

Publication according to section 28 para. 1 nos. 1 and 3 Pfandbrief Act  
Mortgage Pfandbriefe outstanding and their cover

|   | nominal value  |                | net present value |                | risk-adjusted net present value* |                |
|---|----------------|----------------|-------------------|----------------|----------------------------------|----------------|
|   | Q1 2026        | Q1 2025        | Q1 2026           | Q1 2025        | Q1 2026                          | Q1 2025        |
|   | mn €           | mn €           | mn €              | mn €           | mn €                             | mn €           |
| <b>Total Outstanding Mortgage Pfandbriefe</b>                                       | 15.267,5       | 15.389,6       | 15.288,3          | 15.584,3       | 15.699,2                         | 15.849,7       |
| of which derivatives  | -              | -              | -                 | -              | -                                | -              |
| <b>Cover Pool</b>   | 17.735,1       | 18.599,2       | 18.052,7          | 19.052,6       | 18.261,8                         | 19.037,6       |
| of which derivatives  | -              | -              | -                 | -              | -                                | -              |
| <b>Over-Collateralisation (OC)</b>  | <b>2.467,6</b> | <b>3.209,5</b> | <b>2.764,4</b>    | <b>3.468,2</b> | <b>2.562,5</b>                   | <b>3.187,9</b> |
| OC in % of Pfandbriefe outstanding  | 16,2%          | 20,9%          | 18,1%             | 22,3%          | 16,3%                            | 20,1%          |
| Statutory OC**  | 608,9          | 605,3          | 305,8             | 311,7          |                                  |                |
| Contractual OC**  |                |                |                   |                |                                  |                |
| Voluntary OC**  | 1.858,6        | 2.604,2        | 2.458,6           | 3.156,6        |                                  |                |
| Over-Collateralisation in Consideration of vdp-Credit-Quality-Differentiation-Model | 2.468,6        | 3.204,0        | 2.764,4           | 3.463,0        |                                  |                |
| OC in % of Pfandbriefe outstanding  | 16,2%          | 20,8%          | 18,1%             | 22,2%          |                                  |                |

\* For the calculation of risk risk-adjusted net present value the dynamic approach, section 5 para. 1 no. 2 is applied.

\*\* The statutory overcollateralization requirement is composed of 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.

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

**Maturity structure of Pfandbriefe outstanding and their respective cover pools**

| Maturity:                  | Q1 2026                    |                 | Q1 2025                    |                 | Q1 2026   | Q1 2025*  |
|----------------------------|----------------------------|-----------------|----------------------------|-----------------|---|---|
|                            | Pfandbriefe<br>outstanding | Cover Pool      | Pfandbriefe<br>outstanding | Cover Pool      | Mat-Ex (12 months)*<br>Pfandbriefe<br>outstanding | Mat-Ex (12 months)*<br>Pfandbriefe<br>outstanding |
|                            | mn €                       | mn €            | mn €                       | mn €            | mn €  | mn €  |
| <= 0,5 years               | 2.055,1                    | 2.785,3         | 237,4                      | 2.919,7         | -   | -   |
| > 0,5 years und <= 1 year  | 3.659,3                    | 3.269,8         | 880,0                      | 1.996,1         | -   | -   |
| > 1 year und <= 1,5 years  | 1.090,5                    | 1.624,9         | 2.223,6                    | 1.531,6         | 2.055,1   | 237,4   |
| > 1,5 years und <= 2 years | 2.422,8                    | 1.671,0         | 4.196,9                    | 2.947,8         | 3.659,3   | 880,0   |
| > 2 years und <= 3 years   | 1.403,2                    | 3.329,9         | 3.534,2                    | 2.912,6         | 3.513,3   | 6.420,5   |
| > 3 years und <= 4 years   | 1.335,0                    | 1.638,3         | 992,0                      | 2.726,7         | 1.403,2   | 3.534,2   |
| > 4 years und <= 5 years   | 65,5                       | 1.365,9         | 85,0                       | 1.299,6         | 1.335,0   | 992,0   |
| > 5 years und <= 10 years  | 930,1                      | 1.753,5         | 944,0                      | 2.146,1         | 945,6   | 790,0   |
| > 10 years                 | 2.306,1                    | 296,4           | 2.296,5                    | 119,0           | 2.356,1   | 2.535,5   |
| <b>total</b>               | <b>15.267,5</b>            | <b>17.735,1</b> | <b>15.389,6</b>            | <b>18.599,2</b> | <b>15.267,5</b>                                   | <b>15.389,6</b>                                   |

\* 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.

