

DZ HYP - Mortgage Pfandbrief

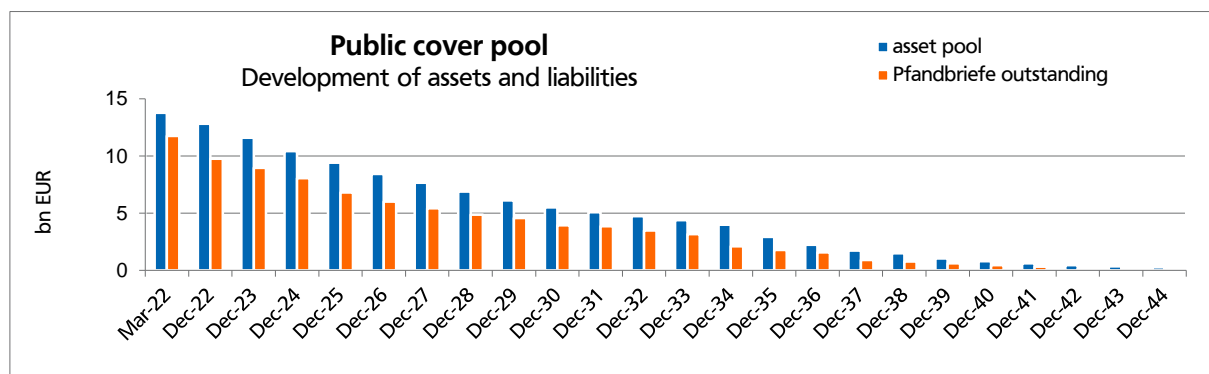
Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation 03/31/2022

Public cover pool

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
03/31/2022	13,77	11,74	2,03
12/31/2022	12,81	9,77	3,04
12/31/2023	11,60	8,95	2,65
12/31/2024	10,42	8,05	2,37
12/31/2025	9,41	6,80	2,61
12/31/2026	8,44	6,00	2,43
12/31/2027	7,67	5,44	2,23
12/31/2028	6,88	4,88	2,01
12/31/2029	6,11	4,59	1,52
12/31/2030	5,52	3,93	1,59
12/31/2031	5,08	3,85	1,23
12/31/2032	4,73	3,48	1,26
12/31/2033	4,38	3,17	1,21
12/31/2034	3,98	2,11	1,87
12/31/2035	2,94	1,78	1,15
12/31/2036	2,24	1,56	0,68
12/31/2037	1,72	0,91	0,81
12/31/2038	1,50	0,77	0,73
12/31/2039	1,05	0,60	0,45
12/31/2040	0,80	0,46	0,34
12/31/2041	0,61	0,31	0,29
12/31/2042	0,44	0,16	0,28
12/31/2043	0,35	0,06	0,29
12/31/2044	0,26	0,06	0,20



