



Publication in accordance with § 28 Pfandbrief Act
As at 31 March 2018

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Outstanding amount of Mortgage Pfandbriefe and its cover assets by nominal value, net present value and risk-adjusted net present value as well as the net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation (Pfandbrief-Barwertverordnung) for each foreign currency

in €m	Nominal value		Net present value		Risk-adjusted net present value * + 250 bp		Risk-adjusted net present value * - 250 bp		Risk-adjusted net present value * stress of currency	
	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017
Outstandings	4,084.0	1,835.6	4,135.2	1,864.1	3,794.0	1,805.9	4,664.2	1,870.2	3,794.0	1,805.9
Cover pool total	5,230.9	3,794.8	5,655.7	4,159.9	5,239.3	3,851.7	6,205.3	4,204.5	5,239.2	3,839.8
Overcollateralisation	1,146.9	1,959.2	1,520.5	2,295.8	1,445.3	2,045.8	1,541.1	2,334.3	1,445.2	2,033.9
Overcollateralisation in per cent.	28.1	106.7	36.8	123.2	38.1	113.3	33.0	124.8	38.1	112.6

* Static method according to §§ 5, 6 Pfandbrief Net Present Value Regulation

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q1 / 2018	Q1 / 2017
USD	0.8	71.7

Further cover assets for Mortgage Pfandbriefe according to § 19 para. 1 no. 1, no. 2 and no. 3 including statutory overcollateralisation according to § 4 para. 1 and safeguard liquidity according to § 4 para. 1a

in €m		Claims within the meaning of § 19 para. 1 no. 1	Claims within the meaning of § 19 para. 1 no. 2		Claims within the meaning of § 19 para. 1 no. 3	Total
			Total	Thereof covered bonds within the meaning of Article 129 of Regulation (EU) no. 575/2013		
Germany	Q1 / 2018	-	-	-	145.0	145.0
	Q1 / 2017	-	-	-	75.0	75.0

Mortgage Pfandbriefe - Key data

in €m	Q1 / 2018	Q1 / 2017
Outstanding amount of Pfandbriefe total	4,084.0	1,835.6
Percentage share of Fixed-rate Pfandbriefe in per cent.	47.66	19.48
Share of derivatives	-	-
Cover pool total	5,230.9	3,794.8
Percentage share of Fixed-rate cover assets in per cent.	77.83	74.13
Share of derivatives	-	-
Total amount of the claims which exceed the limits laid down in § 13 para. 1	-	-
Total amount of the claims which exceed the limits laid down in § 19 para. 1 no. 2	-	-
Total amount of the claims which exceed the limits laid down in § 19 para. 1 no. 3	-	-
Volume-weighted average of the maturity that has passed since the loan was granted (in years)	7.2	6.7
Weighted average loan-to-value ratio in per cent.	max. 60.0	max. 60.0

Maturity structure of Mortgage Pfandbriefe as well as the fixed-interest periods of the corresponding cover assets

in €m	Q1 / 2018		Q1 / 2017	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	27.0	527.6	-	364.3
More than 6 months up to 12 months	121.8	299.5	70.0	347.7
More than 12 months up to 18 months	1,022.2	334.5	-	188.7
More than 18 months up to 2 years	136.0	257.4	408.0	232.0
More than 2 years up to 3 years	682.0	563.6	510.1	373.1
More than 3 years up to 4 years	209.3	521.9	575.0	369.0
More than 4 years up to 5 years	101.5	510.8	62.5	298.6
More than 5 years up to 10 years	662.1	1,945.8	210.0	1,447.8
More than 10 years	1,122.1	269.8	-	173.6
Total	4,084.0	5,230.9	1,835.6	3,794.8

Cover assets by size

in €m	Q1 / 2018	Q1 / 2017
Up to € 300,000	1,329.6	1,083.1
More than € 300,000 up to € 1m	564.7	329.0
More than € 1m up to € 10m	2,061.2	1,172.6
More than € 10m	1,130.4	1,135.1
Total	5,085.9	3,719.8

