



Publication in accordance with § 28 Pfandbrief Act  
As at 30 June 2018

# Index

<b>Information on Mortgage Pfandbriefe and its cover assets</b>	<b>3</b>
Information on Public Sector Pfandbriefe and its cover assets	12
Information on Ship Pfandbriefe and its cover assets	20
Information on Aircraft Pfandbriefe and its cover assets	28

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	
	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017
Outstandings	4,057.2	2,039.3	4,124.9	2,064.9	3,773.9	1,994.9	4,656.9	2,074.4	3,773.9	1,994.9
Cover pool total	5,516.9	3,940.0	5,982.6	4,288.9	5,534.3	3,978.4	6,568.2	4,346.8	5,534.2	3,967.2
Overcollateralisation	1,459.7	1,900.7	1,857.7	2,224.0	1,760.4	1,983.5	1,911.3	2,272.4	1,760.3	1,972.3
Overcollateralisation in per cent.	36.0	93.2	45.0	107.7	46.6	99.4	41.0	109.5	46.6	98.9

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

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q2 / 2018	Q2 / 2017
USD	0.8	67.1

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	Q2 / 2018	-	-	-	395.0	395.0
	Q2 / 2017	-	-	-	75.0	75.0

## Mortgage Pfandbriefe - Key data

in €m	Q2 / 2018	Q2 / 2017
<b>Outstanding amount of Pfandbriefe total</b>	<b>4,057.2</b>	<b>2,039.3</b>
Percentage share of Fixed-rate Pfandbriefe in per cent.	47.32	22.46
Share of derivatives	-	-
<b>Cover pool total</b>	<b>5,516.9</b>	<b>3,940.0</b>
Percentage share of Fixed-rate cover assets in per cent.	78.87	74.12
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)	7.1	6.8
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	Q2 / 2018		Q2 / 2017	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	121.8	779.5	70.0	543.0
More than 6 months up to 12 months	997.4	343.7	-	294.0
More than 12 months up to 18 months	136.0	249.2	70.0	184.3
More than 18 months up to 2 years	550.0	320.1	951.8	302.6
More than 2 years up to 3 years	132.0	654.3	500.0	329.1
More than 3 years up to 4 years	261.8	506.7	75.0	374.5
More than 4 years up to 5 years	455.1	557.9	72.5	282.9
More than 5 years up to 10 years	1,246.0	1,895.9	300.0	1,453.3
More than 10 years	157.1	209.6	-	176.3
<b>Total</b>	<b>4,057.2</b>	<b>5,516.9</b>	<b>2,039.3</b>	<b>3,940.0</b>

## Cover assets by size

in €m	Q2 / 2018	Q2 / 2017
Up to € 300,000	1,319.3	1,087.5
More than € 300,000 up to € 1m	563.2	353.8
More than € 1m up to € 10m	2,088.9	1,308.2
More than € 10m	1,150.5	1,115.5
<b>Total</b>	<b>5,121.9</b>	<b>3,865.0</b>

## 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	Q2 / 2018	238.1	862.0	2,440.1	-	1.2	<b>3,541.4</b>
	Q2 / 2017	185.5	716.5	2,082.2	-	0.6	<b>2,984.8</b>
Luxembourg	Q2 / 2018	-	-	-	-	-	-
	Q2 / 2017	-	-	-	-	-	-
USA	Q2 / 2018	-	-	-	-	-	-
	Q2 / 2017	-	-	-	-	-	-
<b>Total</b>	<b>Q2 / 2018</b>	<b>238.1</b>	<b>862.0</b>	<b>2,440.1</b>	<b>-</b>	<b>1.2</b>	<b>3,541.4</b>
	<b>Q2 / 2017</b>	<b>185.5</b>	<b>716.5</b>	<b>2,082.2</b>	<b>-</b>	<b>0.6</b>	<b>2,984.8</b>

