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Minor discrepancies may arise in this report in the calculation of totals and percentages due to rounding.

Outstanding amount of Mortgage Pfandbriefe and its cover assets by nominal value, net present value and risk-adjusted net present value as well as the net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation (Pfandbrief-Barwertverordnung) for each foreign currency

in €m	Nominal value		Net present value		Risk-adjusted net present value * + 250 bp		Risk-adjusted net present value * - 250 bp		Risk-adjusted net present value * stress of currency	
	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021
Outstandings	9,387.1	1,988.5	9,399.3	2,123.2	8,668.5	1,889.2	10,262.9	2,419.8	8,668.5	1,889.2
Cover pool total	11,951.6	4,883.3	12,508.0	5,285.9	11,444.4	4,886.8	13,841.9	5,872.0	11,391.2	4,886.8
Overcollateralisation	2,564.5	2,894.8	3,108.7	3,162.8	2,775.9	2,997.6	3,579.0	3,452.1	2,722.7	2,997.6
Overcollateralisation in per cent.	27.3	145.6	33.1	149.0	32.0	158.7	34.9	142.7	31.4	158.7

\* Static method according to §§ 5, 6 Pfandbrief Net Present Value Regulation

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q1 / 2022	Q1 / 2021
CHF	10.7	-
GBP	574.3	-

Further cover assets for Mortgage Pfandbriefe according to § 19 para. 1 no. 1, no. 2 and no. 3 including statutory overcollateralisation according to § 4 para. 1 and safeguard liquidity according to § 4 para. 1a

in €m		Claims within the meaning of § 19 para. 1 no. 1	Claims within the meaning of § 19 para. 1 no. 2		Claims within the meaning of § 19 para. 1 no. 3	Total
			Total	Thereof covered bonds within the meaning of Article 129 of Regulation (EU) no. 575/2013		
Germany	Q1 / 2022	-	214.8	-	229.6	444.4
	Q1 / 2021	-	20.0	-	25.0	45.0
Belgium	Q1 / 2022	-	-	-	10.5	10.5
	Q1 / 2021	-	-	-	-	-
Italy	Q1 / 2022	-	-	-	15.0	15.0
	Q1 / 2021	-	-	-	-	-
Japan	Q1 / 2022	-	-	-	149.0	149.0
	Q1 / 2021	-	-	-	-	-

Further cover assets for Mortgage Pfandbriefe according to § 19 para. 1 no. 1, no. 2 and no. 3 including statutory overcollateralisation according to § 4 para. 1 and safeguard liquidity according to § 4 para. 1a

in €m		Claims within the meaning of § 19 para. 1 no. 1	Claims within the meaning of § 19 para. 1 no. 2		Claims within the meaning of § 19 para. 1 no. 3	Total
			Total	Thereof covered bonds within the meaning of Article 129 of Regulation (EU) no. 575/2013		
Luxembourg	Q1 / 2022	-	-	-	130.2	130.2
	Q1 / 2021	-	-	-	-	-
The Netherlands	Q1 / 2022	-	-	-	-	-
	Q1 / 2021	-	25.0	-	-	25.0
United States	Q1 / 2022	-	-	-	45.0	45.0
	Q1 / 2021	-	-	-	-	-

## Mortgage Pfandbriefe - Key data

in €m	Q1 / 2022	Q1 / 2021
<b>Outstanding amount of Pfandbriefe total</b>	<b>9,387.1</b>	<b>1,988.5</b>
Percentage share of Fixed-rate Pfandbriefe in per cent.	97.75	87.35
Share of derivatives	-	-
<b>Cover pool total</b>	<b>11,951.6</b>	<b>4,883.3</b>
Percentage share of Fixed-rate cover assets in per cent.	80.69	76.68
Share of derivatives	-	-
Total amount of the claims which exceed the limits laid down in § 13 para. 1	-	-
Total amount of the claims which exceed the limits laid down in § 19 para. 1 no. 2	-	-
Total amount of the claims which exceed the limits laid down in § 19 para. 1 no. 3	-	-
Volume-weighted average of the maturity that has passed since the loan was granted (in years)	6.3	7.6
Weighted average loan-to-value ratio in per cent.	max. 60.0	max. 60.0

