

| Risikostreuung     |                         |                                  |   |                                   |   | Ausfallrisiko                                |                                             |                 |                     |
|--------------------|-------------------------|----------------------------------|---|-----------------------------------|---|----------------------------------------------|---------------------------------------------|-----------------|---------------------|
|                    | gesamt                  | Investment Grade<br>gesamt >5%FV |   | Speculative Grade<br>gesamt >5%FV |   | Rating withdrawn<br>/not available<br>gesamt | durchschnittliche Ausfallwahrscheinlichkeit |                 |                     |
|                    |                         |                                  |   |                                   |   |                                              | über 1 Jahr<br>%                            | Ratingintervall | über ØRLZ<br>%      |
| Rentenanteil am FV | 137,4Mio EUR<br>(99,6%) | 137,4Mio EUR<br>(99,6%)          |   | 0%                                |   | 0%                                           |                                             |                 |                     |
| # Wertpapiere      | 25                      | 25                               | 1 | 0                                 | 0 | 0                                            |                                             |                 |                     |
| # Emittenten       | 9                       | 9                                | 7 | 0                                 | 0 | 0                                            |                                             |                 |                     |
|                    |                         |                                  |   |                                   |   |                                              | Datenhistorie von                           |                 |                     |
|                    |                         |                                  |   |                                   |   |                                              | Moody's                                     | 0,13            | A3 bis Baa1<br>1,70 |
|                    |                         |                                  |   |                                   |   |                                              | Standard & Poor's                           | 0,13            | A- bis BBB+<br>1,71 |

| Ratings vs. Restlaufzeiten     |          |       |       |       |       |        |      |             |  |
|--------------------------------|----------|-------|-------|-------|-------|--------|------|-------------|--|
| Rating \ RLZ in Jahren         | ohne RLZ | 0 - 1 | 1 - 3 | 3 - 5 | 5 - 7 | 7 - 10 | 10 + | nach Rating |  |
| AAA                            |          |       |       |       |       | 24,7%  |      | 24,7%       |  |
| AA                             |          |       |       |       |       | 30,5%  |      | 30,5%       |  |
| A                              |          |       |       |       |       | 6,6%   |      | 6,6%        |  |
| BBB                            |          |       |       |       |       | 37,8%  |      | 37,8%       |  |
| BB                             |          |       |       |       |       |        |      |             |  |
| B                              |          |       |       |       |       |        |      |             |  |
| CCC, CC, C und D               |          |       |       |       |       |        |      |             |  |
| Rating withdrawn/not available |          |       |       |       |       |        |      |             |  |
| nach RLZ                       |          |       |       |       |       | 99,6%  |      | 99,6%       |  |