## 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	Q2 / 2018	366.0	364.5	102.1	672.5	-	0.4	1,505.5
	Q2 / 2017	266.4	168.0	11.9	227.3	-	-	673.6
Luxembourg	Q2 / 2018	75.0	-	-	-	-	-	75.0
	Q2 / 2017	140.9	-	-	-	-	-	140.9
USA	Q2 / 2018	-	-	-	-	-	-	-
	Q2 / 2017	65.7	-	-	-	-	-	65.7
<b>Total</b>	<b>Q2 / 2018</b>	<b>441.0</b>	<b>364.5</b>	<b>102.1</b>	<b>672.5</b>	<b>-</b>	<b>0.4</b>	<b>1,580.5</b>
	<b>Q2 / 2017</b>	<b>473.0</b>	<b>168.0</b>	<b>11.9</b>	<b>227.3</b>	<b>-</b>	<b>-</b>	<b>880.2</b>

## 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	Q2 / 2018	0.3	-
	Q2 / 2017	-	0.1
Luxembourg	Q2 / 2018	-	-
	Q2 / 2017	-	-
USA	Q2 / 2018	-	-
	Q2 / 2017	-	-
<b>Total</b>	<b>Q2 / 2018</b>	<b>0.3</b>	-
	<b>Q2 / 2017</b>	-	<b>0.1</b>

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

# Index

Information on Mortgage Pfandbriefe and its cover assets	3
<b>Information on Public Sector Pfandbriefe and its cover assets</b>	<b>12</b>
Information on Ship Pfandbriefe and its cover assets	20
Information on Aircraft Pfandbriefe and its cover assets	28

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	
	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017
Outstandings	16,215.7	14,237.1	18,442.9	16,266.0	16,132.0	14,249.3	21,579.4	17,085.3	16,346.6	14,613.8
Cover pool total	17,830.0	16,903.1	20,186.0	18,880.5	17,685.9	16,828.6	23,860.0	19,701.2	17,755.4	16,927.8
Overcollateralisation	1,614.3	2,666.0	1,743.1	2,614.5	1,553.9	2,579.3	2,280.6	2,615.9	1,408.8	2,314.0
Overcollateralisation in per cent.	10.0	18.7	9.5	16.1	9.6	18.1	10.6	15.3	8.6	15.8

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

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q2 / 2018	Q2 / 2017
GBP	11.0	-
USD	-576.7	-1,072.6

## 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	Q2 / 2018	-	467.9	185.0	467.9
	Q2 / 2017	-	482.1	185.0	482.1

## Public Sector Pfandbriefe - Key data

in €m	Q2 / 2018	Q2 / 2017
<b>Outstanding amount of Pfandbriefe total</b>	<b>16,215.7</b>	<b>14,237.1</b>
Percentage share of Fixed-rate Pfandbriefe in per cent.	94.71	93.45
Share of derivatives	-	-
<b>Cover pool total</b>	<b>17,830.0</b>	<b>16,903.1</b>
Percentage share of Fixed-rate cover assets in per cent.	85.83	80.02
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	Q2 / 2018		Q2 / 2017	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	1,098.6	1,315.2	900.1	1,570.9
More than 6 months up to 12 months	2,601.3	912.2	294.5	791.7
More than 12 months up to 18 months	872.5	930.6	1,019.6	1,031.4
More than 18 months up to 2 years	362.5	858.0	2,538.5	792.4
More than 2 years up to 3 years	1,694.9	1,526.5	970.5	1,400.9
More than 3 years up to 4 years	343.1	1,339.5	1,457.3	1,347.7
More than 4 years up to 5 years	746.8	1,157.2	233.6	1,678.9
More than 5 years up to 10 years	4,502.1	5,254.5	3,438.7	4,741.4
More than 10 years	3,993.9	4,536.3	3,384.3	3,547.8
<b>Total</b>	<b>16,215.7</b>	<b>17,830.0</b>	<b>14,237.1</b>	<b>16,903.1</b>