**Informations on the maturity extension of the Pfandbriefe**

|   | Q1 2026 / Q1 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.  |
| 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> |

Publication according to section 28 para. 1 nos. 8, 9, 10 Pfandbrief Act  
Further Cover Assets Mortgage Pfandbriefe - in detail

| 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 |      |  |                |  |
|   |                | mn €           | mn €  | mn €   | mn € | mn €   | mn €           |  |
| <b>Total - all states</b>   | <b>Q1 2026</b> | <b>1.312,2</b> | -   | -  | -    | -  | <b>1.312,2</b> |  |
|   | Q1 2025        | 823,5          | -   | -  | -    | -  | 823,5          |  |
| Germany   | Q1 2026        | 139,3          | -   | -  | -    | -  | 139,3          |  |
|   | Q1 2025        | 289,2          | -   | -  | -    | -  | 289,2          |  |
| Belgium   | Q1 2026        | 100,0          | -   | -  | -    | -  | 100,0          |  |
|   | Q1 2025        | -              | -   | -  | -    | -  | -              |  |
| France  | Q1 2026        | 67,6           | -   | -  | -    | -  | 67,6           |  |
|   | Q1 2025        | 63,9           | -   | -  | -    | -  | 63,9           |  |
| Ireland   | Q1 2026        | 75,0           | -   | -  | -    | -  | 75,0           |  |
|   | Q1 2025        | 75,0           | -   | -  | -    | -  | 75,0           |  |
| Latvia  | Q1 2026        | 25,0           | -   | -  | -    | -  | 25,0           |  |
|   | Q1 2025        | 25,0           | -   | -  | -    | -  | 25,0           |  |
| Luxembourg  | Q1 2026        | 240,0          | -   | -  | -    | -  | 240,0          |  |
|   | Q1 2025        | 100,0          | -   | -  | -    | -  | 100,0          |  |
| Austria   | Q1 2026        | 500,0          | -   | -  | -    | -  | 500,0          |  |
|   | Q1 2025        | -              | -   | -  | -    | -  | -              |  |
| Slovenia  | Q1 2026        | 50,0           | -   | -  | -    | -  | 50,0           |  |
|   | Q1 2025        | 50,0           | -   | -  | -    | -  | 50,0           |  |
| Spain   | Q1 2026        | 115,4          | -   | -  | -    | -  | 115,4          |  |
|   | Q1 2025        | 220,4          | -   | -  | -    | -  | 220,4          |  |

Publication according to section 28 para. 2 no. 1 b, c and no. 2 Pfandbrief Act

Volume of claims used to cover Mortgage Pfandbriefe split by states in which the 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 if the respective amount in arrears is at least 5 percent of the claim.

