

| Risikostreuung     |                     |                     |       |                   |       | Ausfallrisiko                   |                                             |                 |      |
|--------------------|---------------------|---------------------|-------|-------------------|-------|---------------------------------|---------------------------------------------|-----------------|------|
|                    | gesamt              | Investment Grade    |       | Speculative Grade |       | Rating withdrawn /not available | durchschnittliche Ausfallwahrscheinlichkeit |                 |      |
|                    |                     | gesamt              | >5%FV | gesamt            | >5%FV | gesamt                          | über 1 Jahr                                 | über ØRLZ       |      |
|                    |                     |                     |       |                   |       |                                 | %                                           | Ratingintervall | %    |
| Rentenanteil am FV | 75,8Mio EUR (99,6%) | 75,8Mio EUR (99,6%) |       | 0%                |       | 0%                              |                                             |                 |      |
| # Wertpapiere      | 30                  | 30                  | 0     | 0                 | 0     | 0                               |                                             |                 |      |
| # Emittenten       | 9                   | 9                   | 9     | 0                 | 0     | 0                               |                                             |                 |      |
| Datenhistorie von  |                     |                     |       |                   |       |                                 |                                             |                 |      |
| Moody's            |                     |                     |       |                   |       |                                 | 0,01                                        | Aaa             | 0,03 |
| Standard & Poor's  |                     |                     |       |                   |       |                                 | 0,01                                        | AAA             | 0,13 |

| Ratings vs. Restlaufzeiten     |          |       |       |       |       |        |      |             |  |
|--------------------------------|----------|-------|-------|-------|-------|--------|------|-------------|--|
| Rating \ RLZ in Jahren         | ohne RLZ | 0 - 1 | 1 - 3 | 3 - 5 | 5 - 7 | 7 - 10 | 10 + | nach Rating |  |
| AAA                            |          |       | 20,5% | 35,3% | 27,9% | 15,9%  |      | 99,6%       |  |
| AA                             |          |       |       |       |       |        |      |             |  |
| A                              |          |       |       |       |       |        |      |             |  |
| BBB                            |          |       |       |       |       |        |      |             |  |
| BB                             |          |       |       |       |       |        |      |             |  |
| B                              |          |       |       |       |       |        |      |             |  |
| CCC, CC, C und D               |          |       |       |       |       |        |      |             |  |
| Rating withdrawn/not available |          |       |       |       |       |        |      |             |  |
| nach RLZ                       |          |       | 20,5% | 35,3% | 27,9% | 15,9%  |      | 99,6%       |  |