## Cover assets by size

in €m	Q2 / 2018	Q2 / 2017
Up to € 10m	3,081.5	1,855.7
More than € 10m up to € 100m	6,194.4	5,058.3
More than € 100m	8,086.2	9,507.0
<b>Total</b>	<b>17,362.1</b>	<b>16,421.0</b>

## 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	Q2 / 2018	<b>14,153.8</b>	125.0	3,381.9	6,423.7	4,223.2	<b>2,031.9</b>	614.3	513.6	739.4	164.6	(546.0)	<b>16,185.7</b>
	Q2 / 2017	<b>13,689.6</b>	90.0	4,216.8	4,152.9	5,229.9	<b>1,688.1</b>	704.0	372.9	549.4	61.8	(620.3)	<b>15,377.7</b>
Belgium	Q2 / 2018	<b>30.0</b>	-	-	-	30.0	<b>64.9</b>	-	-	-	64.9	(64.9)	<b>94.9</b>
	Q2 / 2017	<b>30.0</b>	-	-	-	30.0	<b>21.8</b>	-	-	-	21.8	(21.8)	<b>51.8</b>
Denmark	Q2 / 2018	-	-	-	-	-	<b>63.9</b>	-	-	-	63.9	(63.9)	<b>63.9</b>
	Q2 / 2017	-	-	-	-	-	<b>69.9</b>	-	-	-	69.9	(69.9)	<b>69.9</b>
Finland	Q2 / 2018	<b>5.0</b>	-	-	-	5.0	<b>23.8</b>	-	-	-	23.8	(23.8)	<b>28.8</b>
	Q2 / 2017	<b>5.0</b>	-	-	-	5.0	<b>44.9</b>	-	-	-	44.9	(44.9)	<b>49.9</b>
France	Q2 / 2018	-	-	-	-	-	<b>326.1</b>	326.1	-	-	-	(55.1)	<b>326.1</b>
	Q2 / 2017	-	-	-	-	-	<b>123.9</b>	123.9	-	-	-	(26.4)	<b>123.9</b>
UK	Q2 / 2018	-	-	-	-	-	<b>29.2</b>	29.2	-	-	-	(29.2)	<b>29.2</b>
	Q2 / 2017	-	-	-	-	-	<b>37.9</b>	37.9	-	-	-	(37.9)	<b>37.9</b>
Canada	Q2 / 2018	-	-	-	-	-	<b>16.3</b>	16.3	-	-	-	(-)	<b>16.3</b>
	Q2 / 2017	-	-	-	-	-	<b>25.5</b>	25.5	-	-	-	(-)	<b>25.5</b>
Latvia	Q2 / 2018	<b>30.2</b>	-	-	30.2	-	-	-	-	-	-	(-)	<b>30.2</b>
	Q2 / 2017	<b>33.2</b>	-	-	33.2	-	-	-	-	-	-	(-)	<b>33.2</b>
Luxembourg	Q2 / 2018	<b>35.0</b>	-	-	-	35.0	-	-	-	-	-	(-)	<b>35.0</b>
	Q2 / 2017	<b>25.0</b>	-	-	-	25.0	-	-	-	-	-	(-)	<b>25.0</b>
The Netherlands	Q2 / 2018	-	-	-	-	-	<b>44.8</b>	44.8	-	-	-	(44.8)	<b>44.8</b>
	Q2 / 2017	-	-	-	-	-	<b>49.1</b>	49.1	-	-	-	(49.1)	<b>49.1</b>
Austria	Q2 / 2018	-	-	-	-	-	<b>33.9</b>	33.9	-	-	-	(33.9)	<b>33.9</b>
	Q2 / 2017	-	-	-	-	-	<b>46.0</b>	46.0	-	-	-	(46.0)	<b>46.0</b>
Switzerland	Q2 / 2018	-	-	-	-	-	<b>11.5</b>	-	-	-	11.5	(11.5)	<b>11.5</b>
	Q2 / 2017	-	-	-	-	-	<b>2.1</b>	-	-	-	2.1	(2.1)	<b>2.1</b>
USA	Q2 / 2018	-	-	-	-	-	<b>461.8</b>	345.9	-	-	115.9	(345.9)	<b>461.8</b>
	Q2 / 2017	-	-	-	-	-	<b>529.0</b>	402.9	-	-	126.1	(402.9)	<b>529.0</b>
<b>Total</b>	<b>Q2 / 2018</b>	<b>14,254.0</b>	<b>125.0</b>	<b>3,381.9</b>	<b>6,453.9</b>	<b>4,293.2</b>	<b>3,108.1</b>	<b>1,410.5</b>	<b>513.6</b>	<b>739.4</b>	<b>444.6</b>	<b>(1,219.0)</b>	<b>17,362.1</b>
	<b>Q2 / 2017</b>	<b>13,782.8</b>	<b>90.0</b>	<b>4,216.8</b>	<b>4,186.1</b>	<b>5,289.9</b>	<b>2,638.2</b>	<b>1,389.3</b>	<b>372.9</b>	<b>549.4</b>	<b>326.6</b>	<b>(1,321.3)</b>	<b>16,421.0</b>

