

DZ HYP - Mortgage Pfandbrief

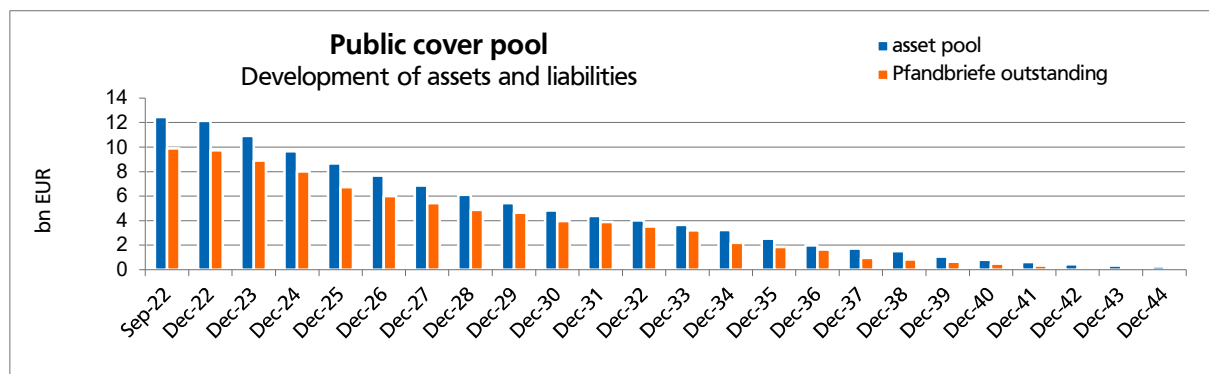
Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation 09/30/2022

Public cover pool

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
09/30/2022	12,47	9,91	2,56
12/31/2022	12,15	9,74	2,41
12/31/2023	10,91	8,92	1,99
12/31/2024	9,69	8,02	1,67
12/31/2025	8,66	6,74	1,91
12/31/2026	7,66	6,00	1,66
12/31/2027	6,87	5,43	1,44
12/31/2028	6,11	4,90	1,21
12/31/2029	5,45	4,63	0,81
12/31/2030	4,84	3,98	0,86
12/31/2031	4,40	3,90	0,50
12/31/2032	4,02	3,53	0,49
12/31/2033	3,66	3,23	0,43
12/31/2034	3,26	2,19	1,07
12/31/2035	2,53	1,87	0,66
12/31/2036	1,99	1,64	0,36
12/31/2037	1,75	0,97	0,77
12/31/2038	1,53	0,84	0,68
12/31/2039	1,07	0,64	0,43
12/31/2040	0,82	0,50	0,33
12/31/2041	0,62	0,35	0,27
12/31/2042	0,45	0,20	0,25
12/31/2043	0,36	0,10	0,26
12/31/2044	0,27	0,10	0,17



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Breakdown by rating (Assets excluding municipal loans) best rating (S&P, Moody's and Fitch)

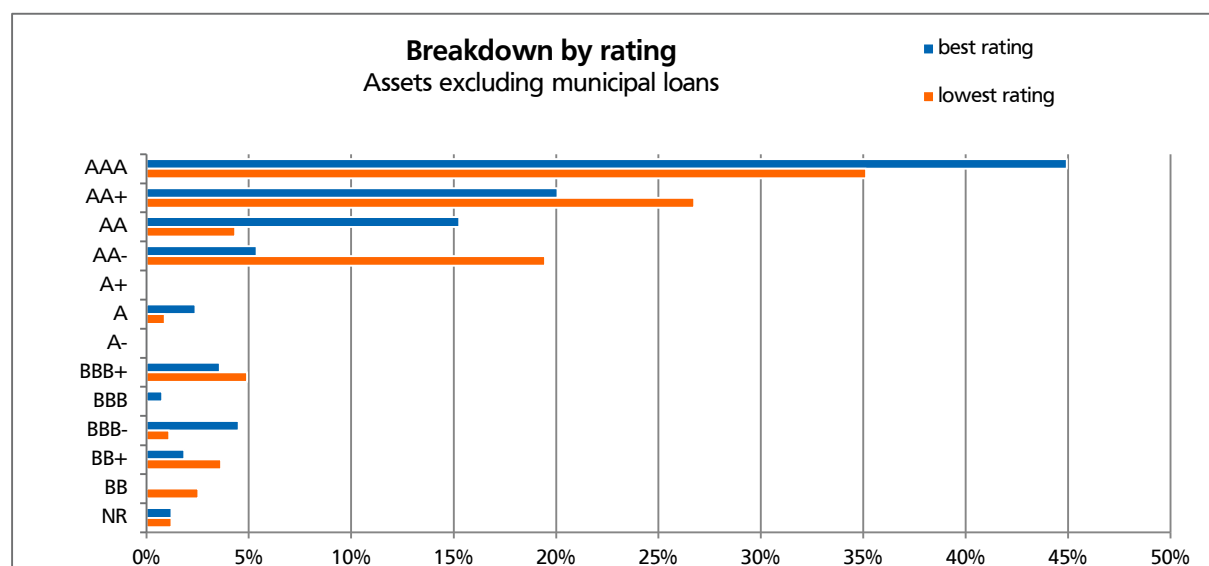
09/30/2022

Rating note	mn EUR	%
AAA	1.501	45%
AA+	671	20%
AA	510	15%
AA-	180	5%
A+	0	0%
A	80	2%
A-	0	0%
BBB+	120	4%
BBB	26	1%
BBB-	150	5%
BB+	62	2%
BB	0	0%
NR	41	1%
Total	3.340	100%

