



Publication in accordance with § 28 Pfandbrief Act
As at 30 September 2016

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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	
	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015
Pfandbriefe total	1,905.6	1,877.6	1,947.8	1,922.7	1,882.7	1,879.2	1,945.0	1,929.1	1,882.7	1,879.2
Cover pool total	3,285.0	3,173.6	3,648.9	3,495.4	3,370.9	3,241.5	3,644.4	3,550.9	3,354.4	3,231.0
Overcollateralisation	1,379.4	1,296.0	1,701.1	1,572.7	1,488.2	1,362.3	1,699.4	1,621.8	1,471.7	1,351.8
Overcollateralisation in per cent.	72.4	69.0	87.3	81.8	79.0	72.5	87.4	84.1	78.2	71.9

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

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q3 / 2016	Q3 / 2015
CHF	0.0	6.3
USD	98.9	59.6

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	Q3 / 2016	0.0	0.0	0.0	75.0	75.0
	Q3 / 2015	0.0	10.0	0.0	65.0	75.0

Mortgage Pfandbriefe - Key data

in €m	Q3 / 2016	Q3 / 2015
Outstanding amount of Pfandbriefe total	1,905.6	1,877.6
Percentage share of Fixed-rate Pfandbriefe in per cent.	18.76	24.24
Share of derivatives	0.0	0.0
Cover pool total	3,285.0	3,173.6
Percentage share of Fixed-rate cover assets in per cent.	80.15	76.53
Share of derivatives	0.0	0.0
Total amount of the claims which exceed the limits laid down in § 13 para. 1	0.0	0.0
Total amount of the claims which exceed the limits laid down in § 19 para. 1 no. 2	0.0	0.0
Total amount of the claims which exceed the limits laid down in § 19 para. 1 no. 3	0.0	0.0
Volume-weighted average of the maturity that has passed since the loan was granted (in years)	7.3	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	Q3 / 2016		Q3 / 2015	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	70.0	560.5	95.0	493.8
More than 6 months up to 12 months	0.0	153.1	52.5	182.9
More than 12 months up to 18 months	70.0	238.8	70.0	255.0
More than 18 months up to 2 years	0.0	175.7	0.0	135.1
More than 2 years up to 3 years	918.1	421.8	70.0	300.4
More than 3 years up to 4 years	500.0	253.8	1,017.6	473.6
More than 4 years up to 5 years	75.0	285.8	500.0	221.7
More than 5 years up to 10 years	272.5	1,111.1	72.5	1,016.9
More than 10 years	0.0	84.4	0.0	94.2
Total	1,905.6	3,285.0	1,877.6	3,173.6

Cover assets by size

in €m	Q3 / 2016	Q3 / 2015
Up to € 300,000	1,088.0	1,118.2
More than € 300,000 up to € 1m	299.9	291.2
More than € 1m up to € 10m	1,021.0	795.6
More than € 10m	801.1	893.6
Total	3,210.0	3,098.6

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	Q3 / 2016	184.1	714.2	1,447.8	0.0	0.5	2,346.6
	Q3 / 2015	195.9	714.4	1,225.9	0.0	0.1	2,136.3
Luxembourg	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	0.0
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	0.0
Austria	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	0.0
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	0.0
USA	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	0.0
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	0.0
Total	Q3 / 2016	184.1	714.2	1,447.8	0.0	0.5	2,346.6
	Q3 / 2015	195.9	714.4	1,225.9	0.0	0.1	2,136.3

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	Q3 / 2016	251.3	155.3	4.6	204.0	0.0	0.0	615.2
	Q3 / 2015	304.1	225.6	7.8	216.0	0.0	0.1	753.6
Luxembourg	Q3 / 2016	143.5	0.0	0.0	0.0	0.0	0.0	143.5
	Q3 / 2015	143.5	0.0	0.0	0.0	0.0	0.0	143.5
Austria	Q3 / 2016	0.0	7.9	0.0	0.0	0.0	0.0	7.9
	Q3 / 2015	0.0	8.3	0.0	0.0	0.0	0.0	8.3
USA	Q3 / 2016	96.8	0.0	0.0	0.0	0.0	0.0	96.8
	Q3 / 2015	56.9	0.0	0.0	0.0	0.0	0.0	56.9
Total	Q3 / 2016	491.6	163.2	4.6	204.0	0.0	0.0	863.4
	Q3 / 2015	504.5	233.9	7.8	216.0	0.0	0.1	962.3