## Maturity structure of Mortgage Pfandbriefe as well as the fixed-interest periods of the corresponding cover assets

in €m	Q1 / 2022		Q1 / 2021	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	1,340.0	1,408.6	96.8	539.0
More than 6 months up to 12 months	799.0	915.1	105.0	275.4
More than 12 months up to 18 months	368.0	609.0	10.0	247.0
More than 18 months up to 2 years	661.0	669.9	49.0	343.0
More than 2 years up to 3 years	1,297.5	1,257.3	476.6	553.6
More than 3 years up to 4 years	910.0	1,772.9	6.0	584.7
More than 4 years up to 5 years	1,800.0	1,256.6	125.0	602.5
More than 5 years up to 10 years	1,981.6	3,120.7	1,070.0	1,484.4
More than 10 years	230.0	941.5	50.1	253.7
<b>Total</b>	<b>9,387.1</b>	<b>11,951.6</b>	<b>1,988.5</b>	<b>4,883.3</b>

## Cover assets by size

in €m	Q1 / 2022	Q1 / 2021
Up to € 300,000	1,270.5	1,281.4
More than € 300,000 up to € 1m	506.3	550.5
More than € 1m up to € 10m	3,035.1	1,929.6
More than € 10m	6,345.6	1,051.8
<b>Total</b>	<b>11,157.6</b>	<b>4,813.3</b>

## Cover assets by country and by utilisation (residential)

in €m		Residential properties					Total
		Condominiums	One- and Two-family houses	Apartment buildings	Buildings under construction	Building grounds	
Germany	Q1 / 2022	254.4	837.0	2,331.7	-	-	<b>3,423.2</b>
	Q1 / 2021	248.9	835.1	2,304.0	-	1.9	<b>3,389.9</b>
Belgium	Q1 / 2022	-	-	7.5	-	-	<b>7.5</b>
	Q1 / 2021	-	-	-	-	-	-
France	Q1 / 2022	4.1	13.0	191.0	-	-	<b>208.1</b>
	Q1 / 2021	-	-	-	-	-	-
UK	Q1 / 2022	-	-	-	-	-	-
	Q1 / 2021	-	-	-	-	-	-
Ireland	Q1 / 2022	-	-	-	-	-	-
	Q1 / 2021	-	-	-	-	-	-
Luxembourg	Q1 / 2022	-	-	-	-	-	-
	Q1 / 2021	-	-	-	-	-	-

## Cover assets by country and by utilisation (residential)

in €m		Residential properties					Total
		Condominiums	One- and Two-family houses	Apartment buildings	Buildings under construction	Building grounds	
The Netherland	Q1 / 2022	-	43.8	955.7	12.9	-	<b>1,012.4</b>
	Q1 / 2021	-	-	-	-	-	-
Austria	Q1 / 2022	-	-	24.6	-	-	<b>24.6</b>
	Q1 / 2021	-	-	-	-	-	-
Poland	Q1 / 2022	-	-	-	-	-	-
	Q1 / 2021	-	-	-	-	-	-
Spain	Q1 / 2022	-	-	-	-	-	-
	Q1 / 2021	-	-	-	-	-	-
<b>Total</b>	<b>Q1 / 2022</b>	<b>258.6</b>	<b>893.8</b>	<b>3,510.5</b>	<b>12.9</b>	<b>-</b>	<b>4,675.8</b>
	<b>Q1 / 2021</b>	<b>248.9</b>	<b>835.1</b>	<b>2,304.0</b>	<b>-</b>	<b>1.9</b>	<b>3,389.9</b>