Cover assets by country and by utilisation (residential)

in €m		Residential properties					Total
		Condominiums	One- and Two-family houses	Apartment buildings	Buildings under construction	Building grounds	
Germany	Q1 / 2018	237.6	861.2	2,425.0	-	0.8	3,524.6
	Q1 / 2017	185.2	715.0	1,944.7	-	0.7	2,845.6
Luxembourg	Q1 / 2018	-	-	-	-	-	-
	Q1 / 2017	-	-	-	-	-	-
USA	Q1 / 2018	-	-	-	-	-	-
	Q1 / 2017	-	-	-	-	-	-
Total	Q1 / 2018	237.6	861.2	2,425.0	-	0.8	3,524.6
	Q1 / 2017	185.2	715.0	1,944.7	-	0.7	2,845.6

Cover assets by country and by utilisation (commercial)

in €m		Commercial properties						Total
		Office buildings	Commercial building	Industrial buildings	Other commercial real estates	Buildings under construction	Building grounds	
Germany	Q1 / 2018	368.8	370.7	72.4	673.9	-	0.5	1,486.3
	Q1 / 2017	276.0	170.1	9.1	211.4	-	-	666.6
Luxembourg	Q1 / 2018	75.0	-	-	-	-	-	75.0
	Q1 / 2017	137.5	-	-	-	-	-	137.5
USA	Q1 / 2018	-	-	-	-	-	-	-
	Q1 / 2017	70.1	-	-	-	-	-	70.1
Total	Q1 / 2018	443.8	370.7	72.4	673.9	-	0.5	1,561.3
	Q1 / 2017	483.6	170.1	9.1	211.4	-	-	874.2

Total amount of payments in arrears by at least 90 days and distribution by country

in €m		Total amount of payments in arrears by at least 90 days *	Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim
Germany	Q1 / 2018	0.0	-
	Q1 / 2017	0.0	0.0
Luxembourg	Q1 / 2018	-	-
	Q1 / 2017	-	-
USA	Q1 / 2018	-	-
	Q1 / 2017	-	-
Total	Q1 / 2018	0.0	-
	Q1 / 2017	0.0	0.0

* The total amount of payments in arrears by at least 90 days is not part of the reported cover pool.

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Outstanding amount of Public Sector Pfandbriefe and its cover assets by nominal value, net present value and risk-adjusted net present value as well as the net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation (Pfandbrief-Barwertverordnung) for each foreign currency

in €m	Nominal value		Net present value		Risk-adjusted net present value * + 250 bp		Risk-adjusted net present value * - 250 bp		Risk-adjusted net present value * stress of currency	
	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017
Outstandings	16,466.2	14,853.6	18,653.0	17,054.2	16,328.5	14,926.4	21,808.1	17,797.4	16,534.9	17,452.5
Cover pool total	18,130.1	16,857.7	20,423.2	19,141.2	17,857.6	17,014.9	24,166.8	19,885.5	17,926.6	19,258.0
Overcollateralisation	1,663.9	2,004.1	1,770.2	2,087.0	1,529.1	2,088.5	2,358.7	2,088.1	1,391.7	1,805.5
Overcollateralisation in per cent.	10.1	13.5	9.5	12.2	9.4	14.0	10.8	11.7	8.4	10.3

* Static method according to §§ 5, 6 Pfandbrief Net Present Value Regulation

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q1 / 2018	Q1 / 2017
USD	-552.1	-1,126.6

Further cover assets for Public Sector Pfandbriefe according to § 20 para. 2 no. 1 and no. 2

in €m		Claims within the meaning of § 20 para. 2 no. 1	Claims within the meaning of § 20 para. 2 no. 2		Total
			Total	Thereof covered bonds within the meaning of Article 129 of Regulation (EU) no. 575/2013	
Germany	Q1 / 2018	-	488.8	185.0	488.8
	Q1 / 2017	-	452.2	120.0	452.2

Public Sector Pfandbriefe - Key data

in €m	Q1 / 2018	Q1 / 2017
Outstanding amount of Pfandbriefe total	16,466.2	14,853.6
Percentage share of Fixed-rate Pfandbriefe in per cent.	94.18	93.61
Share of derivatives	-	-
Cover pool total	18,130.1	16,857.7
Percentage share of Fixed-rate cover assets in per cent.	86.37	81.47
Share of derivatives	-	-
Total amount of the claims which exceed the limits laid down in § 20 para. 2 no. 2	-	-

