



DEUTSCHE
PFANDBRIEFBANK

Mortgage Cover Pool

31/03/2021

Cover Pools

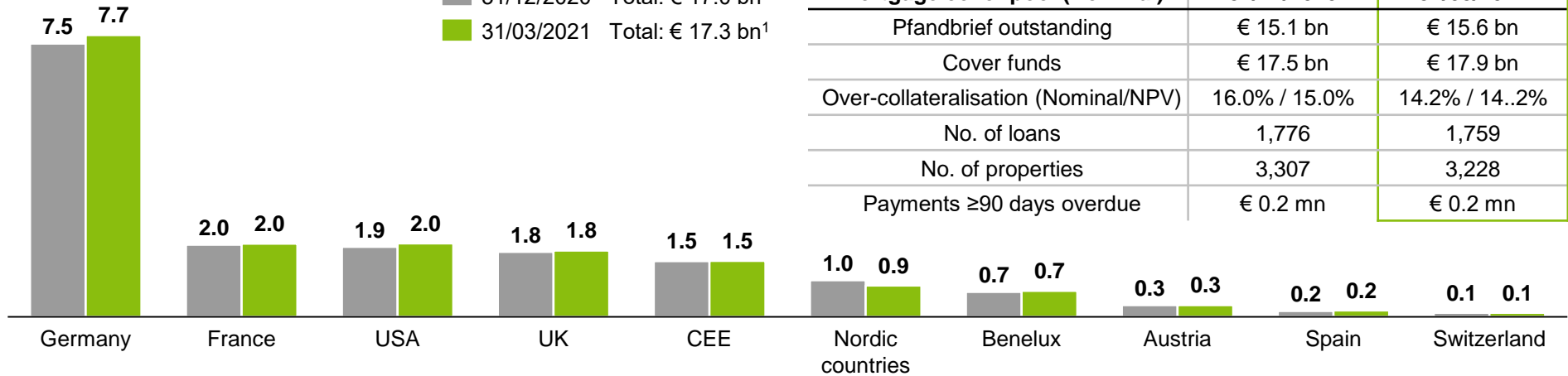
Mortgage Cover Pool



Cover Funds by Region

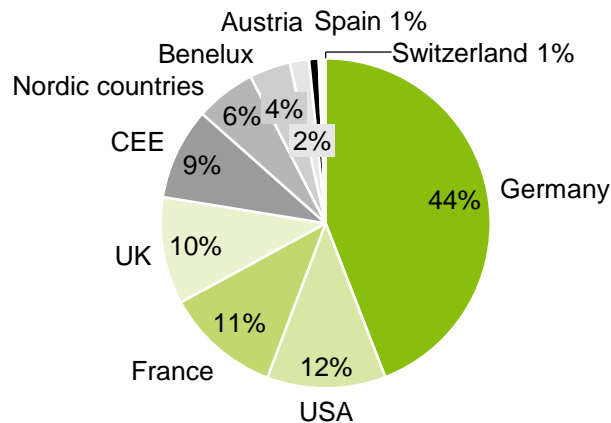
€ bn (Nominal)

■ 31/12/2020 Total: € 17.0 bn¹
■ 31/03/2021 Total: € 17.3 bn¹

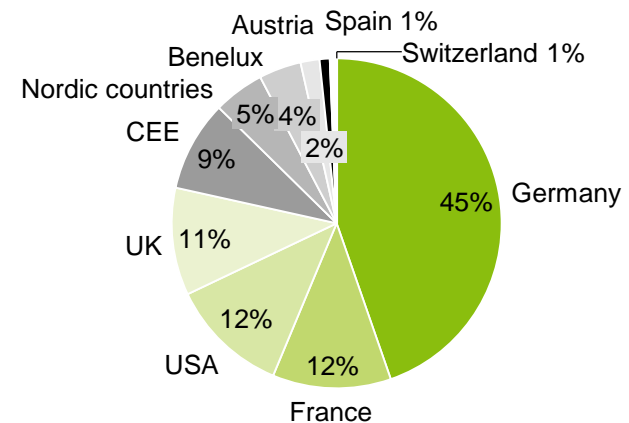


Mortgage cover pool (Nominal)	31/12/2020	31/03/2021
Pfandbrief outstanding	€ 15.1 bn	€ 15.6 bn
Cover funds	€ 17.5 bn	€ 17.9 bn
Over-collateralisation (Nominal/NPV)	16.0% / 15.0%	14.2% / 14.2%
No. of loans	1,776	1,759
No. of properties	3,307	3,228
Payments ≥90 days overdue	€ 0.2 mn	€ 0.2 mn

31/12/2020



31/03/2021



Note: Figures may not add up due to rounding ¹ Excl. additional cover assets (substitute collateral)

