

DZ HYP - Mortgage Pfandbrief

Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>

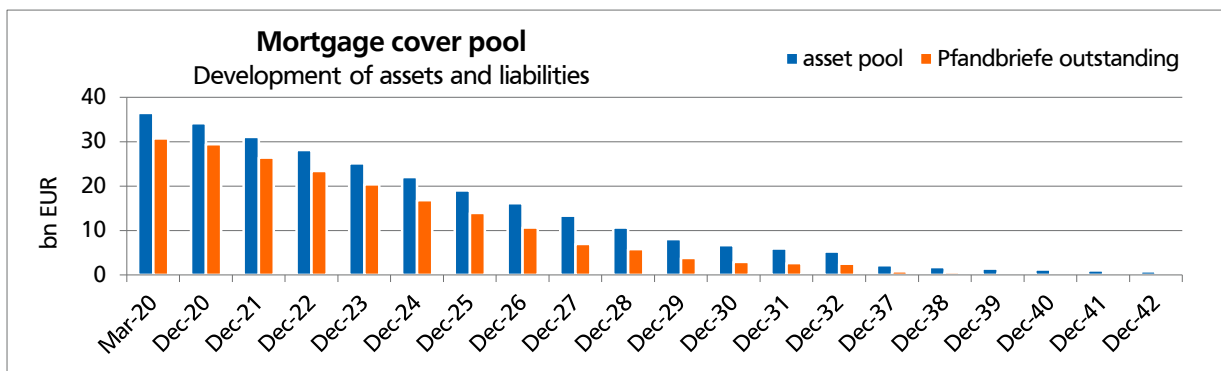


Development of assets, Pfandbriefe and overcollateralisation

Mortgage cover pool

03/31/2020

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
03/31/2020	36,51	30,74	5,77
12/31/2020	34,14	29,42	4,72
12/31/2021	31,11	26,43	4,68
12/31/2022	28,13	23,41	4,72
12/31/2023	25,12	20,41	4,71
12/31/2024	22,03	16,82	5,21
12/31/2025	19,02	13,97	5,05
12/31/2026	16,18	10,64	5,54
12/31/2027	13,31	6,96	6,35
12/31/2028	10,69	5,82	4,87
12/31/2029	8,08	3,82	4,26
12/31/2030	6,72	2,92	3,80
12/31/2031	5,94	2,63	3,31
12/31/2032	5,24	2,52	2,72
12/31/2033	4,46	2,19	2,27
12/31/2034	3,75	1,36	2,39
12/31/2035	3,22	1,19	2,03
12/31/2036	2,66	1,10	1,56
12/31/2037	2,17	0,84	1,33
12/31/2038	1,78	0,63	1,15
12/31/2039	1,45	0,44	1,01
12/31/2040	1,20	0,25	0,95
12/31/2041	0,99	0,24	0,75
12/31/2042	0,79	0,23	0,56



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Breakdown of mortgage collateral in Germany - commercial		03/31/2020
	mn EUR	%
North Rhine-Westphalia	2.676	18,01
Berlin	1.635	11,00
Bavaria	2.314	15,57
Lower Saxony	726	4,88
Hesse	1.788	12,03
Baden-Wuerttemberg	1.175	7,90
Hamburg	1.191	8,02
Saxony	476	3,20
Schleswig-Holstein	329	2,22
Brandenburg	397	2,67
Rhineland-Palatinate	248	1,67
Mecklenburg-West Pomerania	176	1,19
Saxony-Anhalt	251	1,69
Thuringia	214	1,44
Bremen	88	0,59
Saarland	56	0,38
Total domestic	13.740	92,46
Total non domestic	1.121	7,54
Total	14.861	100,00

Breakdown of mortgage collateral in Germany - residential		03/31/2020
	mn EUR	%
North Rhine-Westphalia	8.401	40,30
Berlin	2.673	12,82
Bavaria	1.630	7,82
Lower Saxony	1.705	8,18
Hesse	1.090	5,23
Baden-Wuerttemberg	828	3,97
Hamburg	736	3,53
Saxony	657	3,15
Schleswig-Holstein	845	4,06
Brandenburg	650	3,12
Rhineland-Palatinate	590	2,83
Mecklenburg-West Pomerania	450	2,16
Saxony-Anhalt	231	1,11
Thuringia	183	0,88
Bremen	132	0,63
Saarland	46	0,22
Total domestic	20.846	99,99
Total non domestic	1	0,01
Total	20.847	100,00

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