Maturity structure of Public Sector Pfandbriefe as well as the fixed-interest periods of the corresponding cover assets

in €m	Q1 / 2018		Q1 / 2017	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	405.2	522.3	604.5	1,558.9
More than 6 months up to 12 months	1,098.5	1,164.7	973.5	911.3
More than 12 months up to 18 months	2,584.3	949.1	427.1	834.5
More than 18 months up to 2 years	872.5	952.6	3,154.6	748.4
More than 2 years up to 3 years	777.1	1,632.3	956.6	1,790.3
More than 3 years up to 4 years	1,416.8	1,216.2	1,460.4	1,284.8
More than 4 years up to 5 years	473.5	1,390.5	382.1	1,571.9
More than 5 years up to 10 years	4,692.9	5,539.6	3,447.5	4,606.0
More than 10 years	4,145.4	4,762.8	3,447.3	3,551.6
Total	16,466.2	18,130.1	14,853.6	16,857.7

Cover assets by size

in €m	Q1 / 2018	Q1 / 2017
Up to € 10m	3,114.5	1,894.5
More than € 10m up to € 100m	6,458.8	4,967.5
More than € 100m	8,068.0	9,543.5
Total	17,641.3	16,405.5

Cover assets by country and by client group (including statutory overcollateralisation according to § 4 para. 1)

in €m		Claims without guarantee					Claims with guarantee					Total	
		Total	Thereof				Total	Thereof					(guaranteed by ECA)
			Country	Regional authorities	Local authorities	Other debtors		Country	Regional authorities	Local authorities	Other debtors		
Germany	Q1 / 2018	14,527.6	125.0	3,428.3	6,426.9	4,547.4	2,028.7	620.2	495.5	687.0	226.0	(551.8)	16,556.3
	Q1 / 2017	13,570.7	380.0	4,358.2	4,115.8	4,716.7	1,749.1	702.1	425.3	559.3	62.4	(629.3)	15,319.8
Belgium	Q1 / 2018	30.0	-	-	-	30.0	24.0	-	-	-	24.0	(24.0)	54.0
	Q1 / 2017	30.0	-	-	-	30.0	24.6	-	-	-	24.6	(24.6)	54.6
Denmark	Q1 / 2018	-	-	-	-	-	65.3	-	-	-	65.3	(65.3)	65.3
	Q1 / 2017	-	-	-	-	-	72.2	-	-	-	72.2	(72.2)	72.2
Finland	Q1 / 2018	5.0	-	-	-	5.0	27.4	-	-	-	27.4	(27.4)	32.4
	Q1 / 2017	5.0	-	-	-	5.0	53.1	-	-	-	53.1	(53.1)	58.1
France	Q1 / 2018	35.0	-	-	-	35.0	218.8	218.8	-	-	-	(-)	253.8
	Q1 / 2017	-	-	-	-	-	123.5	123.5	-	-	-	(65.3)	123.5
UK	Q1 / 2018	-	-	-	-	-	29.5	29.5	-	-	-	(29.5)	29.5
	Q1 / 2017	-	-	-	-	-	42.6	42.6	-	-	-	(42.6)	42.6
Canada	Q1 / 2018	-	-	-	-	-	18.9	18.9	-	-	-	(-)	18.9
	Q1 / 2017	-	-	-	-	-	31.1	31.1	-	-	-	(-)	31.1
Latvia	Q1 / 2018	31.0	-	-	31.0	-	-	-	-	-	-	(-)	31.0
	Q1 / 2017	34.0	-	-	34.0	-	-	-	-	-	-	(-)	34.0
Luxembourg	Q1 / 2018	35.0	-	-	-	35.0	-	-	-	-	-	(-)	35.0
	Q1 / 2017	25.0	-	-	-	25.0	-	-	-	-	-	(-)	25.0
The Netherlands	Q1 / 2018	-	-	-	-	-	44.8	44.8	-	-	-	(44.8)	44.8
	Q1 / 2017	-	-	-	-	-	49.1	49.1	-	-	-	(49.1)	49.1
Austria	Q1 / 2018	-	-	-	-	-	36.5	36.5	-	-	-	(36.5)	36.5
	Q1 / 2017	-	-	-	-	-	46.0	46.0	-	-	-	(46.0)	46.0
Switzerland	Q1 / 2018	-	-	-	-	-	8.9	-	-	-	8.9	(8.9)	8.9
	Q1 / 2017	-	-	-	-	-	2.2	-	-	-	2.2	(2.2)	2.2
USA	Q1 / 2018	-	-	-	-	-	474.9	360.3	-	-	114.6	(360.3)	474.9
	Q1 / 2017	-	-	-	-	-	547.3	417.1	-	-	130.2	(417.1)	547.3
Total	Q1 / 2018	14,663.6	125.0	3,428.3	6,457.9	4,652.4	2,977.7	1,329.0	495.5	687.0	466.2	(1,148.5)	17,641.3
	Q1 / 2017	13,664.7	380.0	4,358.2	4,149.8	4,776.7	2,740.8	1,411.5	425.3	559.3	344.7	(1,401.5)	16,405.5

