

DZ HYP - Mortgage Pfandbrief

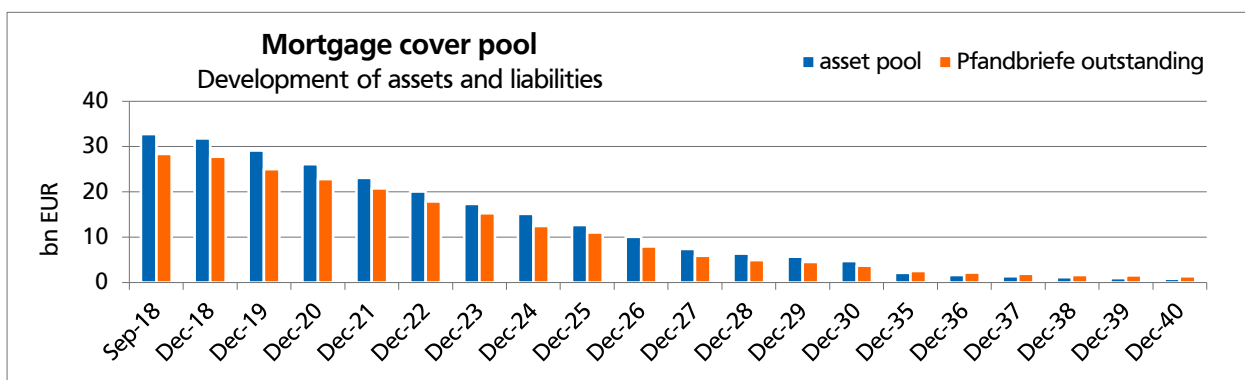
Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation Mortgage cover pool

09/30/2018

| Reporting date | asset pool bn EUR | Pfandbriefe outstanding bn EUR | over- collateralisation bn EUR |
|----------------|----------------------|--------------------------------------|--------------------------------------|
| 09/30/2018 | 32.76 | 28.39 | 4.37 |
| 12/31/2018 | 31.81 | 27.80 | 4.01 |
| 12/31/2019 | 29.11 | 25.06 | 4.05 |
| 12/31/2020 | 26.10 | 22.81 | 3.29 |
| 12/31/2021 | 23.09 | 20.80 | 2.29 |
| 12/31/2022 | 20.12 | 17.89 | 2.23 |
| 12/31/2023 | 17.35 | 15.27 | 2.08 |
| 12/31/2024 | 15.17 | 12.47 | 2.70 |
| 12/31/2025 | 12.68 | 11.02 | 1.66 |
| 12/31/2026 | 10.12 | 7.99 | 2.13 |
| 12/31/2027 | 7.45 | 5.92 | 1.53 |
| 12/31/2028 | 6.41 | 4.92 | 1.49 |
| 12/31/2029 | 5.71 | 4.56 | 1.15 |
| 12/31/2030 | 4.76 | 3.75 | 1.01 |
| 12/31/2031 | 4.14 | 3.49 | 0.65 |
| 12/31/2032 | 3.47 | 3.38 | 0.09 |
| 12/31/2033 | 3.04 | 3.08 | -0.04 |
| 12/31/2034 | 2.60 | 2.95 | -0.35 |
| 12/31/2035 | 2.14 | 2.53 | -0.39 |
| 12/31/2036 | 1.68 | 2.22 | -0.54 |
| 12/31/2037 | 1.36 | 1.93 | -0.57 |
| 12/31/2038 | 1.16 | 1.69 | -0.53 |
| 12/31/2039 | 1.01 | 1.61 | -0.60 |
| 12/31/2040 | 0.82 | 1.41 | -0.59 |



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| Breakdown of mortgage collateral in Germany - commercial | | 09/30/2018 |
|--|---------------|---------------|
| | mn EUR | % |
| North Rhine-Westphalia | 2,072 | 16.97 |
| Berlin | 1,614 | 13.22 |
| Bavaria | 1,972 | 16.16 |
| Lower Saxony | 654 | 5.36 |
| Hesse | 1,107 | 9.07 |
| Baden-Wuerttemberg | 1,086 | 8.90 |
| Hamburg | 993 | 8.14 |
| Saxony | 452 | 3.70 |
| Schleswig-Holstein | 284 | 2.33 |
| Brandenburg | 246 | 2.02 |
| Rhineland-Palatinate | 232 | 1.90 |
| Mecklenburg-West Pomerania | 153 | 1.26 |
| Saxony-Anhalt | 230 | 1.89 |
| Thuringia | 171 | 1.40 |
| Bremen | 77 | 0.63 |
| Saarland | 29 | 0.24 |
| Total domestic | 11,372 | 93.15 |
| Total non domestic | 836 | 6.85 |
| Total | 12,208 | 100.00 |

| Breakdown of mortgage collateral in Germany - residential | | 09/30/2018 |
|---|---------------|---------------|
| | mn EUR | % |
| North Rhine-Westphalia | 7,603 | 39.04 |
| Berlin | 2,941 | 15.10 |
| Bavaria | 1,444 | 7.42 |
| Lower Saxony | 1,646 | 8.45 |
| Hesse | 1,033 | 5.31 |
| Baden-Wuerttemberg | 595 | 3.06 |
| Hamburg | 680 | 3.49 |
| Saxony | 675 | 3.46 |
| Schleswig-Holstein | 780 | 4.00 |
| Brandenburg | 593 | 3.05 |
| Rhineland-Palatinate | 536 | 2.75 |
| Mecklenburg-West Pomerania | 406 | 2.08 |
| Saxony-Anhalt | 220 | 1.13 |
| Thuringia | 170 | 0.87 |
| Bremen | 126 | 0.65 |
| Saarland | 26 | 0.13 |
| Total domestic | 19,474 | 99.99 |
| Total non domestic | 2 | 0.01 |
| Total | 19,476 | 100.00 |

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