9	-	-	-	-
Romania	year 2024	110.0	-	-	-	-	-	-	110.0	110.0	-	-	-	-	-	-	-
	year 2023	110.0	-	-	-	-	-	-	110.0	110.0	-	-	-	-	-	-	-
Sweden	year 2024	1,594.4	141.2	-	-	141.2	-	-	1,453.2	523.8	495.1	142.9	291.3	-	-	-	-
	year 2023	1,445.8	113.2	-	-	113.2	-	-	1,332.6	490.0	404.0	167.3	271.3	-	-	-	-
Slovakia	year 2024	94.6	-	-	-	-	-	-	94.6	-	23.6	-	71.0	-	-	-	-
	year 2023	90.0	-	-	-	-	-	-	90.0	-	24.0	-	66.0	-	-	-	-
Slovenia	year 2024	45.0	-	-	-	-	-	-	45.0	-	45.0	-	-	-	-	-	-
	year 2023	44.0	-	-	-	-	-	-	44.0	-	44.0	-	-	-	-	-	-
Spain	year 2024	2,303.0	174.9	-	-	174.9	-	-	2,128.1	283.8	1,358.1	188.4	297.8	-	-	-	-
	year 2023	1,887.5	8.5	-	-	8.5	-	-	1,879.0	251.7	1,330.6	132.2	164.6	-	-	-	-

Czech Republic	year 2024	1,163.6	-	-	-	-	-	-	1,163.6	500.3	252.4	256.0	154.9	-	-	-	-
	year 2023	1,125.4	-	-	-	-	-	-	1,125.4	620.7	250.5	199.0	55.2	-	-	-	-
Hungary	year 2024	139.0	-	-	-	-	-	-	139.0	78.0	49.0	-	12.0	-	-	-	-
	year 2023	139.0	-	-	-	-	-	-	139.0	78.0	49.0	-	12.0	-	-	-	-
Norway	year 2024	49.6	-	-	-	-	-	-	49.6	-	49.6	-	-	-	-	-	-
	year 2023	75.2	-	-	-	-	-	-	75.2	54.9	20.3	-	-	-	-	-	-
Switzerland	year 2024	4,551.3	4,261.5	1,611.2	2,650.3	-	-	-	289.8	63.1	-	-	226.7	-	-	0.2	0.2
	year 2023	4,516.8	4,202.3	1,581.8	2,620.5	-	-	-	314.5	67.0	22.3	-	225.2	-	-	-	-
Canada	year 2024	411.1	-	-	-	-	-	-	411.1	87.1	58.0	-	265.9	-	-	-	-
	year 2023	492.3	-	-	-	-	-	-	492.3	88.7	59.1	-	344.6	-	-	-	-
USA	year 2024	11,538.4	2,542.5	-	-	2,542.5	-	-	8,995.9	6,853.5	502.6	87.9	1,551.8	-	-	1.0	-
	year 2023	13,706.5	2,903.3	-	-	2,903.3	-	-	10,803.2	8,065.2	768.8	87.2	1,882.0	-	-	-	-
other OECD-States	year 2024	552.2	321.7	-	-	321.7	-	-	230.5	-	-	35.5	195.0	-	-	-	-
	year 2023	441.8	260.2	-	-	260.2	-	-	181.6	-	-	41.7	139.9	-	-	-	-