Total amount of payments in arrears by at least 90 days and distribution by country

in €m		Total amount of payments in arrears by at least 90 days *					Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim				
		Country	Regional authorities	Local authorities	Other debtors	(guaranteed by ECA)	Country	Regional authorities	Local authorities	Other debtors	(guaranteed by ECA)
Germany	Q1 / 2018	-	0.0	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	50.6	-	-	-	(50.6)	38.5	-	-	-	(38.5)
Belgium	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Denmark	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Finland	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
France	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
UK	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Canada	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Latvia	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Luxembourg	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
The Netherlands	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Austria	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Switzerland	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
USA	Q1 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Total	Q1 / 2018	-	0.0	-	-	(-)	-	-	-	-	(-)
	Q1 / 2017	50.6	-	-	-	(50.6)	38.5	-	-	-	(38.5)

* The total amount of payments in arrears by at least 90 days is not part of the reported cover pool.

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Outstanding amount of Ship Pfandbriefe and its cover assets by nominal value, net present value and risk-adjusted net present value as well as the net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation (Pfandbrief-Barwertverordnung) for each foreign currency

in €m	Nominal value		Net present value		Risk-adjusted net present value * + 250 bp		Risk-adjusted net present value * - 250 bp		Risk-adjusted net present value * stress of currency	
	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017
Outstandings	76.1	80.0	80.0	80.7	76.9	79.1	84.3	80.6	76.9	79.1
Cover pool total	282.5	315.0	305.2	343.6	301.6	338.4	310.1	345.2	258.6	292.4
Overcollateralisation	206.4	235.0	225.2	262.9	224.7	259.3	225.8	264.6	181.7	213.3
Overcollateralisation in per cent.	271.2	293.8	281.5	325.8	292.2	327.8	267.9	328.3	236.3	269.7

* Static method according to §§ 5, 6 Pfandbrief Net Present Value Regulation

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q1 / 2018	Q1 / 2017
USD	258.0	276.0

Further cover assets for Ship Pfandbriefe according to § 26 para. 1 no. 2, no. 3 and no. 4 including statutory overcollateralisation according to § 4 para. 1 and safeguard liquidity according to § 4 para. 1a

in €m		Claims within the meaning of § 26 para. 1 no. 2	Claims within the meaning of § 26 para. 1 no. 3		Claims within the meaning of § 26 para. 1 no. 4	Total
			Total	Thereof covered bonds within the meaning of Article 129 of Regulation (EU) no. 575/2013		
Germany	Q1 / 2018	-	-	-	26.0	26.0
	Q1 / 2017	-	-	-	58.5	58.5

Ship Pfandbriefe - Key data

in €m	Q1 / 2018	Q1 / 2017
Outstanding amount of Pfandbriefe total	76.1	80.0
Percentage share of Fixed-rate Pfandbriefe in per cent.	47.44	62.50
Share of derivatives	-	-
Cover pool total	282.5	315.0
Percentage share of Fixed-rate cover assets in per cent.	4.20	18.57
Share of derivatives	-	-
Total amount of the claims which exceed the limits laid down in § 26 para. 1 no. 3	-	-
Total amount of the claims which exceed the limits laid down in § 26 para. 1 no. 4	-	-