## Cover assets by country and by utilisation (commercial)

in €m		Commercial properties						Total
		Office buildings	Commercial building	Industrial buildings	Other commercial real estates	Buildings under construction	Building grounds	
Germany	Q1 / 2022	1,548.7	1,699.3	111.9	816.9	67.5	78.3	<b>4,322.5</b>
	Q1 / 2021	372.9	314.2	71.5	589.7	-	-	<b>1,348.3</b>
Belgium	Q1 / 2022	-	25.6	-	-	-	-	<b>25.6</b>
	Q1 / 2021	-	-	-	-	-	-	-
France	Q1 / 2022	190.5	192.7	-	40.1	14.0	-	<b>437.4</b>
	Q1 / 2021	-	-	-	-	-	-	-
UK	Q1 / 2022	275.0	260.7	-	11.6	26.4	3.2	<b>577.0</b>
	Q1 / 2021	-	-	-	-	-	-	-
Ireland	Q1 / 2022	24.0	18.4	-	-	-	-	<b>42.4</b>
	Q1 / 2021	-	-	-	-	-	-	-
Luxembourg	Q1 / 2022	96.5	-	-	-	-	-	<b>96.5</b>
	Q1 / 2021	75.0	-	-	-	-	-	<b>75.0</b>

## Cover assets by country and by utilisation (commercial)

in €m		Commercial properties						Total
		Office buildings	Commercial building	Industrial buildings	Other commercial real estates	Buildings under construction	Building grounds	
The Netherland	Q1 / 2022	216.8	212.7	-	101.0	-	-	<b>530.5</b>
	Q1 / 2021	-	-	-	-	-	-	-
Austria	Q1 / 2022	80.2	7.3	-	-	-	-	<b>87.5</b>
	Q1 / 2021	-	-	-	-	-	-	-
Poland	Q1 / 2022	127.1	143.1	-	22.5	-	-	<b>292.7</b>
	Q1 / 2021	-	-	-	-	-	-	-
Spain	Q1 / 2022	16.7	47.2	-	5.8	-	-	<b>69.7</b>
	Q1 / 2021	-	-	-	-	-	-	-
<b>Total</b>	<b>Q1 / 2022</b>	<b>2,575.6</b>	<b>2,607.0</b>	<b>111.9</b>	<b>997.8</b>	<b>108.0</b>	<b>81.5</b>	<b>6,481.8</b>
	<b>Q1 / 2021</b>	<b>447.9</b>	<b>314.2</b>	<b>71.5</b>	<b>589.7</b>	<b>-</b>	<b>-</b>	<b>1,423.3</b>

## Total amount of payments in arrears by at least 90 days and distribution by country

in €m		Total amount of payments in arrears by at least 90 days *	Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim
Germany	Q1 / 2022	0.1	0.9
	Q1 / 2021	0.1	0.1
Belgium	Q1 / 2022	-	-
	Q1 / 2021	-	-
France	Q1 / 2022	-	-
	Q1 / 2021	-	-
UK	Q1 / 2022	-	-
	Q1 / 2021	-	-
Ireland	Q1 / 2022	-	-
	Q1 / 2021	-	-
Luxembourg	Q1 / 2022	-	-
	Q1 / 2021	-	-

## Total amount of payments in arrears by at least 90 days and distribution by country

in €m		Total amount of payments in arrears by at least 90 days *	Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim
The Netherlands	Q1 / 2022	-	-
	Q1 / 2021	-	-
Austria	Q1 / 2022	-	-
	Q1 / 2021	-	-
Poland	Q1 / 2022	-	-
	Q1 / 2021	-	-
Spain	Q1 / 2022	-	-
	Q1 / 2021	-	-
<b>Total</b>	<b>Q1 / 2022</b>	<b>0.1</b>	<b>0.9</b>
	<b>Q1 / 2021</b>	<b>0.0</b>	<b>0.2</b>

\* The total amount of payments in arrears by at least 90 days is not part of the reported cover pool.