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	Q3 / 2016	0.0	0.1
	Q3 / 2015	0.0	0.1
Luxembourg	Q3 / 2016	0.0	0.0
	Q3 / 2015	0.0	0.0
Austria	Q3 / 2016	0.0	0.0
	Q3 / 2015	0.0	0.0
USA	Q3 / 2016	0.0	0.0
	Q3 / 2015	0.0	0.0
Total	Q3 / 2016	0.0	0.1
	Q3 / 2015	0.0	0.1

* 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	
	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015
Pfandbriefe total	13,361.9	16,585.1	16,228.2	19,222.6	14,190.7	17,076.0	16,527.2	20,158.4	14,577.6	17,667.0
Cover pool total	18,153.8	19,733.8	21,353.7	22,542.0	18,884.1	20,074.1	21,706.7	23,625.1	19,017.7	20,183.9
Overcollateralisation	4,791.9	3,148.7	5,125.5	3,319.4	4,693.4	2,998.1	5,179.5	3,466.7	4,440.1	2,516.9
Overcollateralisation in per cent.	35.9	19.0	31.6	17.3	33.1	17.6	31.3	17.2	30.5	14.2

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

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q3 / 2016	Q3 / 2015
CHF	2.9	1.9
JPY	-71.9	-137.1
USD	-944.9	-1,879.3

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	Q3 / 2016	0.0	608.1	70.0	608.1
	Q3 / 2015	0.0	567.0	70.0	567.0

Public Sector Pfandbriefe - Key data

in €m	Q3 / 2016	Q3 / 2015
Outstanding amount of Pfandbriefe total	13,361.9	16,585.1
Percentage share of Fixed-rate Pfandbriefe in per cent.	92.00	89.46
Share of derivatives	0.0	0.0
Cover pool total	18,153.8	19,733.8
Percentage share of Fixed-rate cover assets in per cent.	83.40	86.28
Share of derivatives	0.0	0.0
Total amount of the claims which exceed the limits laid down in § 20 para. 2 no. 2	0.0	0.0

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

in €m	Q3 / 2016		Q3 / 2015	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	364.8	1,499.7	1,783.5	1,726.6
More than 6 months up to 12 months	604.5	1,363.6	1,589.9	901.4
More than 12 months up to 18 months	947.9	1,001.4	353.0	1,452.8
More than 18 months up to 2 years	425.8	827.9	614.5	1,444.3
More than 2 years up to 3 years	3,382.0	1,540.5	1,148.1	1,831.7
More than 3 years up to 4 years	937.0	1,776.0	3,440.5	1,331.9
More than 4 years up to 5 years	1,411.1	1,161.6	959.5	1,838.0
More than 5 years up to 10 years	1,722.2	4,873.1	3,026.8	5,004.8
More than 10 years	3,566.6	4,110.0	3,669.3	4,202.3
Total	13,361.9	18,153.8	16,585.1	19,733.8

Cover assets by size

in €m	Q3 / 2016	Q3 / 2015
Up to € 10m	1,809.4	1,894.3
More than € 10m up to € 100m	5,026.6	5,107.3
More than € 100m	10,709.7	12,165.2
Total	17,545.7	19,166.8