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

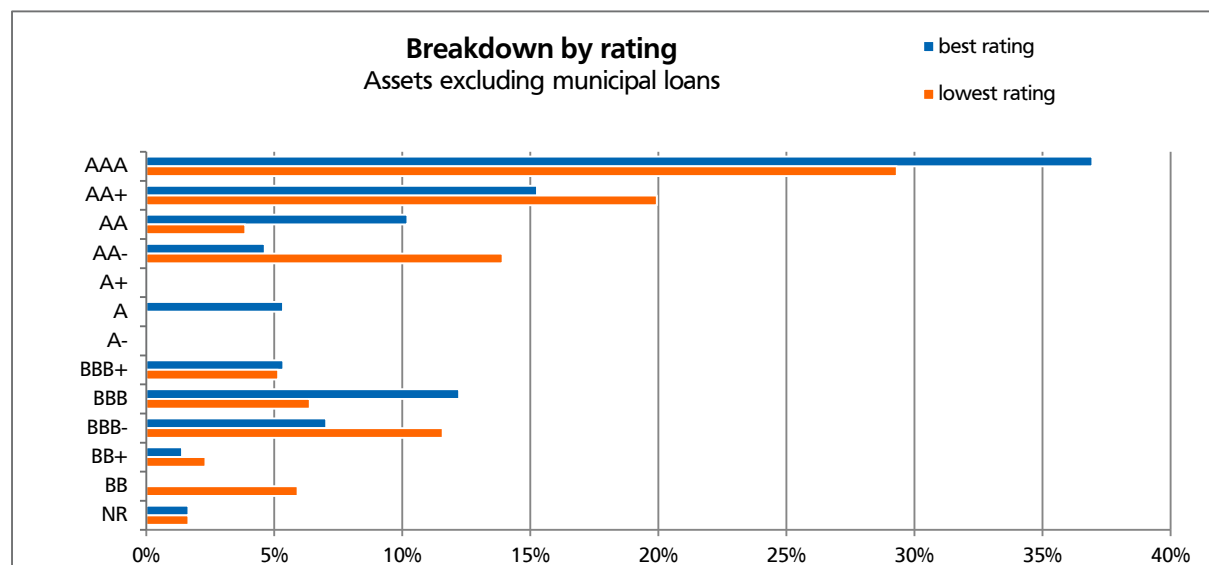
03/31/2022

Rating note	mn EUR	%
AAA	1.623	37%
AA+	670	15%
AA	448	10%
AA-	203	5%
A+	0	0%
A	235	5%
A-	0	0%
BBB+	235	5%
BBB	536	12%
BBB-	308	7%
BB+	62	1%
BB	0	0%
NR	72	2%
Total	4.392	100%

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

03/31/2022

Rating note	mn EUR	%
AAA	1.287	29%
AA+	876	20%
AA	170	4%
AA-	611	14%
A+	0	0%
A	0	0%
A-	0	0%
BBB+	226	5%
BBB	281	6%
BBB-	508	12%
BB+	102	2%
BB	260	6%
NR	72	2%
Total	4.392	100%



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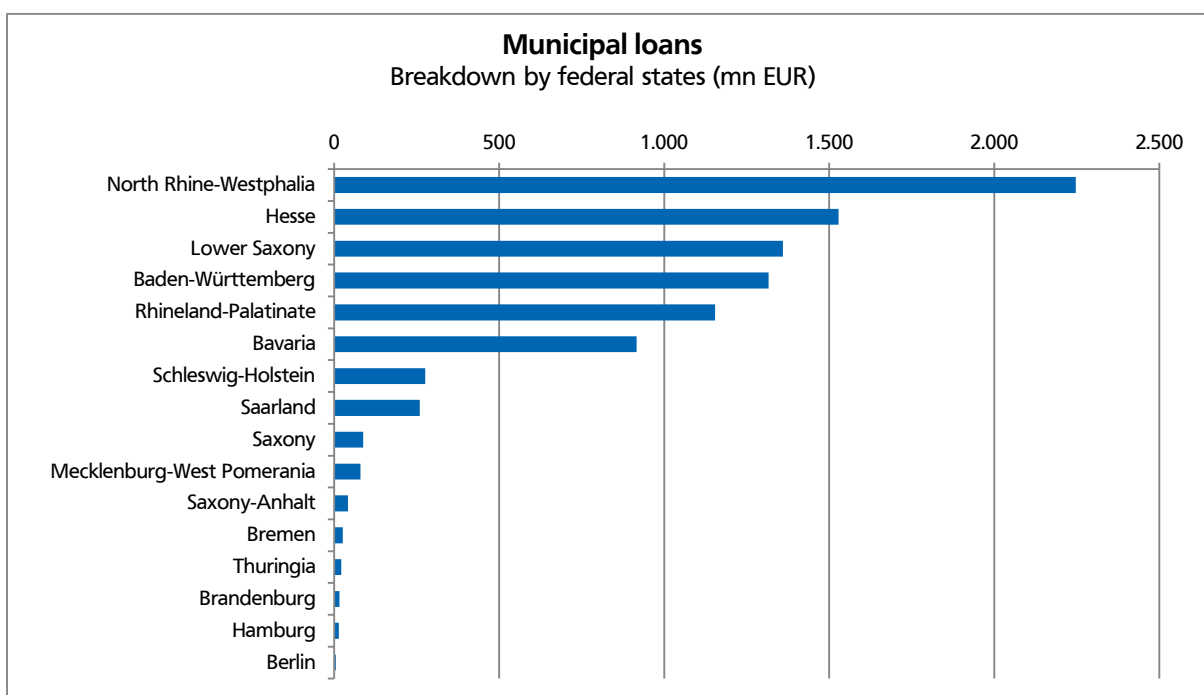


Geographical Concentration - Germany

03/31/2022

Municipal loans

Federal states	mn EUR	%
North Rhine-Westphalia	2.247	24,03
Hesse	1.528	16,34
Lower Saxony	1.360	14,55
Baden-Württemberg	1.316	14,08
Rhineland-Palatinate	1.154	12,34
Bavaria	916	9,80
Schleswig-Holstein	276	2,95
Saarland	259	2,77
Saxony	88	0,95
Mecklenburg-West Pomerania	80	0,85
Saxony-Anhalt	42	0,44
Bremen	26	0,28
Thuringia	22	0,23
Brandenburg	16	0,17
Hamburg	14	0,15
Berlin	5	0,06
Total	9.349	100,00



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Public cover pool		03/31/2022
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	8.702	77,91
German Federal States	1.532	13,72
Other domestic borrowers	473	4,24
German Public Sector Companies / Municipal Enterprises	436	3,90
German Federal Government	26	0,23
Total	11.169	100,00

