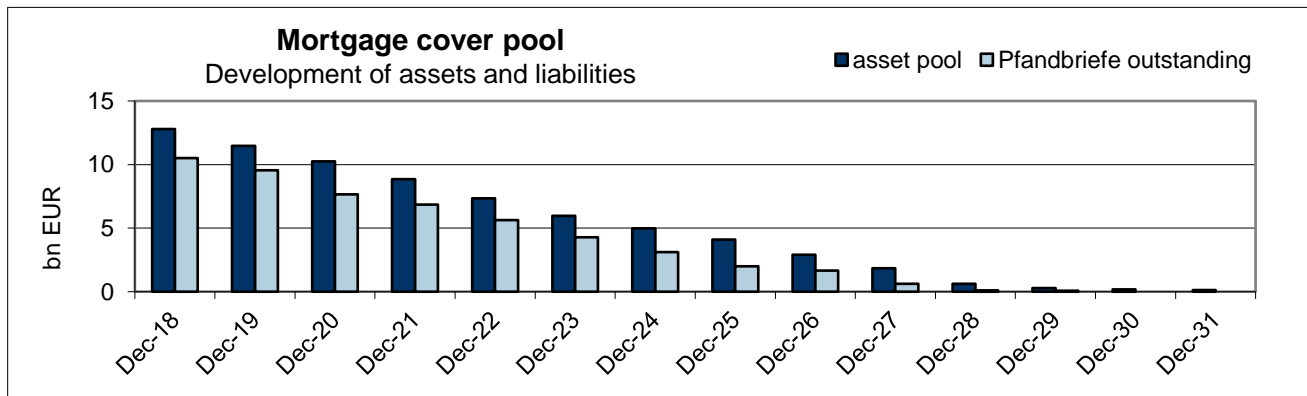


Development of assets, Pfandbriefe and overcollateralisation
Mortgage cover pool
06/30/2018

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
06/30/2018	12,80	10,50	2,30
12/31/2018	11,46	9,56	1,90
12/31/2019	10,25	7,66	2,59
12/31/2020	8,84	6,84	2,00
12/31/2021	7,33	5,63	1,70
12/31/2022	5,96	4,28	1,68
12/31/2023	4,97	3,12	1,85
12/31/2024	4,09	1,99	2,10
12/31/2025	2,91	1,66	1,25
12/31/2026	1,85	0,61	1,24
12/31/2027	0,63	0,10	0,53
12/31/2028	0,29	0,07	0,22
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		06/30/2018
	mn EUR	%
Schleswig-Holstein	212	2,37
Hamburg	741	8,29
Lower Saxony	449	5,03
Bremen	31	0,35
North Rhine-Westphalia	1.294	14,47
Hesse	902	10,09
Rhineland-Palatinate	203	2,27
Baden-Wuerttemberg	952	10,65
Bavaria	1.421	15,89
Saarland	7	0,08
Berlin	1.043	11,67
Brandenburg	170	1,90
Mecklenburg-West Pomerania	114	1,28
Saxony	266	2,97
Saxony-Anhalt	222	2,48
Thuringia	122	1,37
Total domestic	8.148	91,16
Total non domestic	791	8,84
Total	8.939	100,00

Breakdown of mortgage collateral in Germany - residential		06/30/2018
	mn EUR	%
Schleswig-Holstein	165	5,13
Hamburg	69	2,14
Lower Saxony	299	9,31
Bremen	14	0,42
North Rhine-Westphalia	444	13,84
Hesse	157	4,90
Rhineland-Palatinate	65	2,03
Baden-Wuerttemberg	105	3,27
Bavaria	143	4,46
Saarland	4	0,13
Berlin	1.236	38,51
Brandenburg	133	4,15
Mecklenburg-West Pomerania	82	2,55
Saxony	184	5,73
Saxony-Anhalt	50	1,55
Thuringia	58	1,82
Total domestic	3.207	99,94
Total non domestic	2	0,06
Total	3.209	100,00