## 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	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	50.6	-	-	-	(50.6)	38.5	-	-	-	(38.5)
Belgium	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Denmark	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Finland	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
France	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
UK	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Canada	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Latvia	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Luxembourg	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
The Netherlands	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Austria	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
Switzerland	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
USA	Q2 / 2018	-	-	-	-	(-)	-	-	-	-	(-)
	Q2 / 2017	-	-	-	-	(-)	-	-	-	-	(-)
<b>Total</b>	<b>Q2 / 2018</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>(-)</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>(-)</b>
	<b>Q2 / 2017</b>	<b>50.6</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>(50.6)</b>	<b>38.5</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>(38.5)</b>

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

# Index

Information on Mortgage Pfandbriefe and its cover assets	3
Information on Public Sector Pfandbriefe and its cover assets	12
<b>Information on Ship Pfandbriefe and its cover assets</b>	<b>20</b>
Information on Aircraft Pfandbriefe and its cover assets	28

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	
	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017
Outstandings	76.1	80.0	80.3	80.7	77.6	79.6	83.9	80.6	77.6	79.6
Cover pool total	258.1	291.3	277.1	316.5	272.7	312.3	282.1	317.8	235.2	270.5
Overcollateralisation	182.0	211.3	196.8	235.8	195.1	232.7	198.2	237.2	157.6	190.9
Overcollateralisation in per cent.	239.2	264.1	245.1	292.2	251.4	292.3	236.2	294.3	203.1	239.8

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

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q2 / 2018	Q2 / 2017
USD	225.1	250.5

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	Q2 / 2018	-	-	-	31.0	31.0
	Q2 / 2017	-	-	-	58.5	58.5

## Ship Pfandbriefe - Key data

in €m	Q2 / 2018	Q2 / 2017
<b>Outstanding amount of Pfandbriefe total</b>	<b>76.1</b>	<b>80.0</b>
Percentage share of Fixed-rate Pfandbriefe in per cent.	47.44	62.50
Share of derivatives	-	-
<b>Cover pool total</b>	<b>258.1</b>	<b>291.3</b>
Percentage share of Fixed-rate cover assets in per cent.	6.53	20.09
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	Q2 / 2018		Q2 / 2017	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	33.0	41.3	50.0	18.5
More than 6 months up to 12 months	-	32.3	-	55.0
More than 12 months up to 18 months	-	19.0	30.0	29.4
More than 18 months up to 2 years	10.0	40.7	-	39.1
More than 2 years up to 3 years	2.6	32.9	-	30.5
More than 3 years up to 4 years	30.5	39.5	-	36.0
More than 4 years up to 5 years	-	29.4	-	32.0
More than 5 years up to 10 years	-	23.0	-	48.3
More than 10 years	-	-	-	2.5
<b>Total</b>	<b>76.1</b>	<b>258.1</b>	<b>80.0</b>	<b>291.3</b>