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Outstanding amount of Public Sector Pfandbriefe and its cover assets by nominal value, net present value and risk-adjusted net present value as well as the net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation (Pfandbrief-Barwertverordnung) for each foreign currency

in €m	Nominal value		Net present value		Risk-adjusted net present value * + 250 bp		Risk-adjusted net present value * - 250 bp		Risk-adjusted net present value * stress of currency	
	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021
Outstandings	12,037.0	9,716.7	13,603.8	11,813.6	11,811.8	10,114.0	15,969.7	14,032.3	11,802.3	10,114.0
Cover pool total	14,924.7	13,481.6	16,583.9	15,755.4	14,490.2	13,667.2	19,485.8	18,752.1	14,420.5	13,636.8
Overcollateralisation	2,887.7	3,764.9	2,980.2	3,941.8	2,678.4	3,553.2	3,516.1	4,719.9	2,618.2	3,522.8
Overcollateralisation in per cent.	24.0	38.7	21.9	33.4	22.7	35.1	22.0	33.6	22.2	34.8

\* Static method according to §§ 5, 6 Pfandbrief Net Present Value Regulation

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q1 / 2022	Q1 / 2021
CHF	75.0	-
GBP	126.7	-
JPY	29.3	29.6
USD	221.6	152.6

## Further cover assets for Public Sector Pfandbriefe according to § 20 para. 2 no. 1 and no. 2

in €m		Claims within the meaning of § 20 para. 2 no. 1	Claims within the meaning of § 20 para. 2 no. 2		Total
			Total	Thereof covered bonds within the meaning of Article 129 of Regulation (EU) no. 575/2013	
Germany	Q1 / 2022	-	402.4	155.0	402.4
	Q1 / 2021	-	615.7	185.0	615.7
The Netherlands	Q1 / 2022	-	-	-	-
	Q1 / 2021	-	25.0	-	25.0

## Public Sector Pfandbriefe - Key data

in €m	Q1 / 2022	Q1 / 2021
<b>Outstanding amount of Pfandbriefe total</b>	<b>12,037.0</b>	<b>9,716.7</b>
Percentage share of Fixed-rate Pfandbriefe in per cent.	96.93	95.97
Share of derivatives	-	-
<b>Cover pool total</b>	<b>14,924.7</b>	<b>13,481.6</b>
Percentage share of Fixed-rate cover assets in per cent.	88.55	89.04
Share of derivatives	-	-
Total amount of the claims which exceed the limits laid down in § 20 para. 2 no. 2	-	-

## Maturity structure of Public Sector Pfandbriefe as well as the fixed-interest periods of the corresponding cover assets

in €m	Q1 / 2022		Q1 / 2021	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	318.9	966.1	289.9	1,021.4
More than 6 months up to 12 months	680.4	813.5	478.6	687.8
More than 12 months up to 18 months	424.2	538.0	201.0	532.6
More than 18 months up to 2 years	441.6	694.9	378.2	568.8
More than 2 years up to 3 years	1,025.5	1,578.3	600.0	1,238.2
More than 3 years up to 4 years	834.4	1,191.5	919.1	1,105.6
More than 4 years up to 5 years	2,183.7	1,964.8	547.4	1,105.5
More than 5 years up to 10 years	3,801.4	3,515.4	4,309.8	4,104.2
More than 10 years	2,326.8	3,662.2	1,992.6	3,117.4
<b>Total</b>	<b>12,037.0</b>	<b>14,924.7</b>	<b>9,716.7</b>	<b>13,481.6</b>

## Cover assets by size

in €m	Q1 / 2022	Q1 / 2021
Up to € 10m	2,679.7	2,844.9
More than € 10m up to € 100m	5,298.1	5,198.0
More than € 100m	6,544.6	4,797.9
<b>Total</b>	<b>14,522.3</b>	<b>12,840.9</b>

