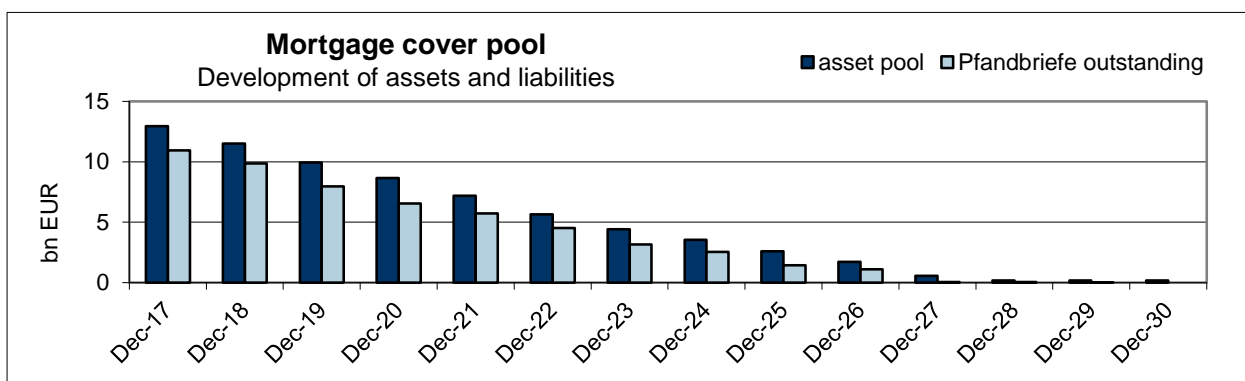


Development of assets, Pfandbriefe and overcollateralisation
Mortgage cover pool
06/30/2017

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
06/30/2017	12,95	10,95	2,00
12/31/2017	11,50	9,87	1,63
12/31/2018	9,94	7,96	1,98
12/31/2019	8,67	6,55	2,12
12/31/2020	7,20	5,73	1,47
12/31/2021	5,66	4,52	1,14
12/31/2022	4,43	3,17	1,26
12/31/2023	3,54	2,55	0,99
12/31/2024	2,59	1,44	1,15
12/31/2025	1,72	1,10	0,62
12/31/2026	0,56	0,06	0,50
12/31/2027	0,19	0,05	0,14
12/31/2028	0,17	0,02	0,15
12/31/2029	0,17	0,00	0,17
12/31/2030	0,11	0,00	0,11



Breakdown of mortgage collateral in Germany - commercial		06/30/2017
	mn EUR	%
Schleswig-Holstein	279	3,29
Hamburg	747	8,81
Lower Saxony	441	5,20
Bremen	30	0,35
North Rhine-Westphalia	1.196	14,11
Hesse	766	9,03
Rhineland-Palatinate	188	2,22
Baden-Wuerttemberg	831	9,80
Bavaria	1.236	14,59
Saarland	12	0,14
Berlin	1.073	12,66
Brandenburg	140	1,65
Mecklenburg-West Pomerania	117	1,38
Saxony	294	3,47
Saxony-Anhalt	208	2,45
Thuringia	66	0,78
Total domestic	7.624	89,95
Total non domestic	851	10,05
Total	8.475	100,00

Breakdown of mortgage collateral in Germany - residential		06/30/2017
	mn EUR	%
Schleswig-Holstein	215	5,96
Hamburg	60	1,67
Lower Saxony	371	10,29
Bremen	17	0,48
North Rhine-Westphalia	480	13,30
Hesse	171	4,73
Rhineland-Palatinate	74	2,04
Baden-Wuerttemberg	168	4,66
Bavaria	202	5,60
Saarland	5	0,14
Berlin	1.286	35,61
Brandenburg	168	4,66
Mecklenburg-West Pomerania	94	2,61
Saxony	181	5,01
Saxony-Anhalt	65	1,81
Thuringia	36	1,01
Total domestic	3.594	99,56
Total non domestic	16	0,44
Total	3.610	100,00