Cover Pools

Mortgage Cover Pool

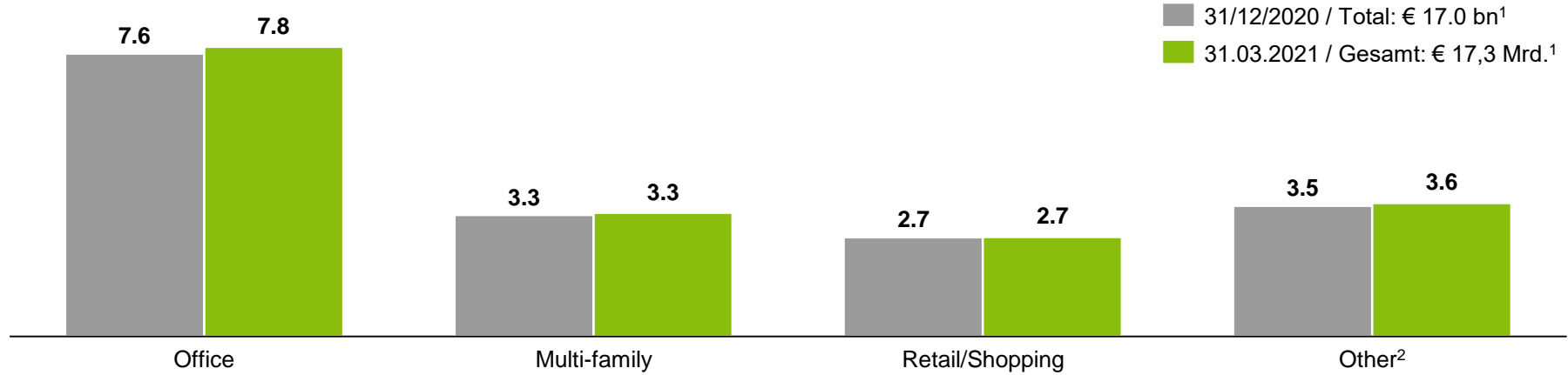


COVERED BOND LABEL

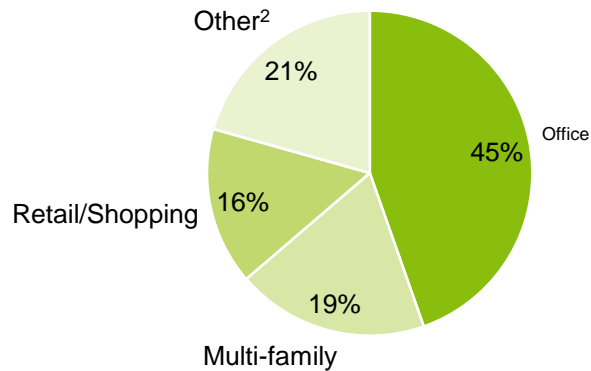


Cover Funds by Property Type

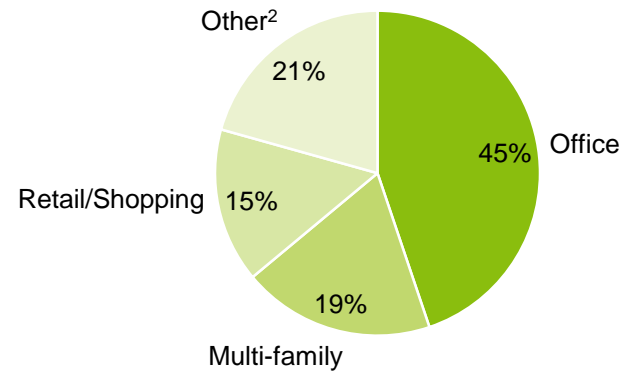
€ bn (Nominal)



31/12/2021



31/03/2021



Note: Figures may not add up due to rounding 1 Excl. additional cover assets (substitute collateral) 2 Incl. logistics, hotels, other commercially used buildings as well as building land

Cover Pools

Mortgage Cover Pool



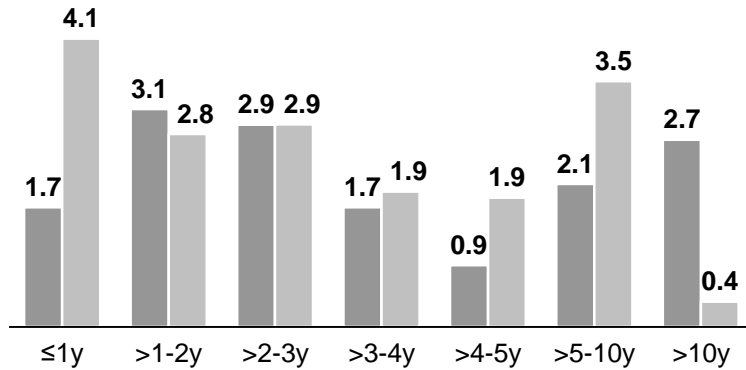
COVERED BOND LABEL



Maturity Profile¹

31/12/2020: € bn (Nominal)

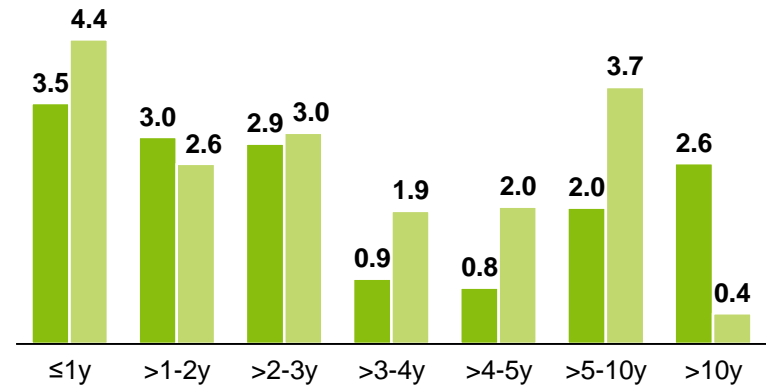
Pfandbriefe outstanding / Total: € 15.1 bn
 Cover funds / Total: € 17.5 bn



Maturity Profile¹

31/03/2021: € bn (Nominal)

Pfandbriefe outstanding / Total: € 15.6 bn
 Cover funds / Total: € 17.9 bn



Note: Figures may not add up due to rounding ¹ Fixed-interest period of cover assets; legal maturity of Pfandbriefe outstanding

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