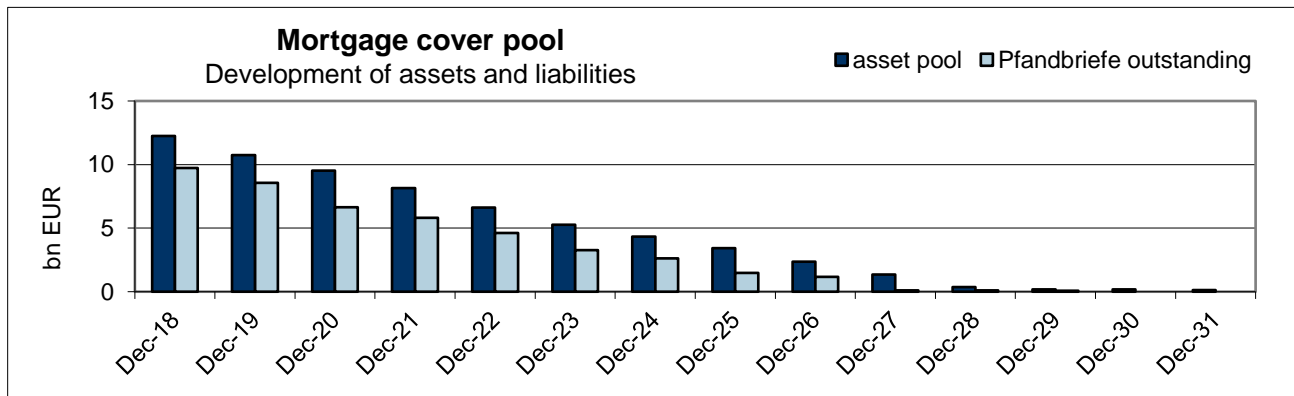


Development of assets, Pfandbriefe and overcollateralisation
Mortgage cover pool
03/31/2018

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
03/31/2018	12,26	9,73	2,53
12/31/2018	10,73	8,55	2,18
12/31/2019	9,53	6,64	2,89
12/31/2020	8,14	5,82	2,32
12/31/2021	6,61	4,61	2,00
12/31/2022	5,26	3,26	2,00
12/31/2023	4,32	2,61	1,71
12/31/2024	3,42	1,49	1,93
12/31/2025	2,35	1,16	1,19
12/31/2026	1,35	0,11	1,24
12/31/2027	0,35	0,10	0,25
12/31/2028	0,19	0,07	0,12
12/31/2029	0,19	0,00	0,19
12/31/2030	0,13	0,00	0,13
12/31/2031	0,12	0,00	0,12



Breakdown of mortgage collateral in Germany - commercial		03/31/2018
	mn EUR	%
Schleswig-Holstein	215	2,55
Hamburg	713	8,45
Lower Saxony	430	5,10
Bremen	31	0,37
North Rhine-Westphalia	1.229	14,56
Hesse	844	10,01
Rhineland-Palatinate	192	2,27
Baden-Wuerttemberg	855	10,13
Bavaria	1.296	15,36
Saarland	7	0,09
Berlin	974	11,54
Brandenburg	151	1,79
Mecklenburg-West Pomerania	111	1,32
Saxony	251	2,97
Saxony-Anhalt	236	2,79
Thuringia	85	1,01
Total domestic	7.622	90,32
Total non domestic	817	9,68
Total	8.439	100,00

Breakdown of mortgage collateral in Germany - residential		03/31/2018
	mn EUR	%
Schleswig-Holstein	180	5,42
Hamburg	103	3,09
Lower Saxony	321	9,67
Bremen	19	0,57
North Rhine-Westphalia	479	14,43
Hesse	158	4,76
Rhineland-Palatinate	64	1,94
Baden-Wuerttemberg	114	3,44
Bavaria	165	4,97
Saarland	4	0,13
Berlin	1.193	35,91
Brandenburg	142	4,27
Mecklenburg-West Pomerania	85	2,57
Saxony	186	5,61
Saxony-Anhalt	53	1,58
Thuringia	53	1,60
Total domestic	3.319	99,94
Total non domestic	2	0,06
Total	3.322	100,00