Volume of claims used to cover Public Pfandbriefe

2. Quarter 2024 (vdp-Mitgliedsinstitute)

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	2. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2024	148,030.6	10,862.8	5,889.5	28,740.6	70,810.4	13,382.0	12,215.5	11,166.9	5,086.9	738.9
	year 2023	148,406.7	10,495.3	6,420.7	31,124.1	64,343.7	17,942.1	11,585.9	11,047.3	5,172.5	770.3
Germany	year 2024	127,749.0	7,118.0	335.5	25,908.4	67,182.6	11,860.0	7,661.0	10,273.7	4,164.5	363.1
	year 2023	125,931.7	7,113.3	846.4	27,497.5	59,156.6	16,426.9	7,669.5	9,803.8	4,152.9	378.1
Belgium	year 2024	1,190.0	92.0	75.0	153.0	-	125.0	87.8	65.8	629.2	54.2
	year 2023	1,233.0	104.8	75.0	98.0	-	125.0	104.5	92.9	687.3	50.4
Denmark	year 2024	672.7	654.7	-	-	-	-	562.7	-	-	109.9
	year 2023	509.6	476.6	-	-	-	-	337.3	-	-	172.3
Estonia	year 2024	5.0	-	5.0	-	-	-	-	-	-	-
	year 2023	-	-	-	-	-	-	-	-	-	-
Finland	year 2024	248.7	153.2	-	-	90.5	5.0	153.2	-	-	-
	year 2023	181.7	59.4	9.0	-	100.3	13.0	59.4	-	-	-
France	year 2024	5,014.6	571.4	284.0	740.6	2,203.8	749.9	731.7	60.4	244.2	-
	year 2023	5,133.1	595.5	280.2	858.3	2,096.5	802.0	754.9	63.4	277.9	-
Great Britain	year 2024	1,209.5	491.3	-	12.0	625.8	80.4	491.3	-	-	-
	year 2023	2,779.0	551.5	-	29.5	2,117.3	79.2	551.5	-	1.5	-
Italy	year 2024	1,070.1	-	524.8	349.1	196.2	-	-	-	-	-
	year 2023	735.2	-	54.6	441.0	239.6	-	-	-	-	-
Croatia	year 2024	20.0	-	20.0	-	-	-	-	-	-	-
	year 2023	20.0	-	20.0	-	-	-	-	-	-	-
Latvia	year 2024	71.6	-	17.0	-	54.6	-	-	-	-	-
	year 2023	79.7	-	-	-	79.7	-	-	-	-	-
Lithuania	year 2024	5.0	-	5.0	-	-	-	-	-	-	-
	year 2023	-	-	-	-	-	-	-	-	-	-
Luxembourg	year 2024	119.8	-	38.4	-	-	81.4	-	-	-	-
	year 2023	141.8	-	38.4	-	-	103.4	-	-	-	-
Malta	year 2024	13.0	-	13.0	-	-	-	-	-	-	-
	year 2023	-	-	-	-	-	-	-	-	-	-
Netherlands	year 2024	445.5	445.5	-	-	-	-	445.5	-	-	-
	year 2023	367.2	367.2	-	-	-	-	367.2	-	-	-
Austria	year 2024	5,655.2	99.2	4,432.4	103.3	68.8	-	505.2	496.5	49.0	-
	year 2023	6,367.1	75.7	4,828.9	108.7	73.8	-	495.7	806.9	53.0	-
Poland	year 2024	271.8	-	23.3	-	-	-	248.5	-	-	-
	year 2023	43.5	-	43.5	-	-	-	-	-	-	-

Portugal	year 2024	361.0	-	5.0	93.0	-	180.0	83.0	-	-	-
	year 2023	370.0	-	-	107.0	-	180.0	83.0	-	-	-
Sweden	year 2024	111.9	103.9	-	-	8.0	-	103.9	-	-	-
	year 2023	126.9	118.9	-	-	8.0	-	118.9	-	-	-
Slovakia	year 2024	45.0	-	45.0	-	-	-	-	-	-	-
	year 2023	-	-	-	-	-	-	-	-	-	-
Slovenia	year 2024	-	-	-	-	-	-	-	-	-	-
	year 2023	10.0	-	10.0	-	-	-	-	-	-	-
Spain	year 2024	480.7	-	50.0	369.5	30.0	7.0	-	24.2	-	-
	year 2023	761.7	-	50.0	595.8	59.5	20.0	-	36.4	-	-
Norway	year 2024	41.2	41.2	-	-	-	-	41.2	-	-	-
	year 2023	58.5	58.5	-	-	-	-	58.5	-	-	-
Switzerland	year 2024	1,458.9	440.3	-	814.8	103.8	0.0	434.2	100.0	-	6.1
	year 2023	1,728.4	571.0	-	955.3	102.2	-	562.7	100.0	-	8.3
Japan	year 2024	72.0	-	-	10.0	62.0	-	-	-	-	-
	year 2023	281.0	-	149.0	52.0	80.0	-	-	-	-	-
Canada	year 2024	361.8	43.0	16.1	115.3	9.0	32.2	-	146.2	-	43.0
	year 2023	558.3	54.0	15.8	302.9	9.9	31.7	-	144.0	-	54.0
USA	year 2024	880.4	519.0	-	71.5	175.3	-	471.1	-	-	162.5
	year 2023	668.7	284.1	-	78.2	220.3	-	263.0	-	-	107.2
other OECD-States	year 2024	17.6	-	-	-	-	17.6	-	-	-	-
	year 2023	-	-	-	-	-	-	-	-	-	-
EU institutions	year 2024	291.0	-	-	-	-	186.0	105.0	-	-	-
	year 2023	234.4	-	-	-	-	139.4	95.0	-	-	-
other states/institutions	year 2024	147.6	90.1	-	-	-	57.5	90.1	-	-	-
	year 2023	86.2	64.8	-	-	-	21.5	64.8	-	-	-

