

DZ HYP - Mortgage Pfandbrief

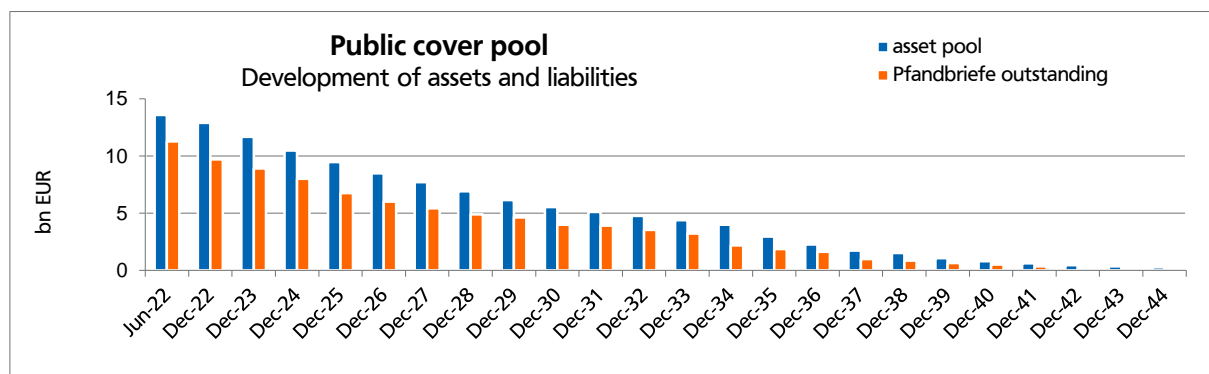
Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation 06/30/2022

Public cover pool

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
06/30/2022	13,58	11,27	2,30
12/31/2022	12,89	9,71	3,18
12/31/2023	11,68	8,90	2,78
12/31/2024	10,48	8,00	2,48
12/31/2025	9,46	6,74	2,72
12/31/2026	8,48	6,00	2,48
12/31/2027	7,70	5,43	2,27
12/31/2028	6,92	4,89	2,02
12/31/2029	6,14	4,63	1,51
12/31/2030	5,54	3,98	1,57
12/31/2031	5,11	3,90	1,21
12/31/2032	4,75	3,53	1,23
12/31/2033	4,40	3,23	1,17
12/31/2034	4,00	2,19	1,81
12/31/2035	2,95	1,87	1,08
12/31/2036	2,26	1,64	0,62
12/31/2037	1,73	0,97	0,76
12/31/2038	1,51	0,84	0,67
12/31/2039	1,06	0,64	0,42
12/31/2040	0,81	0,50	0,32
12/31/2041	0,61	0,35	0,26
12/31/2042	0,45	0,20	0,25
12/31/2043	0,35	0,10	0,25
12/31/2044	0,27	0,10	0,17



DZ HYP - Mortgage Pfandbrief

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



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

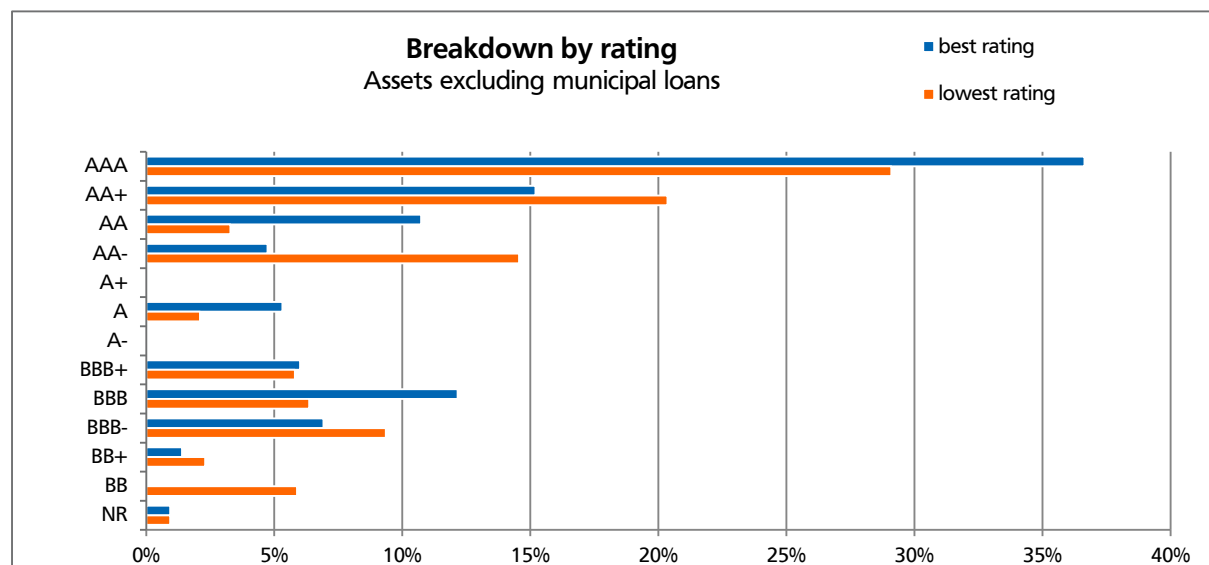
06/30/2022

Rating note	mn EUR	%
AAA	1.617	37%
AA+	671	15%
AA	474	11%
AA-	209	5%
A+	0	0%
A	235	5%
A-	0	0%
BBB+	265	6%
BBB	536	12%
BBB-	305	7%
BB+	62	1%
BB	0	0%
NR	41	1%
Total	4.414	100%