Maturity structure of Ship Pfandbriefe as well as the fixed-interest periods of the corresponding cover assets

in €m	Q1 / 2018		Q1 / 2017	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	33.0	26.8	50.0	17.8
More than 6 months up to 12 months	-	41.9	-	17.2
More than 12 months up to 18 months	-	23.1	30.0	56.9
More than 18 months up to 2 years	10.0	46.0	-	38.7
More than 2 years up to 3 years	2.6	37.1	-	52.9
More than 3 years up to 4 years	20.0	42.0	-	32.4
More than 4 years up to 5 years	10.5	31.6	-	43.3
More than 5 years up to 10 years	-	33.0	-	52.4
More than 10 years	-	1.0	-	3.4
Total	76.1	282.5	80.0	315.0

Cover assets by size

in €m	Q1 / 2018	Q1 / 2017
Up to € 500,000	0.8	0.4
More than € 500,000 up to € 5m	85.0	49.1
More than € 5m	170.7	207.0
Total	256.5	256.5

Cover assets by country, division into sea-going vessels and inland waterway vessels

in €m		Sea-going vessels						Inland waterway vessels	Total
		Total	Thereof						
			Bulker	Container ship	Multipurpose vessel	Tanker	Others		
Germany	Q1 / 2018	139.2	9.9	28.1	43.3	57.9	-	-	139.2
	Q1 / 2017	127.7	10.2	26.2	8.2	62.8	20.3	-	127.7
Antigua und Barbuda	Q1 / 2018	2.8	-	-	-	-	2.8	-	2.8
	Q1 / 2017	-	-	-	-	-	-	-	-
UK	Q1 / 2018	26.3	-	-	-	-	26.3	-	26.3
	Q1 / 2017	33.3	-	-	-	-	33.3	-	33.3
Croatia	Q1 / 2018	21.9	-	-	-	21.9	-	-	21.9
	Q1 / 2017	26.6	-	-	-	26.6	-	-	26.6
Liberia	Q1 / 2018	2.0	-	2.0	-	-	-	-	2.0
	Q1 / 2017	3.2	-	2.6	-	0.6	-	-	3.2
Malta	Q1 / 2018	27.3	12.6	-	-	14.7	-	-	27.3
	Q1 / 2017	33.5	15.5	-	-	18.0	-	-	33.5
Marsh. Islands	Q1 / 2018	31.1	5.4	-	-	25.7	-	-	31.1
	Q1 / 2017	32.2	-	-	-	32.2	-	-	32.2
Schweden	Q1 / 2018	5.9	-	-	-	-	5.9	-	5.9
	Q1 / 2017	-	-	-	-	-	-	-	-
Total	Q1 / 2018	256.5	27.9	30.1	43.3	120.2	35.0	-	256.5
	Q1 / 2017	256.5	25.7	28.8	8.2	140.2	53.6	-	256.5

Total amount of payments in arrears by at least 90 days

in €m	Q1 / 2018	Q1 / 2017
Total amount of payments in arrears by at least 90 days *	4.0	0.4
Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim	20.9	-

* The total amount of payments in arrears by at least 90 days is not part of the reported cover pool.

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Outstanding amount of Aircraft Pfandbriefe and its cover assets by nominal value, net present value and risk-adjusted net present value as well as the net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation (Pfandbrief-Barwertverordnung) for each foreign currency

in €m	Nominal value		Net present value		Risk-adjusted net present value * + 250 bp		Risk-adjusted net present value * - 250 bp		Risk-adjusted net present value * stress of currency	
	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017	Q1 / 2018	Q1 / 2017
Outstandings	505.0	1,006.0	512.0	1,027.3	500.7	999.9	523.9	1,025.7	500.7	999.9
Cover pool total	888.0	1,796.3	961.1	1,938.2	915.0	1,857.7	1,018.0	1,978.8	803.5	1,678.9
Overcollateralisation	383.0	790.3	449.1	910.9	414.3	857.8	494.1	953.1	302.8	679.0
Overcollateralisation in per cent.	75.8	78.6	87.7	88.7	82.7	85.8	94.3	92.9	60.5	67.9

* Static method according to §§ 5, 6 Pfandbrief Net Present Value Regulation

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q1 / 2018	Q1 / 2017
GBP	52.2	20.8
USD	640.1	1,061.1