## Cover assets by country and by client group (including statutory overcollateralisation according to § 4 para. 1)

in €m		Claims without guarantee					Claims with guarantee					Total	
		Total	Thereof				Total	Thereof					(guaranteed by ECA)
			Country	Regional authorities	Local authorities	Other debtors		Country	Regional authorities	Local authorities	Other debtors		
Germany	Q1 / 2022	<b>11,464.6</b>	55.0	3,648.6	5,218.7	2,542.2	<b>1,493.1</b>	224.2	509.3	589.0	170.6	(129.2)	<b>12,957.7</b>
	Q1 / 2021	<b>10,687.4</b>	55.0	2,502.4	5,426.0	2,704.0	<b>1,391.9</b>	282.2	361.5	574.6	173.6	(251.0)	<b>12,079.3</b>
Belgium	Q1 / 2022	<b>200.0</b>	-	75.0	-	125.0	<b>58.3</b>	-	-	-	58.3	(58.3)	<b>258.3</b>
	Q1 / 2021	<b>10.0</b>	-	-	-	10.0	<b>66.9</b>	-	-	-	66.9	(66.9)	<b>76.9</b>
Denmark	Q1 / 2022	-	-	-	-	-	<b>68.7</b>	-	-	-	68.7	(48.3)	<b>68.7</b>
	Q1 / 2021	-	-	-	-	-	<b>72.6</b>	-	-	-	72.6	(52.2)	<b>72.6</b>
Finland	Q1 / 2022	<b>13.0</b>	-	-	8.0	5.0	-	-	-	-	-	(-)	<b>13.0</b>
	Q1 / 2021	<b>5.0</b>	-	-	-	5.0	-	-	-	-	-	(-)	<b>5.0</b>
France	Q1 / 2022	<b>11.8</b>	-	-	-	11.8	<b>230.8</b>	230.5	-	0.2	-	(60.0)	<b>242.6</b>
	Q1 / 2021	-	-	-	-	-	<b>250.5</b>	250.5	-	-	-	(62.2)	<b>250.5</b>
UK	Q1 / 2022	<b>59.1</b>	-	-	-	59.1	-	-	-	-	-	(-)	<b>59.1</b>
	Q1 / 2021	-	-	-	-	-	<b>6.9</b>	6.9	-	-	-	(6.9)	<b>6.9</b>
Italy	Q1 / 2022	<b>30.0</b>	23.7	6.3	-	-	-	-	-	-	-	(-)	<b>30.0</b>
	Q1 / 2021	-	-	-	-	-	-	-	-	-	-	(-)	-
Japan	Q1 / 2022	<b>10.0</b>	-	-	10.0	-	-	-	-	-	-	(-)	<b>10.0</b>
	Q1 / 2021	-	-	-	-	-	-	-	-	-	-	(-)	-
Canada	Q1 / 2022	<b>45.4</b>	-	14.4	-	31.0	-	-	-	-	-	(-)	<b>45.4</b>
	Q1 / 2021	-	-	-	-	-	-	-	-	-	-	(-)	-
Latvia	Q1 / 2022	<b>26.5</b>	-	-	26.5	-	-	-	-	-	-	(-)	<b>26.5</b>
	Q1 / 2021	<b>21.2</b>	-	-	21.2	-	-	-	-	-	-	(-)	<b>21.2</b>