**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 (vdp-Mitgliedsinstitute)**

		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	2. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2024	18.7	18.5	0.2	0.0	-	142.8	142.3	0.5	0.0	-
	year 2023	16.5	16.4	0.1	0.0	-	24.9	24.6	0.3	0.0	-
Germany	year 2024	13.7	13.6	0.2	0.0	-	131.7	131.2	0.5	0.0	-
	year 2023	10.0	9.9	0.1	0.0	-	2.1	1.8	0.3	0.0	-
Belgium	year 2024	4.6	4.6	-	-	-	10.8	10.8	-	-	-
	year 2023	3.8	3.8	-	-	-	17.9	17.9	-	-	-
France	year 2024	0.0	0.0	-	-	-	-	-	-	-	-
	year 2023	2.8	2.8	-	-	-	4.9	4.9	-	-	-
Netherlands	year 2024	0.3	0.3	-	-	-	0.3	0.3	-	-	-
	year 2023	-	-	-	-	-	-	-	-	-	-

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

2. Quarter 2024 (vdp-Mitgliedsinstitute)

State	2. Quarter	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			
		€ mn.	Sea-going vessels	Inland waterway vessels		
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2024	1,513.5	1,513.5	-	-	-
	year 2023	1,940.3	1,940.3	-	-	-
Germany	year 2024	88.8	88.8	-		
	year 2023	170.3	170.3	-		
Antigua and Barbuda	year 2024	-	-	-		
	year 2023	2.1	2.1	-		
Bahamas	year 2024	19.6	19.6	-		
	year 2023	29.9	29.9	-		
Belgium	year 2024	3.1	3.1	-		
	year 2023	-	-	-		
Bermuda	year 2024	4.1	4.1	-		
	year 2023	-	-	-		
Cyprus	year 2024	39.0	39.0	-		
	year 2023	67.1	67.1	-		
Denmark	year 2024	18.2	18.2	-		
	year 2023	44.7	44.7	-		
Great Britain	year 2024	20.4	20.4	-		
	year 2023	30.7	30.7	-		
Greece	year 2024	-	-	-		
	year 2023	18.4	18.4	-		
Hong Kong	year 2024	16.8	16.8	-		
	year 2023	46.3	46.3	-		
Liberia	year 2024	335.4	335.4	-		
	year 2023	490.3	490.3	-		
Malta	year 2024	90.1	90.1	-		
	year 2023	114.6	114.6	-		
Marshall Islands	year 2024	562.8	562.8	-		
	year 2023	649.4	649.4	-		
Panama	year 2024	211.1	211.1	-		
	year 2023	215.2	215.2	-		
Portugal	year 2024	18.0	18.0	-		
	year 2023	-	-	-		
Singapore	year 2024	86.0	86.0	-		
	year 2023	61.3	61.3	-		