|                           |                | 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% of the claim |
|---------------------------|----------------|-----------------|----------------|------------------------------|---------------------|------------------------------|---------------|----------|------------------|------------------|----------------------|-----------------------------------|------------------------------|---------------|--------------|------------|--|---|
| Summe                     | Total          | Residential     |                |                              |                     |                              |               |          | Commercial       |                  |                      |                                   |                              |               |              |            |  |   |
|                           |                | thereof         |                |                              |                     |                              |               |          | thereof          |                  |                      |                                   |                              |               |              |            |  |   |
|                           |                | Total           | Apartments     | Single-and two-family houses | Multi-family houses | Buildings under construction | Building land | Total    | Office buildings | Retail buildings | Industrial buildings | other commercially used buildings | Buildings under construction | Building land |              |            |  |   |
| mn €                      | mn €           | mn €            | mn €           | mn €                         | mn €                | mn €                         | mn €          | mn €     | mn €             | mn €             | mn €                 | mn €                              | mn €                         | mn €          | mn €         | mn €       |  |   |
| <b>Total - all states</b> | <b>Q1 2026</b> | <b>16.422,8</b> | <b>3.064,7</b> | <b>204,5</b>                 | <b>0,8</b>          | <b>2.811,2</b>               | <b>48,2</b>   | <b>-</b> | <b>13.358,2</b>  | <b>7.738,9</b>   | <b>1.792,5</b>       | <b>144,0</b>                      | <b>3.169,6</b>               | <b>388,2</b>  | <b>124,9</b> | <b>0,5</b> | <b>-</b>   |   |
|                           | Q1 2025        | 17.775,6        | 3.368,0        | 211,4                        | 1,3                 | 3.039,1                      | 116,2         | -        | 14.407,6         | 8.230,3          | 2.022,6              | 301,5                             | 3.207,3                      | 531,9         | 114,1        | 0,0        | -  |   |
| Germany                   | Q1 2026        | 7.103,7         | 2.381,7        | 204,5                        | 0,8                 | 2.128,2                      | 48,2          | -        | 4.722,0          | 2.822,6          | 525,1                | 54,0                              | 826,9                        | 368,4         | 124,9        | 0,2        | -  |   |
|                           | Q1 2025        | 7.595,9         | 2.721,8        | 211,4                        | 1,3                 | 2.392,9                      | 116,2         | -        | 4.874,1          | 2.763,7          | 708,0                | 68,0                              | 694,4                        | 526,0         | 114,1        | 0,0        | -  |   |
| Belgium                   | Q1 2026        | 63,5            | -              | -                            | -                   | -                            | -             | -        | 63,5             | 57,8             | -                    | -                                 | 5,7                          | -             | -            | -          | -  |   |
|                           | Q1 2025        | 5,7             | -              | -                            | -                   | -                            | -             | -        | 5,7              | -                | -                    | -                                 | 5,7                          | -             | -            | -          | -  |   |
| Finland                   | Q1 2026        | 487,9           | 226,2          | -                            | -                   | 226,2                        | -             | -        | 261,6            | 152,7            | 52,6                 | -                                 | 56,3                         | -             | -            | -          | -  |   |
|                           | Q1 2025        | 363,9           | 72,2           | -                            | -                   | 72,2                         | -             | -        | 291,6            | 176,4            | 59,0                 | -                                 | 56,3                         | -             | -            | -          | -  |   |
| France                    | Q1 2026        | 1.892,9         | 8,5            | -                            | -                   | 8,5                          | -             | -        | 1.884,4          | 1.347,5          | 124,9                | -                                 | 406,1                        | 5,9           | -            | -          | -  |   |
|                           | Q1 2025        | 2.142,6         | -              | -                            | -                   | -                            | -             | -        | 2.142,6          | 1.513,2          | 161,1                | 46,1                              | 416,3                        | 5,9           | -            | -          | -  |   |
| United Kingdom            | Q1 2026        | 951,1           | -              | -                            | -                   | -                            | -             | -        | 951,1            | 306,1            | 114,7                | 25,8                              | 490,7                        | 13,8          | -            | -          | -  |   |
|                           | Q1 2025        | 1.098,3         | -              | -                            | -                   | -                            | -             | -        | 1.098,3          | 394,0            | 178,7                | 26,8                              | 498,8                        | -             | -            | -          | -  |   |
| Italy                     | Q1 2026        | 84,6            | -              | -                            | -                   | -                            | -             | -        | 84,6             | -                | 84,6                 | -                                 | -                            | -             | -            | -          | -  |   |
|                           | Q1 2025        | 63,7            | -              | -                            | -                   | -                            | -             | -        | 63,7             | 63,7             | -                    | -                                 | -                            | -             | -            | -          | -  |   |
| Luxembourg                | Q1 2026        | 19,6            | -              | -                            | -                   | -                            | -             | -        | 19,6             | 19,6             | -                    | -                                 | -                            | -             | -            | -          | -  |   |
|                           | Q1 2025        | 19,6            | -              | -                            | -                   | -                            | -             | -        | 19,6             | 19,6             | -                    | -                                 | -                            | -             | -            | -          | -  |   |
| Netherlands               | Q1 2026        | 764,6           | 155,3          | -                            | -                   | 155,3                        | -             | -        | 609,3            | 266,3            | 113,3                | 10,0                              | 219,7                        | -             | -            | -          | -  |   |