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	Q3 / 2016	14,632.6	610.0	4,831.8	4,086.2	5,104.6	1,787.6	650.9	504.8	568.4	63.5	(582.7)	16,420.2
	Q3 / 2015	16,321.1	640.0	5,607.3	4,138.7	5,935.1	1,792.6	626.3	556.4	544.3	65.6	(544.2)	18,113.7
Belgium	Q3 / 2016	30.0	0.0	0.0	0.0	30.0	24.9	0.0	0.0	0.0	24.9	(24.9)	54.9
	Q3 / 2015	134.0	0.0	0.0	0.0	134.0	24.4	0.0	0.0	0.0	24.4	(24.4)	158.4
Denmark	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	73.0	0.0	0.0	0.0	73.0	(73.0)	73.0
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	32.9	0.0	0.0	0.0	32.9	(32.9)	32.9
Finland	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	56.0	0.0	0.0	0.0	56.0	(56.0)	56.0
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	69.2	0.0	0.0	0.0	69.2	(69.2)	69.2
France	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	64.5	64.5	0.0	0.0	0.0	(64.5)	64.5
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	45.1	45.1	0.0	0.0	0.0	(45.1)	45.1
UK	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	44.8	44.8	0.0	0.0	0.0	(44.8)	44.8
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	52.6	52.6	0.0	0.0	0.0	(52.6)	52.6
Canada	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	34.1	34.1	0.0	0.0	0.0	(0.0)	34.1
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	75.7	75.7	0.0	0.0	0.0	(0.0)	75.7
Latvia	Q3 / 2016	35.4	0.0	0.0	35.4	0.0	0.0	0.0	0.0	0.0	0.0	(0.0)	35.4
	Q3 / 2015	38.1	0.0	0.0	38.1	0.0	0.0	0.0	0.0	0.0	0.0	(0.0)	38.1
Luxembourg	Q3 / 2016	25.0	0.0	0.0	0.0	25.0	0.0	0.0	0.0	0.0	0.0	(0.0)	25.0
	Q3 / 2015	25.0	0.0	0.0	0.0	25.0	0.0	0.0	0.0	0.0	0.0	(0.0)	25.0
The Netherlands	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	41.6	41.6	0.0	0.0	0.0	(41.6)	41.6
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	30.4	30.4	0.0	0.0	0.0	(30.4)	30.4
Switzerland	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	2.6	0.0	0.0	0.0	2.6	(2.6)	2.6
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	3.1	0.0	0.0	0.0	3.1	(3.1)	3.1
USA	Q3 / 2016	134.4	134.4	0.0	0.0	0.0	559.2	445.0	0.0	0.0	114.2	(445.0)	693.6
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	522.6	500.2	0.0	0.0	22.4	(500.2)	522.6
Total	Q3 / 2016	14,857.4	744.4	4,831.8	4,121.6	5,159.6	2,688.3	1,280.9	504.8	568.4	334.2	(1,335.1)	17,545.7
	Q3 / 2015	16,518.2	640.0	5,607.3	4,176.8	6,094.1	2,648.6	1,330.3	556.4	544.3	217.6	(1,302.1)	19,166.8

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	Q3 / 2016	50.8	0.0	0.0	0.0	(50.8)	55.2	0.0	0.0	0.0	(55.2)
	Q3 / 2015	20.9	0.0	0.0	0.0	(20.9)	75.7	0.0	0.0	0.0	(75.7)
Belgium	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
Denmark	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
Finland	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
France	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
UK	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
Canada	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
Latvia	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
Luxembourg	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
The Netherlands	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
Switzerland	Q3 / 2016	0.0	0.0	0.0	3.8	(3.8)	0.0	0.0	0.0	2.6	(2.6)
	Q3 / 2015	0.0	0.0	0.0	0.3	(0.3)	0.0	0.0	0.0	3.1	(3.1)
USA	Q3 / 2016	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
	Q3 / 2015	0.0	0.0	0.0	0.0	(0.0)	0.0	0.0	0.0	0.0	(0.0)
Total	Q3 / 2016	50.8	0.0	0.0	3.8	(54.6)	55.2	0.0	0.0	2.6	(57.8)
	Q3 / 2015	20.9	0.0	0.0	0.3	(21.2)	75.7	0.0	0.0	3.1	(78.8)

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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	
	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015
Pfandbriefe total	80.0	80.0	80.8	81.0	78.2	76.5	80.6	81.3	78.2	81.0
Cover pool total	211.2	206.5	235.2	228.4	232.2	225.5	236.1	229.5	195.3	192.5
Overcollateralisation	131.2	126.5	154.4	147.4	154.0	149.0	155.5	148.2	117.1	111.5
Overcollateralisation in per cent.	164.0	158.1	191.1	182.0	196.9	194.8	192.9	182.3	149.7	137.7

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

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q3 / 2016	Q3 / 2015
USD	220.9	213.7

