

## DZ HYP - Mortgage Pfandbrief

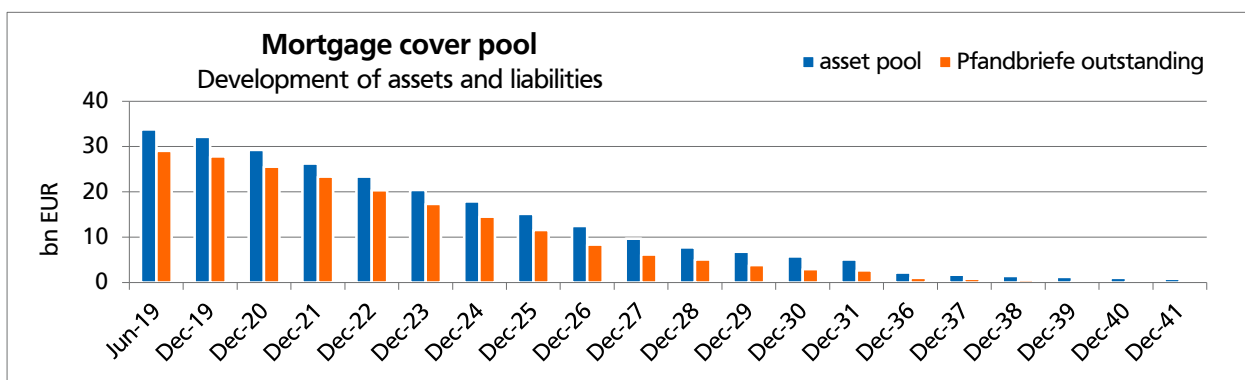
Additional data according to section 28 Pfandbrief Act (Transparency provisions):  
<http://www.dzhyp.de/paragraph28/>



### Development of assets, Pfandbriefe and overcollateralisation Mortgage cover pool

06/30/2019

| Reporting date | asset pool<br>bn EUR | Pfandbriefe<br>outstanding<br>bn EUR | over-<br>collateralisation<br>bn EUR |
|----------------|----------------------|--------------------------------------|--------------------------------------|
| 06/30/2019     | 33,77                | 29,08                                | 4,69                                 |
| 12/31/2019     | 32,17                | 27,87                                | 4,30                                 |
| 12/31/2020     | 29,26                | 25,56                                | 3,70                                 |
| 12/31/2021     | 26,29                | 23,37                                | 2,92                                 |
| 12/31/2022     | 23,36                | 20,34                                | 3,02                                 |
| 12/31/2023     | 20,43                | 17,35                                | 3,08                                 |
| 12/31/2024     | 17,91                | 14,51                                | 3,40                                 |
| 12/31/2025     | 15,13                | 11,61                                | 3,52                                 |
| 12/31/2026     | 12,51                | 8,38                                 | 4,13                                 |
| 12/31/2027     | 9,69                 | 6,19                                 | 3,50                                 |
| 12/31/2028     | 7,73                 | 5,06                                 | 2,67                                 |
| 12/31/2029     | 6,80                 | 3,87                                 | 2,93                                 |
| 12/31/2030     | 5,75                 | 2,99                                 | 2,76                                 |
| 12/31/2031     | 5,06                 | 2,70                                 | 2,36                                 |
| 12/31/2032     | 4,42                 | 2,59                                 | 1,83                                 |
| 12/31/2033     | 3,73                 | 2,26                                 | 1,47                                 |
| 12/31/2034     | 3,22                 | 1,43                                 | 1,79                                 |
| 12/31/2035     | 2,73                 | 1,26                                 | 1,47                                 |
| 12/31/2036     | 2,21                 | 1,07                                 | 1,14                                 |
| 12/31/2037     | 1,76                 | 0,81                                 | 0,95                                 |
| 12/31/2038     | 1,46                 | 0,60                                 | 0,86                                 |
| 12/31/2039     | 1,26                 | 0,40                                 | 0,86                                 |
| 12/31/2040     | 1,04                 | 0,22                                 | 0,82                                 |
| 12/31/2041     | 0,85                 | 0,21                                 | 0,64                                 |



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| Breakdown of mortgage collateral in Germany - commercial |               | 06/30/2019    |
|--|---------------|---------------|
|  | mn EUR        | %             |
| North Rhine-Westphalia                                   | 2.263         | 17,63         |
| Berlin   | 1.679         | 13,08         |
| Bavaria  | 1.948         | 15,17         |
| Lower Saxony   | 643           | 5,01          |
| Hesse  | 1.227         | 9,56          |
| Baden-Wuerttemberg                                       | 1.103         | 8,59          |
| Hamburg  | 1.139         | 8,88          |
| Saxony   | 417           | 3,25          |
| Schleswig-Holstein                                       | 267           | 2,08          |
| Brandenburg  | 265           | 2,07          |
| Rhineland-Palatinate                                     | 236           | 1,84          |
| Mecklenburg-West Pomerania                               | 161           | 1,26          |
| Saxony-Anhalt  | 254           | 1,98          |
| Thuringia  | 195           | 1,52          |
| Bremen   | 70            | 0,55          |
| Saarland   | 44            | 0,35          |
| <b>Total domestic</b>                                    | <b>11.912</b> | <b>92,81</b>  |
| <b>Total non domestic</b>                                | <b>923</b>    | <b>7,19</b>   |
| <b>Total</b>   | <b>12.835</b> | <b>100,00</b> |

| Breakdown of mortgage collateral in Germany - residential |               | 06/30/2019    |
|---|---------------|---------------|
|   | mn EUR        | %             |
| North Rhine-Westphalia                                    | 7.967         | 39,58         |
| Berlin  | 2.757         | 13,70         |
| Bavaria   | 1.548         | 7,69          |
| Lower Saxony  | 1.672         | 8,31          |
| Hesse   | 1.067         | 5,30          |
| Baden-Wuerttemberg  | 697           | 3,47          |
| Hamburg   | 746           | 3,70          |
| Saxony  | 677           | 3,36          |
| Schleswig-Holstein  | 794           | 3,94          |
| Brandenburg   | 628           | 3,12          |
| Rhineland-Palatinate                                      | 572           | 2,84          |
| Mecklenburg-West Pomerania                                | 421           | 2,09          |
| Saxony-Anhalt   | 221           | 1,10          |
| Thuringia   | 182           | 0,90          |
| Bremen  | 142           | 0,71          |
| Saarland  | 37            | 0,19          |
| <b>Total domestic</b>                                     | <b>20.127</b> | <b>99,99</b>  |
| <b>Total non domestic</b>                                 | <b>2</b>      | <b>0,01</b>   |
| <b>Total</b>  | <b>20.129</b> | <b>100,00</b> |

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