|                           | Q1 2025        | 754,5           | 260,3          | -                            | -                   | 260,3                        | -             | -        | 494,2            | 187,3            | 108,0                | -                                 | 198,9                        | -             | -            | -          | -  |   |
| Austria                   | Q1 2026        | 212,8           | -              | -                            | -                   | -                            | -             | -        | 212,8            | 24,3             | 129,4                | -                                 | 59,1                         | -             | -            | -          | -  |   |
|                           | Q1 2025        | 197,8           | -              | -                            | -                   | -                            | -             | -        | 197,8            | 24,3             | 77,0                 | -                                 | 96,5                         | -             | -            | -          | -  |   |
| Poland                    | Q1 2026        | 1.392,9         | -              | -                            | -                   | -                            | -             | -        | 1.392,9          | 605,6            | 295,0                | -                                 | 492,3                        | -             | -            | -          | -  |   |
|                           | Q1 2025        | 1.342,1         | -              | -                            | -                   | -                            | -             | -        | 1.342,1          | 480,0            | 347,7                | -                                 | 514,3                        | -             | -            | -          | -  |   |
| Romania                   | Q1 2026        | 28,9            | -              | -                            | -                   | -                            | -             | -        | 28,9             | 28,9             | -                    | -                                 | -                            | -             | -            | -          | -  |   |
|                           | Q1 2025        | 80,5            | -              | -                            | -                   | -                            | -             | -        | 80,5             | 80,5             | -                    | -                                 | -                            | -             | -            | -          | -  |   |
| Sweden                    | Q1 2026        | 892,7           | 119,2          | -                            | -                   | 119,2                        | -             | -        | 773,5            | 408,0            | 182,6                | -                                 | 182,9                        | -             | -            | -          | -  |   |
|                           | Q1 2025        | 842,5           | 119,9          | -                            | -                   | 119,9                        | -             | -        | 722,6            | 315,1            | 184,2                | -                                 | 223,3                        | -             | -            | -          | -  |   |
| Slovakia                  | Q1 2026        | 69,9            | -              | -                            | -                   | -                            | -             | -        | 69,9             | -                | -                    | -                                 | 69,9                         | -             | -            | -          | -  |   |
|                           | Q1 2025        | 71,4            | -              | -                            | -                   | -                            | -             | -        | 71,4             | -                | -                    | -                                 | 71,4                         | -             | -            | -          | -  |   |
| Slovenia                  | Q1 2026        | -               | -              | -                            | -                   | -                            | -             | -        | -                | -                | -                    | -                                 | -                            | -             | -            | -          | -  |   |
|                           | Q1 2025        | 37,5            | -              | -                            | -                   | -                            | -             | -        | 37,5             | -                | 37,5                 | -                                 | -                            | -             | -            | -          | -  |   |
| Spain                     | Q1 2026        | 390,4           | 71,9           | -                            | -                   | 71,9                         | -             | -        | 318,5            | 25,8             | 78,0                 | -                                 | 214,7                        | -             | -            | -          | -  |   |
|                           | Q1 2025        | 283,7           | 13,6           | -                            | -                   | 13,6                         | -             | -        | 270,1            | 77,5             | 20,1                 | -                                 | 172,5                        | -             | -            | -          | -  |   |
| Czech Republic            | Q1 2026        | 312,1           | -              | -                            | -                   | -                            | -             | -        | 312,1            | 58,1             | 92,4                 | 54,2                              | 107,4                        | -             | -            | -          | -  |   |
|                           | Q1 2025        | 448,3           | -              | -                            | -                   | -                            | -             | -        | 448,3            | 91,4             | 92,4                 | 122,8                             | 141,6                        | -             | -            | -          | -  |   |
| Hungary                   | Q1 2026        | 90,5            | -              | -                            | -                   | -                            | -             | -        | 90,5             | 78,2             | -                    | -                                 | 12,4                         | -             | -            | -          | -  |   |
|                           | Q1 2025        | 139,5           | -              | -                            | -                   | -                            | -             | -        | 139,5            | 78,2             | 49,0                 | -                                 | 12,4                         | -             | -            | -          | -  |   |
| Switzerland               | Q1 2026        | 25,8            | -              | -                            | -                   | -                            | -             | -        | 25,8             | 25,8             | -                    | -                                 | -                            | -             | -            | -          | -  |   |
|                           | Q1 2025        | 27,4            | -              | -                            | -                   | -                            | -             | -        | 27,4             | 27,4             | -                    | -                                 | -                            | -             | -            | -          | -  |   |
| USA                       | Q1 2026        | 1.584,1         | 101,8          | -                            | -                   | 101,8                        | -             | -        | 1.482,3          | 1.456,6          | -                    | -                                 | 25,7                         | -             | -            | 0,3        | -  |   |
|                           | Q1 2025        | 2.261,0         | 180,3          | -                            | -                   | 180,3                        | -             | -        | 2.080,7          | 1.938,1          | -                    | 37,7                              | 104,8                        | -             | -            | -          | -  |   |

