

DZ HYP - Mortgage Pfandbrief

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

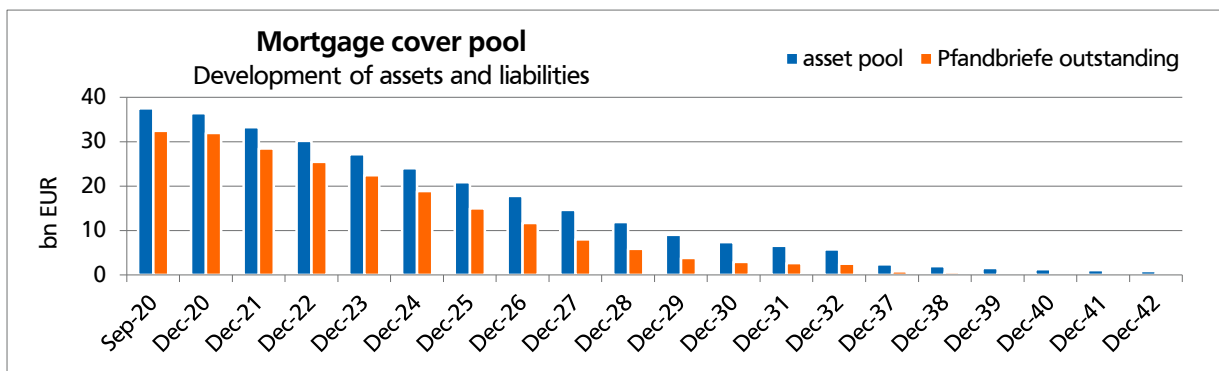


Development of assets, Pfandbriefe and overcollateralisation

Mortgage cover pool

09/30/2020

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
09/30/2020	37,51	32,43	5,08
12/31/2020	36,41	31,97	4,44
12/31/2021	33,27	28,47	4,80
12/31/2022	30,22	25,44	4,78
12/31/2023	27,17	22,45	4,72
12/31/2024	24,00	18,86	5,14
12/31/2025	20,84	15,01	5,83
12/31/2026	17,78	11,68	6,10
12/31/2027	14,65	7,99	6,66
12/31/2028	11,93	5,85	6,08
12/31/2029	9,06	3,85	5,21
12/31/2030	7,36	2,92	4,44
12/31/2031	6,56	2,63	3,93
12/31/2032	5,73	2,52	3,21
12/31/2033	4,90	2,18	2,72
12/31/2034	4,11	1,36	2,75
12/31/2035	3,51	1,19	2,32
12/31/2036	2,93	1,10	1,83
12/31/2037	2,41	0,84	1,57
12/31/2038	1,98	0,63	1,35
12/31/2039	1,56	0,43	1,13
12/31/2040	1,27	0,24	1,03
12/31/2041	1,06	0,22	0,84
12/31/2042	0,85	0,22	0,63



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Breakdown of mortgage collateral in Germany - commercial		09/30/2020
	mn EUR	%
North Rhine-Westphalia	2.842	18,60
Berlin	1.692	11,07
Bavaria	2.294	15,02
Lower Saxony	769	5,03
Hesse	1.786	11,69
Baden-Wuerttemberg	1.215	7,95
Hamburg	1.237	8,10
Saxony	484	3,17
Schleswig-Holstein	355	2,32
Brandenburg	399	2,61
Rhineland-Palatinate	278	1,82
Mecklenburg-West Pomerania	178	1,17
Saxony-Anhalt	249	1,63
Thuringia	214	1,40
Bremen	89	0,58
Saarland	65	0,43
Total domestic	14.144	92,60
Total non domestic	1.131	7,40
Total	15.275	100,00

Breakdown of mortgage collateral in Germany - residential		09/30/2020
	mn EUR	%
North Rhine-Westphalia	8.649	40,54
Berlin	2.548	11,94
Bavaria	1.638	7,68
Lower Saxony	1.750	8,20
Hesse	1.091	5,11
Baden-Wuerttemberg	906	4,25
Hamburg	724	3,39
Saxony	687	3,22
Schleswig-Holstein	970	4,55
Brandenburg	671	3,15
Rhineland-Palatinate	611	2,87
Mecklenburg-West Pomerania	452	2,12
Saxony-Anhalt	249	1,17
Thuringia	195	0,92
Bremen	146	0,68
Saarland	46	0,22
Total domestic	21.333	100,00
Total non domestic	1	0,00
Total	21.334	100,00

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