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

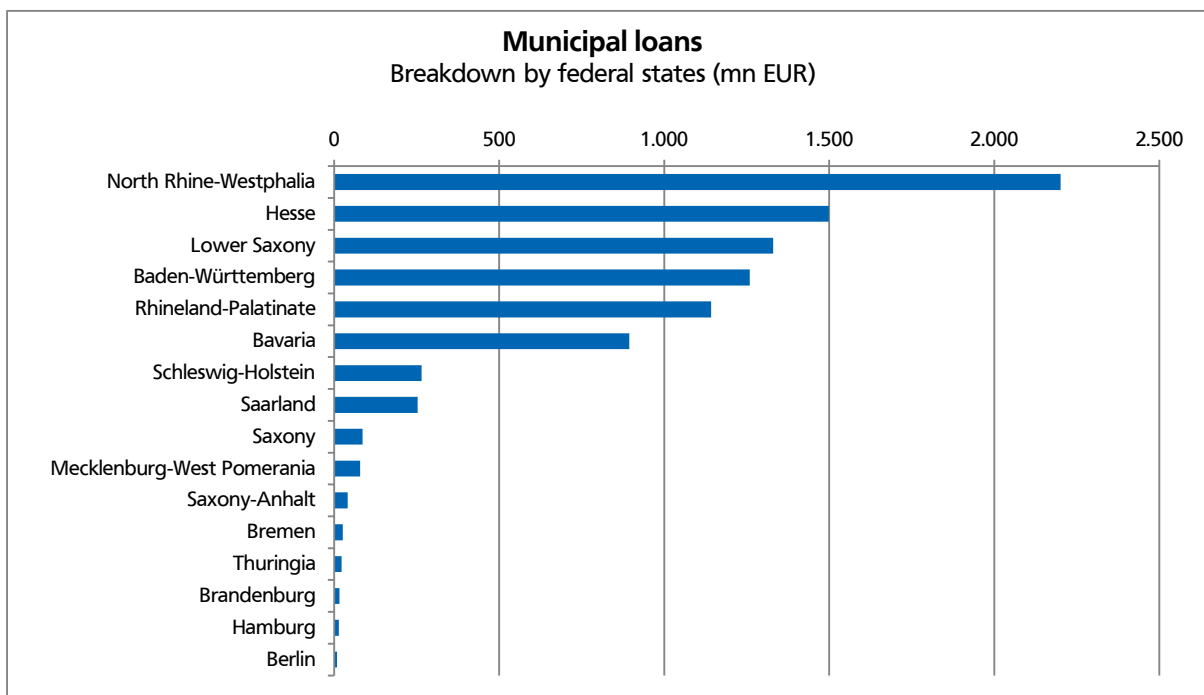
06/30/2022

Rating note	mn EUR	%
AAA	1.284	29%
AA+	898	20%
AA	145	3%
AA-	642	15%
A+	0	0%
A	93	2%
A-	0	0%
BBB+	256	6%
BBB	281	6%
BBB-	413	9%
BB+	102	2%
BB	260	6%
NR	41	1%
Total	4.414	100%



Geographical Concentration - Germany
06/30/2022
Municipal loans

Federal states	mn EUR	%
North Rhine-Westphalia	2.201	24,09
Hesse	1.499	16,41
Lower Saxony	1.330	14,56
Baden-Württemberg	1.259	13,79
Rhineland-Palatinate	1.142	12,50
Bavaria	894	9,79
Schleswig-Holstein	265	2,90
Saarland	253	2,77
Saxony	86	0,95
Mecklenburg-West Pomerania	78	0,86
Saxony-Anhalt	40	0,44
Bremen	26	0,28
Thuringia	22	0,24
Brandenburg	16	0,17
Hamburg	14	0,15
Berlin	8	0,09
Total	9.133	100,00



DZ HYP - Mortgage Pfandbrief

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



Public cover pool		06/30/2022
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	8.527	76,35
German Federal States	1.530	13,70
Other domestic borrowers	657	5,88
German Public Sector Companies / Municipal Enterprises	428	3,83
German Federal Government	26	0,23
Total	11.169	100,00