## Cover assets by size

in €m	Q2 / 2018	Q2 / 2017
Up to € 500,000	2.1	0.1
More than € 500,000 up to € 5m	77.4	52.9
More than € 5m	147.6	179.8
<b>Total</b>	<b>227.1</b>	<b>232.8</b>

## 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	Q2 / 2018	134.2	7.4	25.8	42.8	58.2	-	-	<b>134.2</b>
	Q2 / 2017	114.7	9.1	23.6	7.6	56.4	18.0	-	<b>114.7</b>
Antigua und Barbuda	Q2 / 2018	2.5	-	-	-	-	2.5	-	<b>2.5</b>
	Q2 / 2017	-	-	-	-	-	-	-	<b>-</b>
UK	Q2 / 2018	-	-	-	-	-	-	-	<b>-</b>
	Q2 / 2017	30.6	-	-	-	-	30.6	-	<b>30.6</b>
Croatia	Q2 / 2018	22.7	-	-	-	22.7	-	-	<b>22.7</b>
	Q2 / 2017	24.6	-	-	-	24.6	-	-	<b>24.6</b>
Liberia	Q2 / 2018	2.0	-	2.0	-	-	-	-	<b>2.0</b>
	Q2 / 2017	2.8	-	2.3	-	0.5	-	-	<b>2.8</b>
Malta	Q2 / 2018	27.9	13.3	-	-	14.6	-	-	<b>27.9</b>
	Q2 / 2017	30.5	14.5	-	-	16.0	-	-	<b>30.5</b>
Marsh. Islands	Q2 / 2018	31.9	5.2	-	-	26.7	-	-	<b>31.9</b>
	Q2 / 2017	29.6	-	-	-	29.6	-	-	<b>29.6</b>
Schweden	Q2 / 2018	5.9	-	-	-	-	5.9	-	<b>5.9</b>
	Q2 / 2017	-	-	-	-	-	-	-	<b>-</b>
<b>Total</b>	<b>Q2 / 2018</b>	<b>227.1</b>	<b>25.9</b>	<b>27.8</b>	<b>42.8</b>	<b>122.2</b>	<b>8.4</b>	-	<b>227.1</b>
	<b>Q2 / 2017</b>	<b>232.8</b>	<b>23.6</b>	<b>25.9</b>	<b>7.6</b>	<b>127.1</b>	<b>48.6</b>	-	<b>232.8</b>

## Total amount of payments in arrears by at least 90 days

in €m	Q2 / 2018	Q2 / 2017
Total amount of payments in arrears by at least 90 days *	6.6	0.3
Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim	33.2	-

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

# Index

Information on Mortgage Pfandbriefe and its cover assets	3
Information on Public Sector Pfandbriefe and its cover assets	12
Information on Ship Pfandbriefe and its cover assets	20
<b>Information on Aircraft Pfandbriefe and its cover assets</b>	<b>28</b>

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	
	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017	Q2 / 2018	Q2 / 2017
Outstandings	505.0	1,006.0	511.7	1,027.0	503.5	1,005.9	520.2	1,025.7	503.5	1,005.9
Cover pool total	1,226.5	1,659.6	1,355.5	1,792.2	1,257.1	1,702.7	1,477.2	1,832.2	1,145.4	1,543.9
Overcollateralisation	721.5	653.6	843.8	765.2	753.6	696.8	957.0	806.5	641.9	538.0
Overcollateralisation in per cent.	142.9	65.0	164.9	74.5	149.7	69.3	184.0	78.6	127.5	53.5

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

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q2 / 2018	Q2 / 2017
GBP	49.6	19.2
USD	643.4	942.5

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	Q2 / 2018	-	-	-	379.9	379.9
	Q2 / 2017	-	-	-	570.0	570.0