## Cover assets by country and by client group (including statutory overcollateralisation according to § 4 para. 1)

in €m		Claims without guarantee					Claims with guarantee					Total	
		Total	Thereof				Total	Thereof					(guaranteed by ECA)
			Country	Regional authorities	Local authorities	Other debtors		Country	Regional authorities	Local authorities	Other debtors		
Luxembourg	Q1 / 2022	<b>128.6</b>	-	-	-	128.6	-	-	-	-	-	(-)	<b>128.6</b>
	Q1 / 2021	<b>10.0</b>	-	-	-	10.0	-	-	-	-	-	(-)	<b>10.0</b>
The Netherlands	Q1 / 2022	-	-	-	-	-	<b>27.7</b>	27.7	-	-	-	(27.7)	<b>27.7</b>
	Q1 / 2021	-	-	-	-	-	<b>32.0</b>	32.0	-	-	-	(32.0)	<b>32.0</b>
Austria	Q1 / 2022	<b>236.1</b>	230.5	-	5.6	-	<b>6.4</b>	6.4	-	-	-	(6.4)	<b>242.5</b>
	Q1 / 2021	-	-	-	-	-	<b>10.7</b>	10.7	-	-	-	(10.7)	<b>10.7</b>
Poland	Q1 / 2022	<b>29.6</b>	29.6	-	-	-	-	-	-	-	-	(-)	<b>29.6</b>
	Q1 / 2021	-	-	-	-	-	-	-	-	-	-	(-)	-
Sweden	Q1 / 2022	<b>8.0</b>	-	-	8.0	-	-	-	-	-	-	(-)	<b>8.0</b>
	Q1 / 2021	-	-	-	-	-	-	-	-	-	-	(-)	-
Switzerland	Q1 / 2022	<b>73.0</b>	-	73.0	-	-	<b>11.6</b>	-	-	-	11.6	(11.6)	<b>84.6</b>
	Q1 / 2021	-	-	-	-	-	<b>13.1</b>	-	-	-	13.1	(13.1)	<b>13.1</b>
Spain	Q1 / 2022	<b>16.2</b>	-	-	-	16.2	-	-	-	-	-	(-)	<b>16.2</b>
	Q1 / 2021	-	-	-	-	-	-	-	-	-	-	(-)	-
United States	Q1 / 2022	<b>86.6</b>	-	86.6	-	-	<b>187.3</b>	122.1	-	-	65.2	(122.1)	<b>273.9</b>
	Q1 / 2021	-	-	-	-	-	<b>262.7</b>	183.3	-	-	79.4	(183.3)	<b>262.7</b>
<b>Total</b>	<b>Q1 / 2022</b>	<b>12,438.5</b>	<b>338.8</b>	<b>3,904.0</b>	<b>5,276.8</b>	<b>2,918.9</b>	<b>2,083.9</b>	<b>611.0</b>	<b>509.3</b>	<b>589.3</b>	<b>374.3</b>	<b>(463.5)</b>	<b>14,522.3</b>

## Total amount of payments in arrears by at least 90 days and distribution by country

in €m		Total amount of payments in arrears by at least 90 days *					Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim				
		Country	Regional authorities	Local authorities	Other debtors	(guaranteed by ECA)	Country	Regional authorities	Local authorities	Other debtors	(guaranteed by ECA)
Germany	Q1 / 2022	6.2	-	-	-	(6.2)	2.6	-	-	-	(2.6)
	Q1 / 2021	4.4	-	-	-	(4.4)	4.4	-	-	-	(4.4)
Belgium	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Denmark	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Finland	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
France	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
UK	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Italy	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Japan	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Canada	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Latvia	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)

## Total amount of payments in arrears by at least 90 days and distribution by country

in €m		Total amount of payments in arrears by at least 90 days *					Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim				
		Country	Regional authorities	Local authorities	Other debtors	(guaranteed by ECA)	Country	Regional authorities	Local authorities	Other debtors	(guaranteed by ECA)
Luxembourg	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
The Netherlands	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Austria	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Poland	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Sweden	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Switzerland	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
Spain	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
United States	Q1 / 2022	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2021	-	-	-	-	(-)	-	-	-	-	(-)
<b>Total</b>	<b>Q1 / 2022</b>	<b>6.2</b>	-	-	-	<b>(6.2)</b>	<b>2.6</b>	-	-	-	<b>(2.6)</b>
	<b>Q1 / 2021</b>	<b>2.8</b>	-	-	-	<b>(2.8)</b>	<b>6.1</b>	-	-	-	<b>(6.1)</b>

\* The total amount of payments in arrears by at least 90 days is not part of the reported cover pool.

