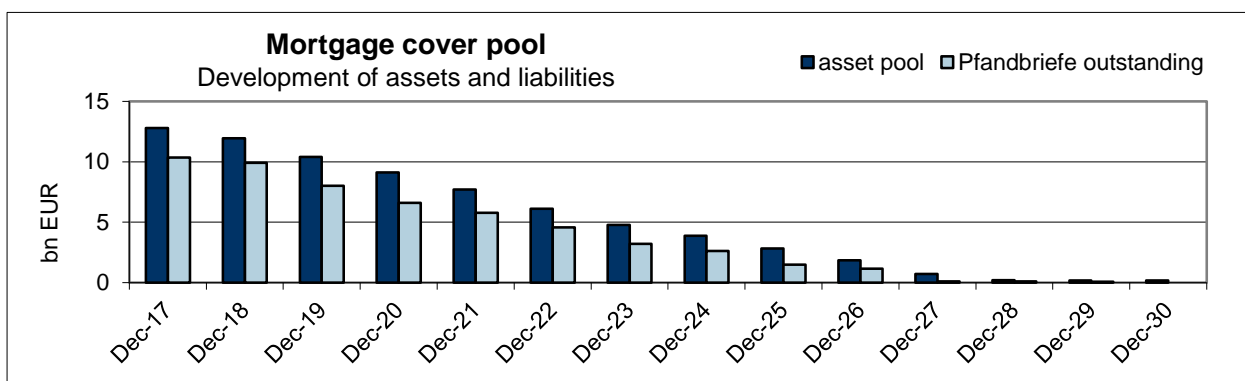


Development of assets, Pfandbriefe and overcollateralisation
Mortgage cover pool
09/30/2017

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
09/30/2017	12,79	10,35	2,44
12/31/2017	11,94	9,92	2,02
12/31/2018	10,41	8,01	2,40
12/31/2019	9,13	6,61	2,52
12/31/2020	7,70	5,79	1,91
12/31/2021	6,12	4,57	1,55
12/31/2022	4,79	3,22	1,57
12/31/2023	3,88	2,61	1,27
12/31/2024	2,82	1,49	1,33
12/31/2025	1,85	1,16	0,69
12/31/2026	0,72	0,11	0,61
12/31/2027	0,21	0,10	0,11
12/31/2028	0,19	0,07	0,12
12/31/2029	0,18	0,00	0,18
12/31/2030	0,13	0,00	0,13



Breakdown of mortgage collateral in Germany - commercial		09/30/2017
	mn EUR	%
Schleswig-Holstein	237	2,77
Hamburg	741	8,67
Lower Saxony	463	5,42
Bremen	32	0,38
North Rhine-Westphalia	1.236	14,47
Hesse	751	8,80
Rhineland-Palatinate	193	2,26
Baden-Wuerttemberg	875	10,24
Bavaria	1.230	14,41
Saarland	12	0,14
Berlin	1.009	11,81
Brandenburg	156	1,83
Mecklenburg-West Pomerania	116	1,36
Saxony	293	3,43
Saxony-Anhalt	298	3,49
Thuringia	69	0,81
Total domestic	7.711	90,29
Total non domestic	829	9,71
Total	8.540	100,00

Breakdown of mortgage collateral in Germany - residential		09/30/2017
	mn EUR	%
Schleswig-Holstein	206	5,85
Hamburg	58	1,66
Lower Saxony	309	8,76
Bremen	16	0,44
North Rhine-Westphalia	520	14,78
Hesse	181	5,15
Rhineland-Palatinate	69	1,95
Baden-Wuerttemberg	153	4,33
Bavaria	183	5,20
Saarland	5	0,14
Berlin	1.263	35,85
Brandenburg	160	4,54
Mecklenburg-West Pomerania	90	2,55
Saxony	197	5,59
Saxony-Anhalt	62	1,77
Thuringia	35	0,99
Total domestic	3.507	99,56
Total non domestic	15	0,44
Total	3.522	100,00