Further cover assets - in detail for Mortgage Pfandbriefe

2. Quarter 2024 (vdp-Mitgliedsinstitute)

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							
State	2. Quarter	C mn.	thereof		thereof		C mn.
			claims according to section 19 para. 1 nos. 2 a) and b)		claims according to section 19 para. 1 nos. 3 a) to c)		
			overall	covered bonds according Art. 129 Regulation (EU) No 575/2013	overall	covered bonds according Art. 129 Regulation (EU) No 575/2013	
Total - all states	year 2024	16,841.5	1,048.7	429.2	995.5	654.4	14,797.3
	year 2023	13,926.7	834.9	251.0	810.2	462.5	12,281.6
Germany	year 2024	11,313.8	938.7	344.2	361.1	170.0	10,014.0
	year 2023	10,071.1	765.0	231.0	250.2	98.0	9,055.9
Belgium	year 2024	105.0	-	-	50.0	50.0	55.0
	year 2023	68.4	-	-	-	-	68.4
Denmark	year 2024	96.2	-	-	21.5	21.5	74.7
	year 2023	35.0	-	-	-	-	35.0
Estonia	year 2024	2.0	-	-	-	-	2.0
	year 2023	2.0	-	-	-	-	2.0
Finland	year 2024	93.0	-	-	18.0	18.0	75.0
	year 2023	50.0	-	-	-	-	50.0
France	year 2024	573.0	65.0	65.0	131.0	56.0	377.0
	year 2023	350.0	-	-	45.0	45.0	305.0
Ireland	year 2024	120.0	-	-	-	-	120.0
	year 2023	40.0	-	-	-	-	40.0
Italy	year 2024	1,433.8	-	-	-	-	1,433.8
	year 2023	702.5	-	-	-	-	702.5
Croatia	year 2024	46.9	-	-	-	-	46.9
	year 2023	44.9	-	-	-	-	44.9
Latvia	year 2024	26.0	-	-	-	-	26.0
	year 2023	26.0	-	-	-	-	26.0
Lithuania	year 2024	1.0	-	-	-	-	1.0
	year 2023	1.0	-	-	-	-	1.0
Luxembourg	year 2024	49.0	-	-	-	-	49.0
	year 2023	-	-	-	-	-	-
Malta	year 2024	113.0	-	-	-	-	113.0
	year 2023	-	-	-	-	-	-
Netherlands	year 2024	120.0	25.0	-	75.0	-	20.0
	year 2023	209.9	49.9	-	-	-	160.0
Austria	year 2024	573.0	20.0	20.0	69.4	69.4	483.6
	year 2023	550.0	20.0	20.0	-	-	530.0
Poland	year 2024	-	-	-	-	-	-
	year 2023	45.0	-	-	-	-	45.0
Portugal	year 2024	127.0	-	-	-	-	127.0
	year 2023	2.0	-	-	-	-	2.0
Sweden	year 2024	244.5	-	-	244.5	244.5	-
	year 2023	21.0	-	-	21.0	21.0	-
Slovakia	year 2024	100.0	-	-	-	-	100.0
	year 2023	100.0	-	-	-	-	100.0
Slovenia	year 2024	52.0	-	-	-	-	52.0
	year 2023	85.0	-	-	-	-	85.0
Spain	year 2024	322.0	-	-	-	-	322.0
	year 2023	57.0	-	-	-	-	57.0
Norway	year 2024	25.0	-	-	25.0	25.0	-
	year 2023	-	-	-	-	-	-
Japan	year 2024	-	-	-	-	-	-
	year 2023	149.0	-	-	-	-	149.0
Canada	year 2024	332.0	-	-	-	-	332.0
	year 2023	298.5	-	-	298.5	298.5	-
USA	year 2024	214.3	-	-	-	-	214.3
	year 2023	489.3	-	-	-	-	489.3
EU institutions	year 2024	759.0	-	-	-	-	759.0
	year 2023	344.0	-	-	10.5	-	333.5
other states/institutions	year 2024	-	-	-	-	-	-
	year 2023	185.0	-	-	185.0	-	-

Further cover assets - in detail for Public Pfandbriefe

2. Quarter 2024 (vdp-Mitgliedsinstitute)

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								
State	2. Quarter	€ mn.	thereof			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
Total - all states	year 2024	1,384.5	1,352.5	310.0	-	-	1.0	-
	year 2023	1,599.5	1,286.4	115.0	312.1	302.5	-	-
Germany	year 2024	1,353.5	1,352.5	310.0	-	-	1.0	-
	year 2023	1,297.0	1,286.4	115.0	9.6	-	-	-
Netherlands	year 2024	8.0	-	-	-	-	-	-
	year 2023	-	-	-	-	-	-	-
Austria	year 2024	6.0	-	-	-	-	-	-
	year 2023	-	-	-	-	-	-	-
Sweden	year 2024	-	-	-	-	-	-	-
	year 2023	302.5	-	-	302.5	302.5	-	-
Spain	year 2024	10.0	-	-	-	-	-	-
	year 2023	-	-	-	-	-	-	-
Norway	year 2024	7.0	-	-	-	-	-	-
	year 2023	-	-	-	-	-	-	-

