

DZ HYP - Mortgage Pfandbrief

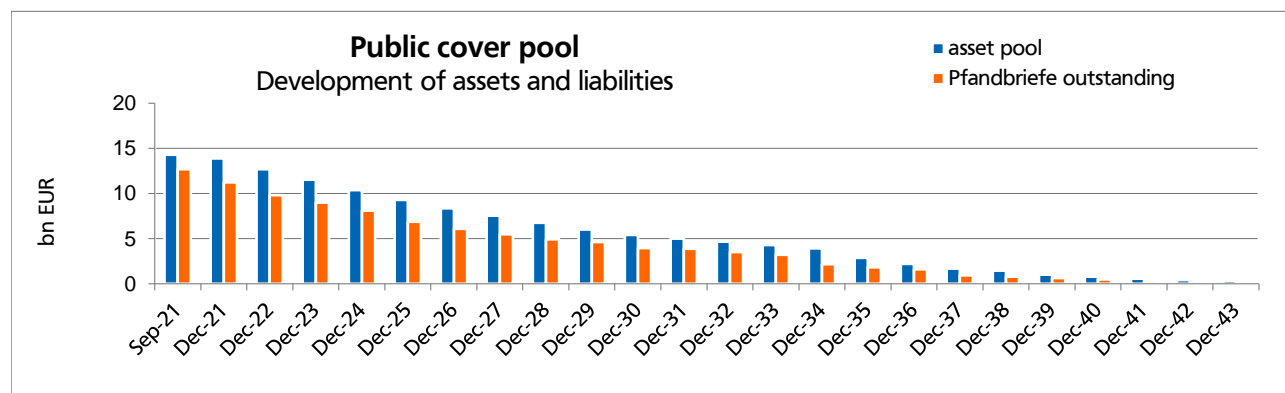
Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation 09/30/2021

Public cover pool

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
09/30/2021	14,29	12,68	1,61
12/31/2021	13,89	11,23	2,66
12/31/2022	12,70	9,81	2,89
12/31/2023	11,53	9,00	2,53
12/31/2024	10,37	8,10	2,28
12/31/2025	9,30	6,86	2,43
12/31/2026	8,35	6,07	2,28
12/31/2027	7,53	5,50	2,03
12/31/2028	6,76	4,92	1,84
12/31/2029	6,00	4,63	1,37
12/31/2030	5,41	3,98	1,44
12/31/2031	5,00	3,90	1,11
12/31/2032	4,66	3,52	1,14
12/31/2033	4,31	3,22	1,09
12/31/2034	3,92	2,16	1,76
12/31/2035	2,88	1,83	1,05
12/31/2036	2,19	1,61	0,58
12/31/2037	1,67	0,95	0,72
12/31/2038	1,46	0,80	0,66
12/31/2039	1,01	0,63	0,38
12/31/2040	0,77	0,48	0,29
12/31/2041	0,58	0,31	0,27
12/31/2042	0,42	0,16	0,26
12/31/2043	0,33	0,06	0,27

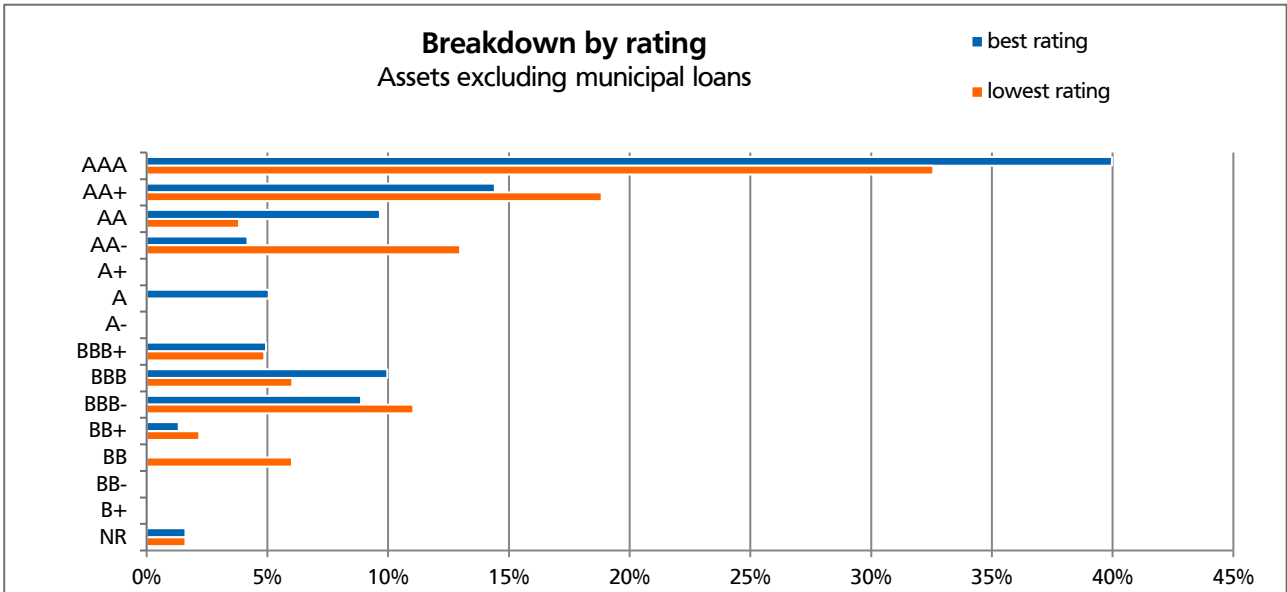


Breakdown by rating (Assets excluding municipal loans) 09/30/2021
best rating (S&P, Moody's and Fitch)