Further cover assets for Aircraft Pfandbriefe according to § 26f para. 1 no. 2, no. 3 and no. 4 including statutory overcollateralisation according to § 4 para. 1 and safeguard liquidity according to § 4 para. 1a

in €m		Claims within the meaning of § 26f para. 1 no. 2	Claims within the meaning of § 26f para. 1 no. 3		Claims within the meaning of § 26f para. 1 no. 4	Total
			Total	Thereof covered bonds within the meaning of Article 129 of Regulation (EU) no. 575/2013		
Germany	Q1 / 2018	-	-	-	40.0	40.0
	Q1 / 2017	-	-	-	570.0	570.0

Aircraft Pfandbriefe - Key data

in €m	Q1 / 2018	Q1 / 2017
Outstanding amount of Pfandbriefe total	505.0	1,006.0
Percentage share of Fixed-rate Pfandbriefe in per cent.	100.00	100.00
Share of derivatives	-	-
Cover pool total	888.0	1,796.3
Percentage share of Fixed-rate cover assets in per cent.	54.51	66.50
Share of derivatives	-	-
Total amount of the claims which exceed the limits laid down in § 26f para. 1 no. 3	-	-
Total amount of the claims which exceed the limits laid down in § 26f para. 1 no. 4	-	-

Maturity structure of Aircraft Pfandbriefe as well as the fixed-interest periods of the corresponding cover assets

in €m	Q1 / 2018		Q1 / 2017	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	-	76.0	501.0	248.2
More than 6 months up to 12 months	500.0	70.6	-	240.0
More than 12 months up to 18 months	-	74.8	-	156.1
More than 18 months up to 2 years	5.0	68.3	500.0	118.2
More than 2 years up to 3 years	-	188.0	5.0	367.8
More than 3 years up to 4 years	-	73.3	-	278.3
More than 4 years up to 5 years	-	80.9	-	137.4
More than 5 years up to 10 years	-	222.6	-	214.4
More than 10 years	-	33.5	-	35.9
Total	505.0	888.0	1,006.0	1,796.3

Cover assets by size

in €m	Q1 / 2018	Q1 / 2017
Up to € 500,000	-	0.2
More than € 500,000 up to € 5m	92.4	68.6
More than € 5m	755.6	1,157.5
Total	848.0	1,226.3

Cover assets by country and by aircraft types

in €m		Business Jet	Freighter	Narrowbody	Regional Jet	Turboprop	Ultralarge	Widebody	Total
Germany	Q1 / 2018	-	98.9	27.9	-	14.4	-	-	141.2
	Q1 / 2017	-	124.2	54.4	-	19.7	-	-	198.3
Finland	Q1 / 2018	-	-	-	-	-	-	31.0	31.0
	Q1 / 2017	-	-	-	-	-	-	40.2	40.2
France	Q1 / 2018	-	-	-	-	-	55.7	29.1	84.8
	Q1 / 2017	-	-	15.4	-	-	69.3	36.5	121.2
UK	Q1 / 2018	-	-	20.0	7.4	79.7	72.2	-	179.3
	Q1 / 2017	-	-	31.5	8.9	38.8	77.7	-	156.9
Ireland	Q1 / 2018	-	-	1.8	-	-	-	32.7	34.5
	Q1 / 2017	-	-	55.6	-	-	-	43.5	99.1
Luxembourg	Q1 / 2018	-	-	-	-	-	-	-	-
	Q1 / 2017	-	53.6	-	-	-	-	-	53.6
Switzerland	Q1 / 2018	-	-	25.7	-	-	-	-	25.7
	Q1 / 2017	-	-	32.4	-	-	-	-	32.4
USA	Q1 / 2018	-	86.0	218.1	47.4	-	-	-	351.5
	Q1 / 2017	-	107.4	346.1	71.1	-	-	-	524.6
Total	Q1 / 2018	-	184.9	293.5	54.8	94.1	127.9	92.8	848.0
	Q1 / 2017	-	285.2	535.4	80.0	58.5	147.0	120.2	1,226.3

Total amount of payments in arrears by at least 90 days

in €m	Q1 / 2018	Q1 / 2017
Total amount of payments in arrears by at least 90 days	-	-
Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim	-	-