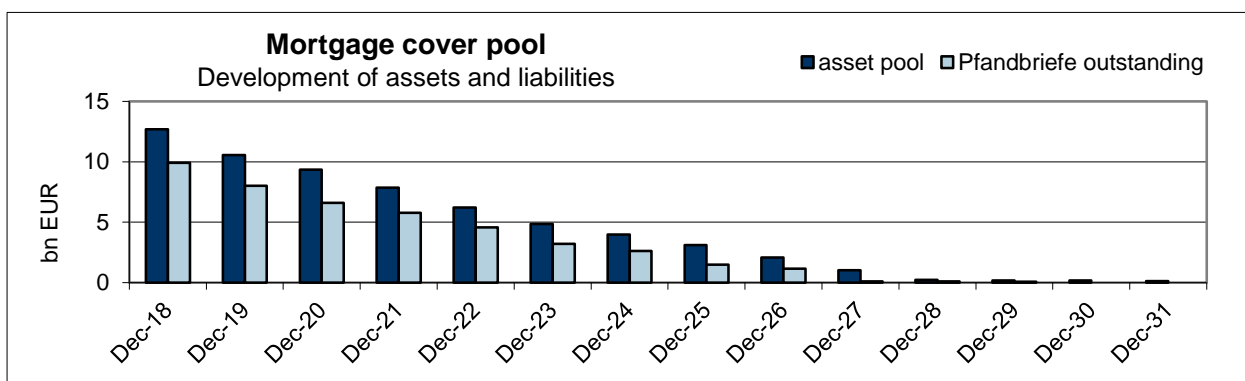


Development of assets, Pfandbriefe and overcollateralisation
Mortgage cover pool
12/31/2017

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
12/31/2017	12,69	9,92	2,77
12/31/2018	10,57	8,01	2,56
12/31/2019	9,34	6,61	2,73
12/31/2020	7,85	5,79	2,06
12/31/2021	6,22	4,57	1,65
12/31/2022	4,86	3,22	1,64
12/31/2023	3,97	2,61	1,36
12/31/2024	3,12	1,49	1,63
12/31/2025	2,08	1,16	0,92
12/31/2026	1,02	0,11	0,91
12/31/2027	0,23	0,10	0,13
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
12/31/2031	0,11	0,00	0,11



Breakdown of mortgage collateral in Germany - commercial		12/31/2017
	mn EUR	%
Schleswig-Holstein	210	2,47
Hamburg	730	8,59
Lower Saxony	415	4,89
Bremen	32	0,38
North Rhine-Westphalia	1.167	13,74
Hesse	827	9,73
Rhineland-Palatinate	196	2,31
Baden-Wuerttemberg	828	9,75
Bavaria	1.298	15,28
Saarland	11	0,13
Berlin	1.054	12,40
Brandenburg	152	1,79
Mecklenburg-West Pomerania	124	1,46
Saxony	285	3,36
Saxony-Anhalt	235	2,76
Thuringia	84	0,99
Total domestic	7.649	90,02
Total non domestic	848	9,98
Total	8.498	100,00

Breakdown of mortgage collateral in Germany - residential		12/31/2017
	mn EUR	%
Schleswig-Holstein	198	5,58
Hamburg	85	2,41
Lower Saxony	346	9,76
Bremen	19	0,55
North Rhine-Westphalia	499	14,10
Hesse	167	4,70
Rhineland-Palatinate	65	1,83
Baden-Wuerttemberg	124	3,49
Bavaria	173	4,89
Saarland	5	0,13
Berlin	1.293	36,52
Brandenburg	156	4,40
Mecklenburg-West Pomerania	90	2,54
Saxony	194	5,48
Saxony-Anhalt	55	1,56
Thuringia	58	1,64
Total domestic	3.526	99,58
Total non domestic	15	0,42
Total	3.541	100,00