Further cover assets - in detail for Ship Pfandbriefe
2. Quarter 2024 (vdp-Mitgliedsinstitute)

Further cover assets for Ship Pfandbriefe according to section 26 para. 1 no. 3, section 26 para. 1 no. 5, section 26 para. 1 no. 4								
State	2. Quarter	€ mn.	thereof		€ mn.	thereof		
			claims according to section 26 para. 1 no. 3			claims according to section 26 para. 1 no. 5	claims according to section 26 para. 2 no. 4	
			overall	covered bonds according Art. 129 Regulation (EU) No 575/2013			overall	covered bonds according Art. 129 Regulation (EU) No 575/2013
€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.		
Total - all states	year 2024	144.0	-	-	144.0	-	-	
	year 2023	433.4	-	-	433.4	-	-	
Germany	year 2024	96.5	-	-	96.5	-	-	
	year 2023	166.5	-	-	166.5	-	-	
France	year 2024	22.5	-	-	22.5	-	-	
	year 2023	-	-	-	-	-	-	
Greece	year 2024	5.0	-	-	5.0	-	-	
	year 2023	-	-	-	-	-	-	
Slovakia	year 2024	-	-	-	-	-	-	
	year 2023	7.0	-	-	7.0	-	-	
USA	year 2024	-	-	-	-	-	-	
	year 2023	259.9	-	-	259.9	-	-	
EU institutions	year 2024	20.0	-	-	20.0	-	-	
	year 2023	-	-	-	-	-	-	

Publication according to section 28 para. 1 nos. 6, 7, 11, 12, 13, 14, 15 Pfandbrief Act and section 28 para. 2 nos. 3, 4 Pfandbrief Act

Key figures about outstanding Pfandbriefe and Cover Pool
2. Quarter 2024 (vdp-Mitgliedsinstitute)

Mortgage Pfandbriefe		Q2 2024	Q2 2023
Outstanding Pfandbriefe			
Outstanding Pfandbriefe	(€ mn.)	267,719.3	257,090.4
thereof percentage share of fixed-rate Pfandbriefe	%	94.2	94.9
section 28 para. 1 no. 13			
Cover Pool			
Cover Pool	(€ mn.)	365,716.2	345,599.5
thereof total amount of the claims according section 12 para. 1 which exceed the limits laid down in section 13 para. 1 s. 2, 2nd half sentence	(€ 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	(€ mn.)	-	22.6
section 28 para. 1 no. 11			
claims which exceed the limits laid down in section 19 para. 1 no. 2	(€ mn.)	-	-
section 28 para. 1 no. 12			
claims which exceed the limits laid down in section 19 para. 1 no. 3	(€ mn.)	-	-
section 28 para. 1 no. 12			
claims which exceed the limits laid down in section 19 para. 1 no. 4	(€ mn.)	-	0.5
section 28 para. 1 no. 12			
thereof percentage share of fixed-rate cover assets	%	87.8	87.1
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	188.6	170.8
	CHF	1,076.4	742.4
	CZK	-	-
section 28 para. 1 no. 14 (Net Total)	DKK	211.8	106.6
	GBP	4,089.2	3,070.1
	HKD	-	-
	JPY	378.5	0.1
	NOK	46.0	64.2
	SEK	856.7	853.9
	USD	3,098.9	7,478.3
	AUD	162.1	3.2
volume-weighted average of the maturity that has passed since the loan was granted (seasoning)	years	5.3	5.1
section 28 para. 2 no. 4			
average loan-to-value ratio, weighted using the mortgage lending value	%	54.2	53.7
section 28 para. 2 no. 3			
average loan-to-value ratio, weighted using the market value	%	36.0	32.3
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.)	4,840.0	2,297.6
Day on which the largest negative sum results	Day (1-180)	62	66
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	16,089.9	12,972.1
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)	%	0.8	0.9
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 1)	%	0.1	-
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.	%	0.3	0.1