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	Q3 / 2016	0.0	0.0	0.0	6.0	6.0
	Q3 / 2015	0.0	0.0	0.0	6.0	6.0

Ship Pfandbriefe - Key data

in €m	Q3 / 2016	Q3 / 2015
Outstanding amount of Pfandbriefe total	80.0	80.0
Percentage share of Fixed-rate Pfandbriefe in per cent.	62.50	62.50
Share of derivatives	0.0	0.0
Cover pool total	211.2	206.5
Percentage share of Fixed-rate cover assets in per cent.	2.84	2.91
Share of derivatives	0.0	0.0
Total amount of the claims which exceed the limits laid down in § 26 para. 1 no. 3	0.0	0.0
Total amount of the claims which exceed the limits laid down in § 26 para. 1 no. 4	0.0	0.0

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

in €m	Q3 / 2016		Q3 / 2015	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	0.0	15.2	0.0	27.2
More than 6 months up to 12 months	50.0	13.6	0.0	15.6
More than 12 months up to 18 months	0.0	13.1	0.0	14.2
More than 18 months up to 2 years	30.0	13.1	50.0	10.8
More than 2 years up to 3 years	0.0	49.8	30.0	20.8
More than 3 years up to 4 years	0.0	17.1	0.0	45.1
More than 4 years up to 5 years	0.0	25.9	0.0	14.5
More than 5 years up to 10 years	0.0	62.5	0.0	58.3
More than 10 years	0.0	0.9	0.0	0.0
Total	80.0	211.2	80.0	206.5

Cover assets by size

in €m	Q3 / 2016	Q3 / 2015
Up to € 500,000	0.0	0.2
More than € 500,000 up to € 5m	33.8	26.5
More than € 5m	171.4	173.8
Total	205.2	200.5

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	Q3 / 2016	150.4	14.5	44.0	8.7	57.6	25.6	0.0	150.4
	Q3 / 2015	148.1	30.6	42.1	4.7	36.7	34.0	0.0	148.1
Malta	Q3 / 2016	15.3	15.3	0.0	0.0	0.0	0.0	0.0	15.3
	Q3 / 2015	29.3	29.3	0.0	0.0	0.0	0.0	0.0	29.3
Marshall Islands	Q3 / 2016	21.0	0.0	0.0	0.0	21.0	0.0	0.0	21.0
	Q3 / 2015	22.3	0.0	0.0	0.0	22.3	0.0	0.0	22.3
Cyprus	Q3 / 2016	18.5	18.5	0.0	0.0	0.0	0.0	0.0	18.5
	Q3 / 2015	0.8	0.0	0.0	0.8	0.0	0.0	0.0	0.8
Total	Q3 / 2016	205.2	48.3	44.0	8.7	78.6	25.6	0.0	205.2
	Q3 / 2015	200.5	59.9	42.1	5.5	59.0	34.0	0.0	200.5

Total amount of payments in arrears by at least 90 days

in €m	Q3 / 2016	Q3 / 2015
Total amount of payments in arrears by at least 90 days *	2.6	0.2
Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim	1.4	0.8

* 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	
	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015	Q3 / 2016	Q3 / 2015
Pfandbriefe total	1,006.0	1,006.0	1,034.6	1,040.6	994.8	977.1	1,031.4	1,045.3	994.8	977.1
Cover pool total	1,421.2	1,376.3	1,555.6	1,511.1	1,485.8	1,445.9	1,584.4	1,545.3	1,309.0	1,231.0
Overcollateralisation	415.2	370.3	521.0	470.5	491.0	468.8	553.0	500.0	314.2	253.9
Overcollateralisation in per cent.	41.3	36.8	50.4	45.2	49.4	48.0	53.6	47.8	31.6	26.0

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

in €m	Net present value pursuant to § 6 Pfandbrief Net Present Value Regulation	
	Q3 / 2016	Q3 / 2015
GBP	22.8	65.6
USD	1,048.2	1,253.4

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	Q3 / 2016	0.0	0.0	0.0	235.6	235.6
	Q3 / 2015	0.0	0.0	0.0	35.0	35.0