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Outstanding amount of Ship Pfandbriefe and its cover assets by nominal value, net present value and risk-adjusted net present value as well as the net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation (Pfandbrief-Barwertverordnung) for each foreign currency

in €m	Nominal value		Net present value		Risk-adjusted net present value * + 250 bp		Risk-adjusted net present value * - 250 bp		Risk-adjusted net present value * stress of currency	
	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021	Q1 / 2022	Q1 / 2021
Outstandings	10.5	30.5	10.5	31.2	10.5	30.8	10.6	31.7	10.5	30.8
Cover pool total	40.0	40.0	39.9	41.0	38.1	38.4	42.8	45.5	38.1	38.4
Overcollateralisation	29.5	9.5	29.3	9.8	27.6	7.6	32.3	13.8	27.6	7.6
Overcollateralisation in per cent.	281.0	31.1	278.6	31.3	262.7	24.6	305.4	43.5	262.7	24.6

\* Static method according to §§ 5, 6 Pfandbrief Net Present Value Regulation

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q1 / 2022	Q1 / 2021
	-	-

Further cover assets for Ship Pfandbriefe according to § 26 para. 1 no. 2, no. 3 and no. 4 including statutory overcollateralisation according to § 4 para. 1 and safeguard liquidity according to § 4 para. 1a

in €m		Claims within the meaning of § 26 para. 1 no. 2	Claims within the meaning of § 26 para. 1 no. 3		Claims within the meaning of § 26 para. 1 no. 4	Total
			Total	Thereof covered bonds within the meaning of Article 129 of Regulation (EU) no. 575/2013		
Germany	Q1 / 2022	-	-	-	40.0	40.0
	Q1 / 2021	-	-	-	40.0	40.0

## Ship Pfandbriefe - Key data

in €m	Q1 / 2022	Q1 / 2021
<b>Outstanding amount of Pfandbriefe total</b>	<b>10.5</b>	<b>30.5</b>
Percentage share of Fixed-rate Pfandbriefe in per cent.	4.76	67.21
Share of derivatives	-	-
<b>Cover pool total</b>	<b>40.0</b>	<b>40.0</b>
Percentage share of Fixed-rate cover assets in per cent.	57.50	57.50
Share of derivatives	-	-
Total amount of the claims which exceed the limits laid down in § 26 para. 1 no. 3	-	-
Total amount of the claims which exceed the limits laid down in § 26 para. 1 no. 4	30.4	-

## Maturity structure of Ship Pfandbriefe as well as the fixed-interest periods of the corresponding cover assets

in €m	Q1 / 2022		Q1 / 2021	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	10.5	-	10.0	-
More than 6 months up to 12 months	-	-	20.0	-
More than 12 months up to 18 months	-	-	0.5	-
More than 18 months up to 2 years	-	10.0	-	-
More than 2 years up to 3 years	-	20.0	-	10.0
More than 3 years up to 4 years	-	-	-	20.0
More than 4 years up to 5 years	-	10.0	-	-
More than 5 years up to 10 years	-	-	-	10.0
More than 10 years	-	-	-	-
<b>Total</b>	<b>10.5</b>	<b>40.0</b>	<b>30.5</b>	<b>40.0</b>

## Cover assets by size

in €m	Q1 / 2022	Q1 / 2021
Up to € 500,000	-	-
More than € 500,000 up to € 5m	-	-
More than € 5m	-	-
<b>Total</b>	-	-

## Cover assets by country, division into sea-going vessels and inland waterway vessels

in €m		Sea-going vessels					Inland waterway vessels	Total
		Total	Thereof					
			Bulker	Container ship	Multipurpose vessel	Tanker		
Germany	Q1 / 2022	-	-	-	-	-	-	-
	Q1 / 2021	-	-	-	-	-	-	-
	Q1 / 2022	-	-	-	-	-	-	-
	Q1 / 2021	-	-	-	-	-	-	-
<b>Total</b>	<b>Q1 / 2022</b>	-	-	-	-	-	-	-
	<b>Q1 / 2021</b>	-	-	-	-	-	-	-

## Total amount of payments in arrears by at least 90 days

in €m	Q1 / 2022	Q1 / 2021
Total amount of payments in arrears by at least 90 days	-	-
Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim	-	-