Publication according to section 28 para. 2 no. 1 a Pfandbrief Act

Mortgage loans used as cover for Mortgage Pfandbriefe according to their amount in tranches

|                                   | Q1 2026         | Q1 2025         |
|-----------------------------------|-----------------|-----------------|
|                                   | mn €            | mn €            |
| up to 300.000 €                   | 23,8            | 33,8            |
| more than 300.000 € up to 1 mn. € | 68,8            | 84,1            |
| more than 1 mn. € up to 10 mn. €  | 1.190,1         | 1.274,5         |
| more than 10 mn. €                | 15.140,1        | 16.383,3        |
| <b>Total</b>                      | <b>16.422,8</b> | <b>17.775,6</b> |



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

|      | Q1 2026   | Q1 2025   |
|------|---|---|
| ISIN | DE000A11QAU6, DE000A254ZN3, DE000A2AAV88, DE000A2AAVX2, DE000A2E4Y05,<br>DE000A2E4Y39, DE000A2E4ZA7, DE000A2GSLB8, DE000A2GSLQ6, DE000A2GSLV6,<br>DE000A2NB96, DE000A2YNVV9, DE000A2YNNV3, DE000A30WF19, DE000A30WF27,<br>DE000A30WF68, DE000A30WFU3, DE000A31RJ11, DE000A31RJ29, DE000A31RJ45,<br>DE000A31RJ52, DE000A31RJ60, DE000A31RJS7, DE000A31RJV1, DE000A31RJZ2,<br>DE000A382624, DE000A382632, DE000A382640, DE000A382673, DE000A382681,<br>DE000A382699, DE000A3826W6, DE000A3826X4, DE000A3826Y2, DE000A3826Z9,<br>DE000A3E5K73, DE000A3E5K99, DE000A3E5KZ2, DE000A3T0X63, DE000A3T0YB8,<br>DE000A3T0YE2, DE000A3T0YF9, DE000A3T0YH5, DE000A3T0YL7 | DE000A11QAU6, DE000A13SV65, DE000A1RFBQ3, DE000A254ZN3, DE000A2AAV88,<br>DE000A2AAVX2, DE000A2E4Y05, DE000A2E4Y39, DE000A2E4ZA7, DE000A2GSLB8,<br>DE000A2GSLQ6, DE000A2GSLV6, DE000A2NB96, DE000A2YNVM8, DE000A2YNNV9,<br>DE000A2YNNV3, DE000A30WF01, DE000A30WF19, DE000A30WF27, DE000A30WF68,<br>DE000A30WFS7, DE000A30WFU3, DE000A30WFZ2, DE000A31RJ03, DE000A31RJ11,<br>DE000A31RJ29, DE000A31RJ37, DE000A31RJ45, DE000A31RJ52, DE000A31RJ60,<br>DE000A31RJS7, DE000A31RJV1, DE000A31RJZ2, DE000A382624, DE000A382632,<br>DE000A3826W6, DE000A3826X4, DE000A3826Y2, DE000A3826Z9, DE000A3E5K73,<br>DE000A3E5K99, DE000A3E5KW9, DE000A3E5KZ2, DE000A3T0X63, DE000A3T0YB8,<br>DE000A3T0YE2, DE000A3T0YF9, DE000A3T0YG7, DE000A3T0YH5, DE000A3T0YJ1,<br>DE000A3T0YL7, DE000A3T0YM5 |

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Public Pfandbriefe outstanding and their cover

|                                    | nominal value |                | net present value |                | risk-adjusted net present value |                |
|------------------------------------|---------------|----------------|-------------------|----------------|---------------------------------|----------------|
|                                    | Q1 2026       | Q1 2025        | Q1 2026           | Q1 2025        | Q1 2026                         | Q1 2025        |
|                                    | mn €          | mn €           | mn €              | mn €           | mn €                            | mn €           |
| <b>Total Outstanding</b>           |               |                |                   |                |                                 |                |
| Public Pfandbriefe                 | 5.337,4       | 6.354,2        | 5.550,1           | 6.753,2        | 5.854,8                         | 6.384,6        |
| thereof derivatives                | -             | -              | -                 | -              | -                               | -              |
| Cover Pool                         | 6.195,5       | 7.951,1        | 6.324,5           | 8.438,4        | 6.573,0                         | 7.946,9        |
| thereof derivatives                | -             | -              | -                 | -              | -                               | -              |
| <b>Over-Collateralisation (OC)</b> | <b>858,1</b>  | <b>1.596,9</b> | <b>774,4</b>      | <b>1.685,2</b> | <b>718,3</b>                    | <b>1.562,3</b> |
| OC in % of Pfandbriefe outstanding | 16,1%         | 25,1%          | 14,0%             | 25,0%          | 12,3%                           | 24,5%          |
| Statutory OC**                     | 217,8         | 254,4          | 111,0             | 135,1          | -                               | -              |
| Contractual OC**                   | 0,0           | 0,0            | 0,0               | 0,0            | -                               | -              |
| Voluntary OC**                     | 640,3         | 1.342,5        | 663,4             | 1.550,1        | -                               | -              |
| Differentiation-Model              | 858,0         | 1.576,0        | 774,0             | 1.663,0        | -                               | -              |
| OC in % of Pfandbriefe outstanding | 16,1%         | 24,8%          | 13,9%             | 24,6%          | -                               | -              |

