

DZ HYP - Mortgage Pfandbrief

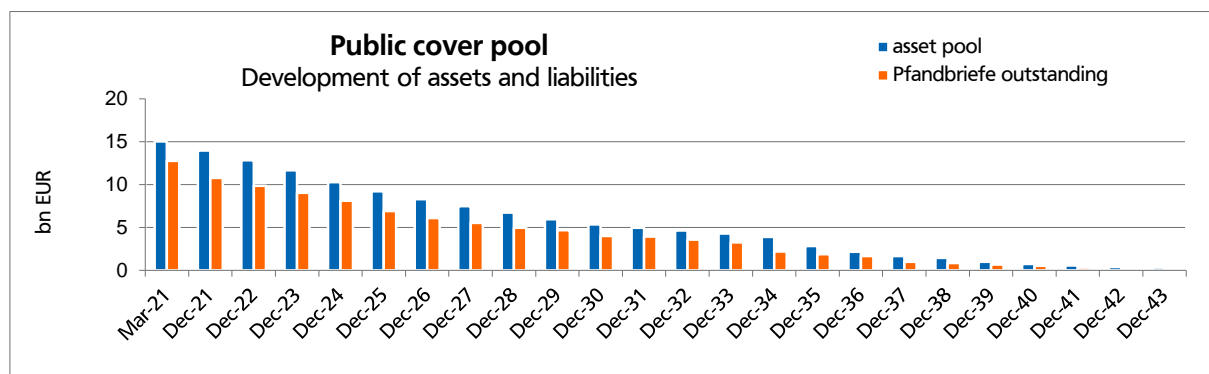
Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation Public cover pool

03/31/2021

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
03/31/2021	15,02	12,75	2,27
12/31/2021	13,99	10,77	3,22
12/31/2022	12,83	9,85	2,97
12/31/2023	11,66	9,04	2,63
12/31/2024	10,28	8,14	2,14
12/31/2025	9,23	6,91	2,32
12/31/2026	8,30	6,11	2,19
12/31/2027	7,49	5,55	1,95
12/31/2028	6,72	4,97	1,76
12/31/2029	5,94	4,68	1,27
12/31/2030	5,36	4,02	1,34
12/31/2031	4,97	3,94	1,02
12/31/2032	4,63	3,57	1,06
12/31/2033	4,28	3,27	1,01
12/31/2034	3,89	2,20	1,69
12/31/2035	2,85	1,88	0,97
12/31/2036	2,17	1,66	0,51
12/31/2037	1,65	1,00	0,65
12/31/2038	1,44	0,85	0,59
12/31/2039	0,99	0,68	0,32
12/31/2040	0,76	0,53	0,22
12/31/2041	0,57	0,31	0,26
12/31/2042	0,41	0,16	0,25
12/31/2043	0,32	0,06	0,26



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

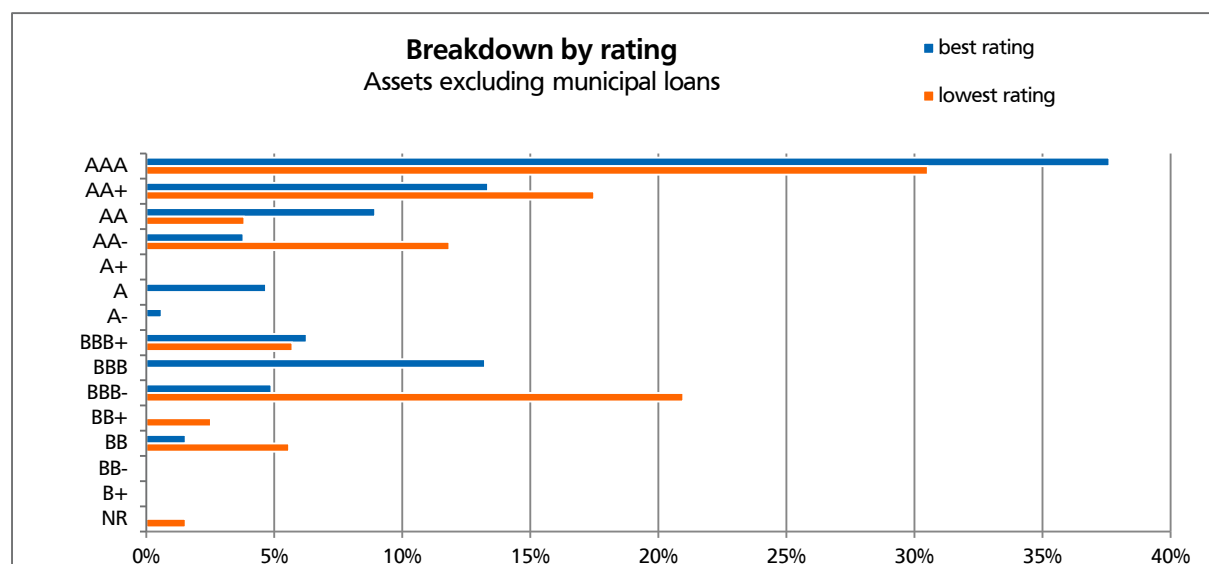
03/31/2021

Rating note	mn EUR	%
AAA	1.885	38%
AA+	669	13%
AA	448	9%
AA-	190	4%
A+	0	0%
A	235	5%
A-	30	1%
BBB+	314	6%
BBB	663	13%
BBB-	245	5%
BB+	62	1%
BB	195	4%
NR*	77	2%
Total	5.013	100%