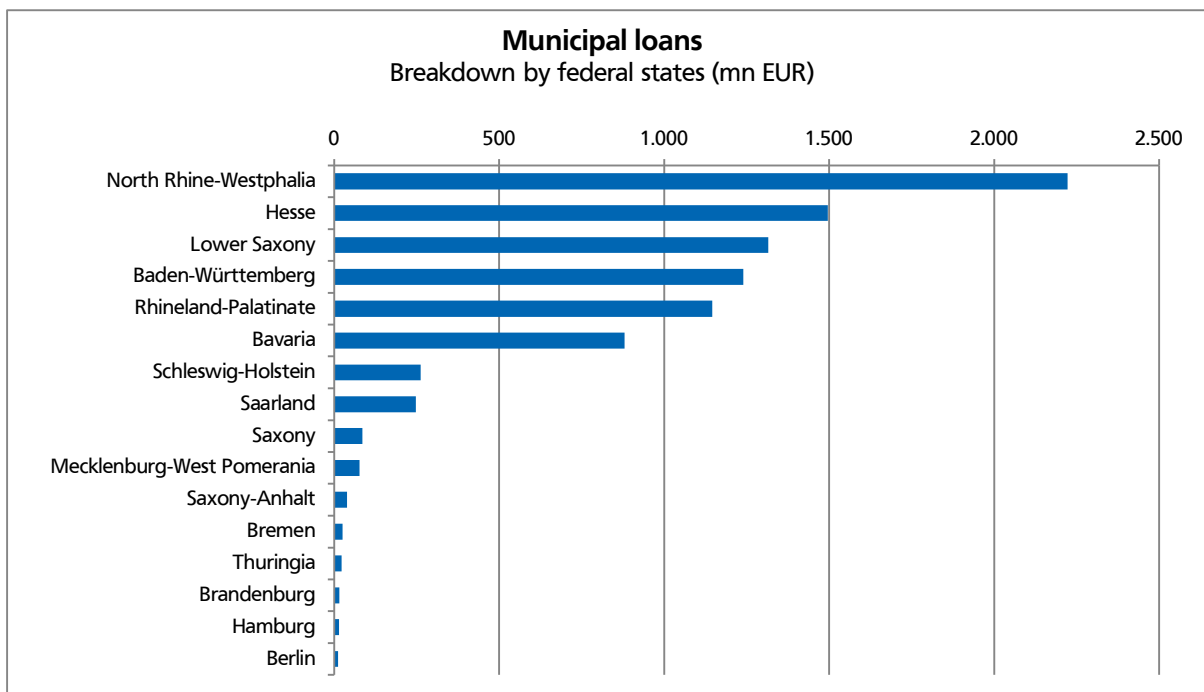
Breakdown by rating (Assets excluding municipal loans) lowest rating (S&P, Moody's and Fitch)

09/30/2022

Rating note	mn EUR	%
AAA	1.173	35%
AA+	893	27%
AA	145	4%
AA-	650	19%
A+	0	0%
A	30	1%
A-	0	0%
BBB+	164	5%
BBB	0	0%
BBB-	37	1%
BB+	122	4%
BB	85	3%
NR	41	1%
Total	3.340	100%



Geographical Concentration - Germany		09/30/2022
Municipal loans		
Federal states	mn EUR	%
North Rhine-Westphalia	2.222	24,42
Hesse	1.496	16,44
Lower Saxony	1.315	14,45
Baden-Württemberg	1.240	13,63
Rhineland-Palatinate	1.146	12,59
Bavaria	880	9,67
Schleswig-Holstein	262	2,88
Saarland	248	2,72
Saxony	85	0,93
Mecklenburg-West Pomerania	77	0,85
Saxony-Anhalt	39	0,43
Bremen	25	0,28
Thuringia	23	0,25
Brandenburg	15	0,17
Hamburg	14	0,15
Berlin	12	0,13
Total	9.097	100,00



Public cover pool		09/30/2022
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	8.485	78,55
German Federal States	1.428	13,22
Other domestic borrowers	422	3,91
German Public Sector Companies / Municipal Enterprises	440	4,08
German Federal Government	26	0,24
Total	10.802	100,00