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

**Maturity structure of outstanding Public Pfandbriefe and the Cover Pool assets**

|                            | Q1 2026                    |                | Q1 2025                    |                | Q1 2026  | Q1 2025  |
|----------------------------|----------------------------|----------------|----------------------------|----------------|--|--|
|                            | Pfandbriefe<br>outstanding | Cover Pool     | Pfandbriefe<br>outstanding | Cover Pool     | Mat-Ex (12 months)**<br>Pfandbriefe<br>outstanding | Mat-Ex (12 months)**<br>Pfandbriefe<br>outstanding |
| <b>Maturity:</b>           | mn €                       | mn €           | mn €                       | mn €           | mn €   | mn €   |
| <= 0,5 years               | 164,0                      | 177,5          | 139,8                      | 257,1          | -  | -  |
| > 0,5 years und <= 1 year  | 187,5                      | 636,4          | 336,3                      | 310,4          | -  | -  |
| > 1 year und <= 1,5 years  | 120,0                      | 159,9          | 197,0                      | 177,6          | 164,0  | 139,8  |
| > 1,5 years und <= 2 years | 216,7                      | 502,8          | 687,5                      | 536,7          | 187,5  | 336,3  |
| > 2 years und <= 3 years   | 1.072,6                    | 647,1          | 335,4                      | 562,6          | 336,7  | 884,5  |
| > 3 years und <= 4 years   | 124,5                      | 479,6          | 1.071,7                    | 646,3          | 1.072,6  | 335,4  |
| > 4 years und <= 5 years   | 352,2                      | 736,5          | 123,6                      | 375,0          | 124,5  | 1.071,7  |
| > 5 years und <= 10 years  | 2.759,4                    | 2.106,1        | 2.000,1                    | 2.396,3        | 2.008,0  | 1.431,5  |
| > 10 years                 | 340,5                      | 749,6          | 1.462,8                    | 2.689,1        | 1.444,2  | 2.155,0  |
| <b>total</b>               | <b>5.337,4</b>             | <b>6.195,5</b> | <b>6.354,2</b>             | <b>7.951,1</b> | <b>5.337,4</b>                                     | <b>6.354,2</b>                                     |

\*\* 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.

**Informations on the maturity extension of the Pfandbriefe**

|   | Q1 2026 / Q1 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.   |
| 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 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.</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> |

Publication according to section 28 para. 1 nos. 8 und 9 Pfandbrief Act  
Further Cover Assets for Public Pfandbriefe - in detail

|                           |                | 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 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 |  |
|                           |                | mn €  | mn €    | mn €   | mn €   | mn €   | mn €   | mn €   |  |
| <b>Total - all states</b> | <b>Q1 2026</b> | -   | -       | -  | -  | -  | -  | -  |  |
|                           | Q1 2025        | -   | -       | -  | -  | -  | -  | -  |  |
| Germany                   | Q1 2026        | -   | -       | -  | -  | -  | -  | -  |  |
|                           | Q1 2025        | -   | -       | -  | -  | -  | -  | -  |  |
| Netherlands               | Q1 2026        | -   | -       | -  | -  | -  | -  | -  |  |
|                           | Q1 2025        | -   | -       | -  | -  | -  | -  | -  |  |
| Austria                   | Q1 2026        | -   | -       | -  | -  | -  | -  | -  |  |
|                           | Q1 2025        | -   | -       | -  | -  | -  | -  | -  |  |

Publication according to section 28 para. nos. 2 and 3 Pfandbrief Act

Volume of claims used to cover Public Pfandbriefe split by the individual states in which the borrower is located