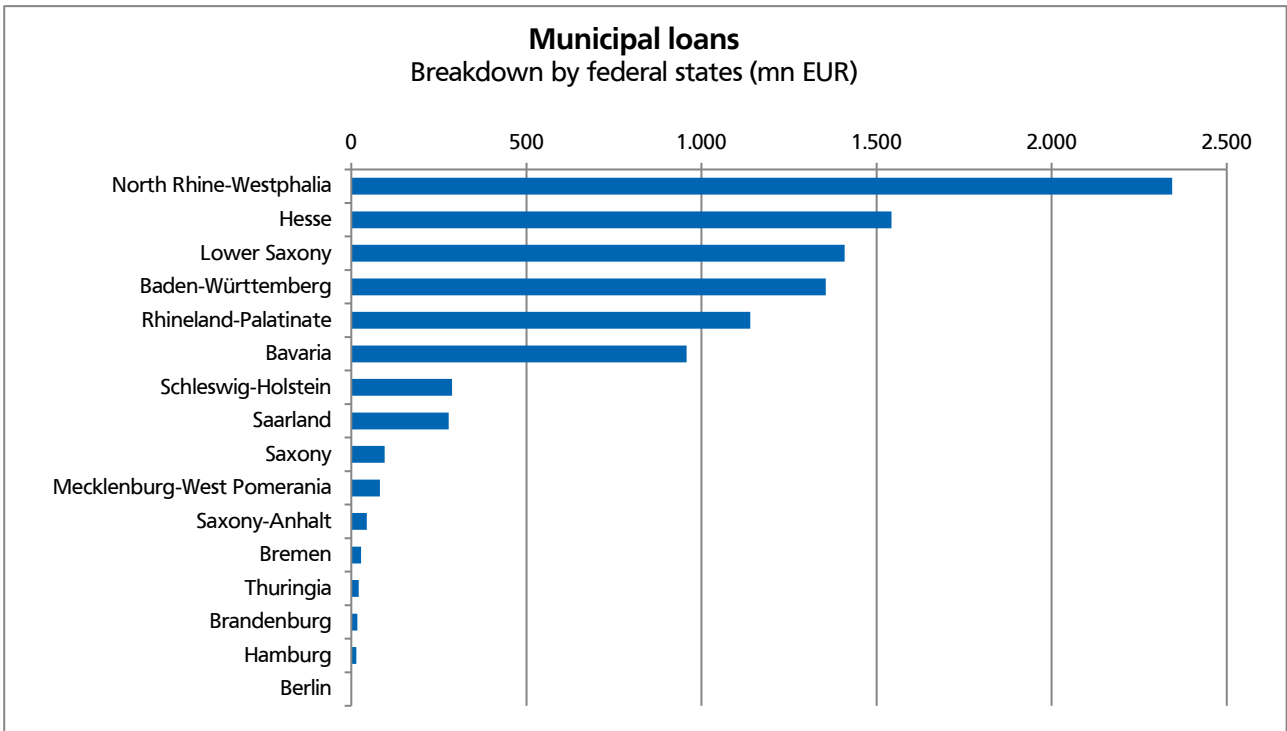
Rating note	mn EUR	%
AAA	1.855	40%
AA+	669	14%
AA	448	10%
AA-	194	4%
A+	0	0%
A	235	5%
A-	0	0%
BBB+	229	5%
BBB	462	10%
BBB-	412	9%
BB+	62	1%
BB	0	0%
NR	75	2%
Total	4.641	100%

Breakdown by rating (Assets excluding municipal loans) 09/30/2021
lowest rating (S&P, Moody's and Fitch)

Rating note	mn EUR	%
AAA	1.512	33%
AA+	875	19%
AA	178	4%
AA-	602	13%
A+	0	0%
A	0	0%
A-	0	0%
BBB+	226	5%
BBB	280	6%
BBB-	513	11%
BB+	102	2%
BB	280	6%
BB-	0	0%
B+	0	0%
NR	75	2%
Total	4.641	100%



Geographical Concentration - Germany		09/30/2021
Municipal loans		
Federal states	mn EUR	%
North Rhine-Westphalia	2.345	24,38
Hesse	1.543	16,04
Lower Saxony	1.409	14,65
Baden-Württemberg	1.355	14,09
Rhineland-Palatinate	1.139	11,85
Bavaria	958	9,96
Schleswig-Holstein	288	2,99
Saarland	279	2,90
Saxony	95	0,99
Mecklenburg-West Pomerania	82	0,85
Saxony-Anhalt	44	0,46
Bremen	28	0,29
Thuringia	22	0,22
Brandenburg	17	0,18
Hamburg	14	0,15
Berlin	0	0,00
Total	9.617	100,00



Public cover pool		09/30/2021
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	8.994	77,11
German Federal States	1.587	13,60
Other domestic borrowers	659	5,65
German Public Sector Companies / Municipal Enterprises	398	3,42
German Federal Government	26	0,22
Total	11.664	100,00