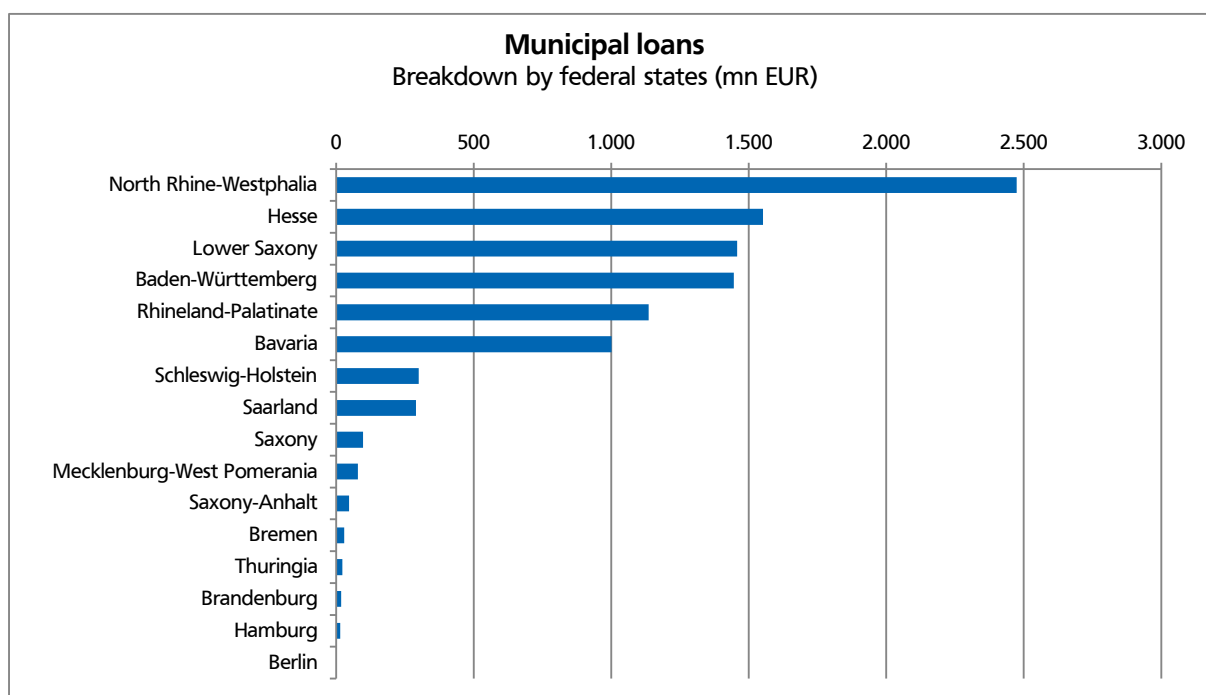
Breakdown by rating (Assets excluding municipal loans) lowest rating (S&P, Moody's and Fitch)

03/31/2021

Rating note	mn EUR	%
AAA	1.530	31%
AA+	877	17%
AA	192	4%
AA-	593	12%
A+	0	0%
A	0	0%
A-	0	0%
BBB+	286	6%
BBB	0	0%
BBB-	1.051	21%
BB+	127	3%
BB	280	6%
BB-	0	0%
B+	0	0%
NR*	77	2%
Total	5.013	100%



Geographical Concentration - Germany		03/31/2021
Municipal loans		
Federal states	mn EUR	%
North Rhine-Westphalia	2.474	24,82
Hesse	1.552	15,57
Lower Saxony	1.458	14,63
Baden-Württemberg	1.446	14,51
Rhineland-Palatinate	1.136	11,40
Bavaria	1.001	10,05
Schleswig-Holstein	300	3,01
Saarland	290	2,91
Saxony	97	0,98
Mecklenburg-West Pomerania	79	0,80
Saxony-Anhalt	46	0,47
Bremen	29	0,29
Thuringia	23	0,23
Brandenburg	18	0,18
Hamburg	15	0,15
Berlin	0	0,00
Total	9.967	100,00



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Public cover pool		03/31/2021
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	9.295	77,24
German Federal States	1.609	13,37
Other domestic borrowers	725	6,03
German Public Sector Companies / Municipal Enterprises	379	3,15
German Federal Government	26	0,22
Total	12.034	100,00