|                            |                | Cover assets   |  |                |                      |                   |                |                 |                      |                   |               |  |
|----------------------------|----------------|----------------|--|----------------|----------------------|-------------------|----------------|-----------------|----------------------|-------------------|---------------|--|
|                            |                | Total          | thereof                                  |                |                      |                   |                | thereof granted |                      |                   |               |  |
|                            |                |                | granted for reasons of promoting exports | State          | Regional authorities | Local authorities | Other debtors  | State           | Regional authorities | Local authorities | Other debtors |  |
|                            |                | mn €           | mn €                                     | mn €           | mn €                 | mn €              | mn €           | mn €            | mn €                 | mn €              | mn €          |  |
| <b>Total - all states</b>  | <b>Q1 2026</b> | <b>6.195,5</b> | <b>74,2</b>                              | <b>1.309,1</b> | <b>2.004,2</b>       | <b>710,8</b>      | <b>1.176,3</b> | <b>557,4</b>    | <b>236,4</b>         | <b>175,4</b>      | <b>25,9</b>   |  |
|                            | Q1 2025        | 7.951,1        | 117,5                                    | 3.114,0        | 2.096,5              | 743,9             | 962,9          | 523,8           | 277,2                | 195,0             | 37,7          |  |
| Germany                    | Q1 2026        | 2.036,0        | 29,6                                     | 251,7          | 1.168,7              | 7,1               | 470,0          | 31,3            | 70,1                 | 37,0              | -             |  |
|                            | Q1 2025        | 1.836,0        | 56,9                                     | 162,3          | 1.234,3              | 8,0               | 250,0          | 59,5            | 77,0                 | 45,0              | -             |  |
| Belgium                    | Q1 2026        | 50,0           | -  | -              | -                    | -                 | -              | 50,0            | -                    | -                 | -             |  |
|                            | Q1 2025        | 50,0           | -  | -              | -                    | -                 | -              | 50,0            | -                    | -                 | -             |  |
| Finland                    | Q1 2026        | 10,0           | -  | -              | -                    | 10,0              | -              | -               | -                    | -                 | -             |  |
|                            | Q1 2025        | 13,3           | -  | -              | -                    | 13,3              | -              | -               | -                    | -                 | -             |  |
| France                     | Q1 2026        | 1.875,3        | -  | 212,4          | 488,3                | 539,4             | 410,5          | 87,3            | 40,7                 | 96,6              | -             |  |
|                            | Q1 2025        | 1.979,5        | -  | 126,7          | 563,7                | 556,3             | 493,4          | 91,4            | 43,6                 | 104,5             | -             |  |
| United Kingdom             | Q1 2026        | 140,7          | -  | -              | 11,5                 | 129,2             | -              | -               | -                    | -                 | -             |  |
|                            | Q1 2025        | 151,1          | -  | -              | 12,0                 | 139,1             | -              | -               | -                    | -                 | -             |  |
| Italy                      | Q1 2026        | 284,5          | -  | 195,0          | 89,5                 | 0,0               | -              | -               | -                    | -                 | -             |  |
|                            | Q1 2025        | 256,6          | -  | 150,0          | 104,5                | 2,1               | -              | -               | -                    | -                 | -             |  |
| Netherlands                | Q1 2026        | 18,7           | 18,7                                     | -              | -                    | -                 | -              | 18,7            | -                    | -                 | -             |  |
|                            | Q1 2025        | 22,8           | 22,8                                     | -              | -                    | -                 | -              | 22,8            | -                    | -                 | -             |  |
| Austria                    | Q1 2026        | 1.087,4        | -  | 550,0          | -                    | -                 | -              | 370,0           | 125,6                | 41,8              | -             |  |
|                            | Q1 2025        | 3.177,3        | -  | 2.675,0        | -                    | -                 | -              | 300,0           | 156,7                | 45,6              | -             |  |
| Portugal                   | Q1 2026        | 253,3          | -  | -              | 73,3                 | -                 | 180,0          | -               | -                    | -                 | -             |  |
|                            | Q1 2025        | 266,7          | -  | -              | 86,7                 | -                 | 180,0          | -               | -                    | -                 | -             |  |
| Slovakia                   | Q1 2026        | 100,0          | -  | 100,0          | -                    | -                 | -              | -               | -                    | -                 | -             |  |
|                            | Q1 2025        | -              | -  | -              | -                    | -                 | -              | -               | -                    | -                 | -             |  |
| Spain                      | Q1 2026        | 197,8          | -  | -              | 172,8                | 25,0              | -              | -               | -                    | -                 | -             |  |
|                            | Q1 2025        | 120,4          | -  | -              | 95,4                 | 25,0              | -              | -               | -                    | -                 | -             |  |
| Canada                     | Q1 2026        | 25,9           | 25,9                                     | -              | -                    | -                 | -              | -               | -                    | -                 | 25,9          |  |
|                            | Q1 2025        | 37,7           | 37,7                                     | -              | -                    | -                 | -              | -               | -                    | -                 | 37,7          |  |
| International Institutions | Q1 2026        | 115,8          | -  | -              | -                    | -                 | 115,8          | -               | -                    | -                 | -             |  |
|                            | Q1 2025        | 39,5           | -  | -              | -                    | -                 | 39,5           | -               | -                    | -                 | -             |  |