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
2. Quarter 2024 (vdp-Mitgliedsinstitute)

Public Pfandbriefe		Q2 2024	Q2 2023
Outstanding Pfandbriefe	(€ mn.)	100,748.0	104,561.2
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	94.3	92.3
Cover Pool			
Cover Pool	(€ mn.)	149,416.9	150,267.4
thereof total amount of the claims according section 20 para. 1 and 2 which exceed the limits laid down in section 20 para. 3 section 28 para. 1 no. 11	(€ mn.)	-	-
claims which exceed the limits laid down in section 20 para. 2 no. 2 section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 20 para. 2 no. 3 section 28 para. 1 no. 12		-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 13	%	89.6	89.0
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € mn.			
	CAD	26.0	45.3
	CHF	622.5	720.5
section 28 para. 1 no. 14 (Net Total)	CZK	-	-
	DKK	-	-
	GBP	31.8	1,234.3
	HKD	-	-
	JPY	45.8	659.6
	NOK	-	-
	SEK	-	-
	USD	1,698.2	2,396.9
	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.)	2,906.0	1,477.2
Day on which the largest negative sum results	Day (1-180)	106	77
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	8,977.4	8,119.9
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)	%	0.8	0.7
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.	%	2.6	0.2

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
2. Quarter 2024 (vdp-Mitgliedsinstitute)

Ship Pfandbriefe		Q2 2024	Q2 2023
Outstanding Pfandbriefe	(€ mn.)	1,349.0	1,859.0
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	98.1	70.8
Cover Pool		1,657.5	2,373.7
thereof total amount of the ship mortgages according section 21 which exceed the limits laid down in section 22 para. 5 s. 2 section 28 para. 1 no. 11	(€ mn.)	-	-
thereof total amount of the assets according section 26 para. 1 which exceed the limits laid down in section 26 para. 1 s. 6 section 28 para. 1 no. 11	(€ mn.)	-	-
claims which exceed the limits laid down in section 26 para. 1 no. 3 section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 26 para. 1 no. 4 section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 26 para. 1 no. 5 section 28 para. 1 no. 12	(€ mn.)	-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 13	%	52.5	58.1
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in € mn. section 28 para. 1 no. 14 (Net Total)	CAD	-	-
	CHF	-	-
	CZK	-	-
	DKK	-	-
	GBP	-	-
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	-	-
	USD	1,321.5	2,114.0
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.)	6.8	12.3
Day on which the largest negative sum results	Day (1-180)	125	152
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	134.2	72.8
Key figures according section 28 para. 1 no. 7 Pfandbrief Act			
share of derivative transactions included in the cover pools according section 26 para. 1 no. 2 (credit quality step 3)	%	-	-
share of derivative transactions included in the cover pools according section 26 para. 1 no. 3 (credit quality step 2)	%	-	-
share of derivative transactions included in the cover pools according section 26 para. 1 no. 4 (credit quality step 1)	%	-	-
share of derivative transactions in liabilities to be covered according section 26 para. 1 no. 2 (credit quality step 3)	%	-	-
share of derivative transactions in liabilities to be covered according section 26 para. 1 no. 3 (credit quality step 2)	%	-	-
share of derivative transactions in liabilities to be covered according section 26 para. 1 no. 4 (credit quality step 1)	%	-	-
Key figures according section 28 para. 1 no. 15 Pfandbrief Act			
Share of cover assets in the cover pool for which or for whose debtor a default pursuant to Art. 178 para. 1 of Regulation (EU) no. 575/2013 is deemed to have occurred.	%	-	-

ISIN	-	DE0003153458, DE0003153532, DE0003158887, DE0003159992, DE000A13R822, DE000A3H2TY0, DE000A3H2VE8, DE000A3H2VG3, DE000A3H20U5, DE000A3H24L6, DE000A3H3JQ5
ISIN	-	-
ISIN	-	-

Ship Pfandbriefe

	Q2 2024	Q2 2023
ISIN	DE000HCB0BD8, DE000HCB0BL1, DE000HCB0B10, DE000HCB0B28	DE000HCB0AM1, DE000HCB0AT6, DE000HCB0AU4, DE000HCB0BD8, DE000HCB0BG1, DE000HCB0BL1, DE000HCB0BR8