Aircraft Pfandbriefe - Key data

in €m	Q3 / 2016	Q3 / 2015
Outstanding amount of Pfandbriefe total	1,006.0	1,006.0
Percentage share of Fixed-rate Pfandbriefe in per cent.	100.00	100.00
Share of derivatives	0.0	0.0
Cover pool total	1,421.2	1,376.3
Percentage share of Fixed-rate cover assets in per cent.	61.58	61.23
Share of derivatives	0.0	0.0
Total amount of the claims which exceed the limits laid down in § 26f para. 1 no. 3	0.0	0.0
Total amount of the claims which exceed the limits laid down in § 26f para. 1 no. 4	0.0	0.0

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

in €m	Q3 / 2016		Q3 / 2015	
	Pfandbriefe	Cover pool	Pfandbriefe	Cover pool
Up to 6 months	0.0	184.6	0.0	125.0
More than 6 months up to 12 months	501.0	134.2	0.0	136.1
More than 12 months up to 18 months	0.0	107.1	0.0	107.3
More than 18 months up to 2 years	0.0	163.5	501.0	91.7
More than 2 years up to 3 years	500.0	153.4	0.0	304.0
More than 3 years up to 4 years	5.0	247.1	500.0	157.5
More than 4 years up to 5 years	0.0	114.6	5.0	160.9
More than 5 years up to 10 years	0.0	252.2	0.0	286.5
More than 10 years	0.0	64.5	0.0	7.3
Total	1,006.0	1,421.2	1,006.0	1,376.3

Cover assets by size

in €m	Q3 / 2016	Q3 / 2015
Up to € 500,000	0.8	1.0
More than € 500,000 up to € 5m	69.9	91.1
More than € 5m	1,114.9	1,249.2
Total	1,185.6	1,341.3

Cover assets by country and by aircraft types

in €m		Business Jet	Freighter	Narrowbody	Regional Jet	Turboprop	Ultralarge	Widebody	Total
Germany	Q3 / 2016	0.0	123.9	55.8	0.0	20.3	0.0	0.0	200.0
	Q3 / 2015	0.0	133.3	137.6	0.0	23.1	0.0	0.0	294.0
Finland	Q3 / 2016	0.0	0.0	0.0	0.0	0.0	0.0	40.7	40.7
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	0.0	44.8	44.8
France	Q3 / 2016	0.0	0.0	15.3	0.0	0.0	59.2	58.3	132.8
	Q3 / 2015	0.0	0.0	16.3	0.0	0.0	49.2	70.8	136.3
UK	Q3 / 2016	0.0	0.0	31.7	9.6	24.8	80.4	0.0	146.5
	Q3 / 2015	0.0	0.0	74.2	12.0	40.0	99.2	0.0	225.4
Ireland	Q3 / 2016	0.0	0.0	55.9	0.0	0.0	0.0	44.0	99.9
	Q3 / 2015	0.0	0.0	70.2	0.0	0.0	0.0	48.4	118.6
Luxembourg	Q3 / 2016	0.0	57.0	0.0	0.0	0.0	0.0	0.0	57.0
	Q3 / 2015	0.0	12.6	0.0	0.0	0.0	0.0	0.0	12.6
Norway	Q3 / 2016	0.0	0.0	6.2	0.0	0.0	0.0	0.0	6.2
	Q3 / 2015	0.0	0.0	38.8	0.0	0.0	0.0	0.0	38.8
Switzerland	Q3 / 2016	0.0	0.0	20.2	0.0	0.0	0.0	0.0	20.2
	Q3 / 2015	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
USA	Q3 / 2016	0.0	107.4	341.1	33.8	0.0	0.0	0.0	482.3
	Q3 / 2015	0.0	0.0	361.7	88.9	0.0	0.0	20.2	470.8
Total	Q3 / 2016	0.0	288.3	526.2	43.4	45.1	139.6	143.0	1,185.6
	Q3 / 2015	0.0	145.9	698.8	100.9	63.1	148.4	184.2	1,341.3

Total amount of payments in arrears by at least 90 days

in €m	Q3 / 2016	Q3 / 2015
Total amount of payments in arrears by at least 90 days	0.0	0.0
Total amount of claims inasmuch as the respective amount in arrears is at least 5 % of the claim	0.0	0.0