Total amount of payments in arrears for at least 90 days

as well as the total amount of these claims in as much as the respective amount in arrears is at least 5% of the claim

|                           |                | Amount of claims in arrears for at least 90 days |         |                      |                   |               | Total amount of these claims if 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 |
|                           |                | Mio. €   | Mio. €  | Mio. €               | Mio. €            | Mio. €        | Mio. €   | Mio. €  | Mio. €               | Mio. €            | Mio. €        |
| <b>Total - all states</b> | <b>Q1 2026</b> | -  | -       | -                    | -                 | -             | -  | -       | -                    | -                 | -             |
|                           | Q1 2025        | -  | -       | -                    | -                 | -             | -  | -       | -                    | -                 | -             |

Publication according to section 28 para. 3 no. 1 Pfandbrief Act  
 Volume of claims used as cover for Public Pfandbriefe according to their amount in tranches

|                                    | Q1 2026        | Q1 2025        |
|------------------------------------|----------------|----------------|
|                                    | mn €           | mn €           |
| up to 10 mn. €                     | 306,5          | 317,0          |
| more than 10 mn. € up to 100 mn. € | 2.475,8        | 2.599,6        |
| more than 100 mn. €                | 3.413,2        | 5.034,5        |
| <b>Total</b>                       | <b>6.195,5</b> | <b>7.951,1</b> |

**Publication according to section 28 para. 1 nos. 6, 7, 11 to 13 and 15 Pfandbrief Act**  
**Key figures about outstanding Pfandbriefe and Cover Pool**

|  |     | Q1 2026        | Q1 2025        |
|--|-----|----------------|----------------|
|  |     | mn €           | mn €           |
| <b>Outstanding Pfandbriefe</b>   |     | <b>5.337,4</b> | <b>6.354,2</b> |
| thereof percentage share of fixed-rate Pfandbriefe (section 28 para. 1 no. 13)   |     | 86,3%          | 78,9%          |
| <b>Cover Pool</b>  |     | <b>6.195,5</b> | <b>7.951,1</b> |
| 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)                              |     | -              | -              |
| claims which exceed the limits laid down in section 20 para. 2 no. 2 (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 section 28 para. 1 no. 13  |     | 68,8%          | 72,4%          |
| Net present value pursuant to section 6 para. 1 of the Pfandbrief Net Present Value Regulation for each foreign currency in € section 28 para. 1 no. 10 (Net Total of asset/liability) | CAD | -              | -              |
|  | CHF | 29,6           | 51,4           |
|  | GBP | 125,2          | 153,2          |
|  | JPY | -              | -              |
|  | USD | 17,7           | 33,1           |

**Key figures on liquidity according section 28 para. 1 no. 6 Pfandbrief Act**

|   |             | Q1 2026 | Q1 2025 |
|---|-------------|---------|---------|
| Largest negative amount within the next 180 days within the meaning of section 4 para. 1a s. 3 Pfandbrief Act for Pfandbriefe | (mn €)      | 16,1    | 0,9     |
| Day on which the largest negative sum results   | day (1-180) | 84      | 1       |
| Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act                                | (mn €)      | 1.491,4 | 109,7   |

**Key figures according section 28 para. 1 no. 7 Pfandbrief Act**

|   |  | Q1 2026 | Q1 2025 |
|---|--|---------|---------|
|   |  | in %    | in %    |
| 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. 3c (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. 3c (credit quality step 1) |  | -       | -       |

**Key figures according section 28 para. 1 no. 15 Pfandbrief Act**

|  |  | Q1 2026 | Q1 2025 |
|--|--|---------|---------|
|  |  | in %    | in %    |
| 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%    | 0,0%    |

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

|      | Q1 2026  | Q1 2025  |
|------|--|--|
| ISIN | DE0001468361, DE0008119504, DE0008153289, DE000A11QAR2, DE000A11QAS0, DE000A11QAW2, DE000A13SWG1, DE000A1EWJQ9, DE000A1R06C5, DE000A2AAVW4 | DE0001468361, DE0008119504, DE0008153289, DE000A11QAR2, DE000A11QAS0, DE000A11QAW2, DE000A13SWG1, DE000A1EWJQ9, DE000A1R06C5, DE000A2AAVW4, DE000A31RJX7 |