## Aircraft Pfandbriefe - Key data

in €m	Q2 / 2018	Q2 / 2017
<b>Outstanding amount of Pfandbriefe total</b>	<b>505.0</b>	<b>1,006.0</b>
Percentage share of Fixed-rate Pfandbriefe in per cent.	100.00	100.00
Share of derivatives	-	-
<b>Cover pool total</b>	<b>1,226.5</b>	<b>1,659.6</b>
Percentage share of Fixed-rate cover assets in per cent.	69.72	67.34
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	Q2 / 2018		Q2 / 2017	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	-	76.0	501.0	281.9
More than 6 months up to 12 months	500.0	81.4	-	161.6
More than 12 months up to 18 months	5.0	118.9	-	166.5
More than 18 months up to 2 years	-	84.7	500.0	72.5
More than 2 years up to 3 years	-	273.9	5.0	326.9
More than 3 years up to 4 years	-	73.4	-	165.6
More than 4 years up to 5 years	-	88.9	-	111.9
More than 5 years up to 10 years	-	309.1	-	338.1
More than 10 years	-	120.2	-	34.6
<b>Total</b>	<b>505.0</b>	<b>1,226.5</b>	<b>1,006.0</b>	<b>1,659.6</b>

## Cover assets by size

in €m	Q2 / 2018	Q2 / 2017
Up to € 500,000	-	-
More than € 500,000 up to € 5m	99.4	79.0
More than € 5m	747.2	1,010.6
<b>Total</b>	<b>846.6</b>	<b>1,089.6</b>

## Cover assets by country and by aircraft types

in €m		Business Jet	Freighter	Narrowbody	Regional Jet	Turboprop	Ultralarge	Widebody	Total
Germany	Q2 / 2018	-	102.2	16.1	-	14.5	-	-	<b>132.8</b>
	Q2 / 2017	-	114.0	48.2	-	17.7	-	-	<b>179.9</b>
Finland	Q2 / 2018	-	-	-	-	-	-	31.8	<b>31.8</b>
	Q2 / 2017	-	-	-	-	-	-	36.6	<b>36.6</b>
France	Q2 / 2018	-	-	-	-	-	52.3	30.0	<b>82.3</b>
	Q2 / 2017	-	-	-	-	-	65.9	33.5	<b>99.4</b>
UK	Q2 / 2018	-	-	20.2	6.9	77.7	69.5	-	<b>174.3</b>
	Q2 / 2017	-	-	19.9	8.4	35.4	75.0	-	<b>138.7</b>
Ireland	Q2 / 2018	-	-	1.4	-	45.9	-	33.4	<b>80.7</b>
	Q2 / 2017	-	-	51.1	-	-	-	39.6	<b>90.7</b>
Luxembourg	Q2 / 2018	-	-	-	-	-	-	-	-
	Q2 / 2017	-	47.9	-	-	-	-	-	<b>47.9</b>
Switzerland	Q2 / 2018	-	-	25.5	-	-	-	-	<b>25.5</b>
	Q2 / 2017	-	-	30.1	-	-	-	-	<b>30.1</b>
USA	Q2 / 2018	-	88.7	181.8	48.7	-	-	-	<b>319.2</b>
	Q2 / 2017	-	98.4	303.3	64.6	-	-	-	<b>466.3</b>
<b>Total</b>	<b>Q2 / 2018</b>	-	<b>190.9</b>	<b>245.0</b>	<b>55.6</b>	<b>138.1</b>	<b>121.8</b>	<b>95.2</b>	<b>846.6</b>
	<b>Q2 / 2017</b>	-	<b>260.3</b>	<b>452.6</b>	<b>73.0</b>	<b>53.1</b>	<b>140.9</b>	<b>109.7</b>	<b>1,089.6</b>

## Total amount of payments in arrears by at least 90 days

<b>in €m</b>	<b>Q2 / 2018</b>	<b>Q2 / 2017</b>
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	-	-