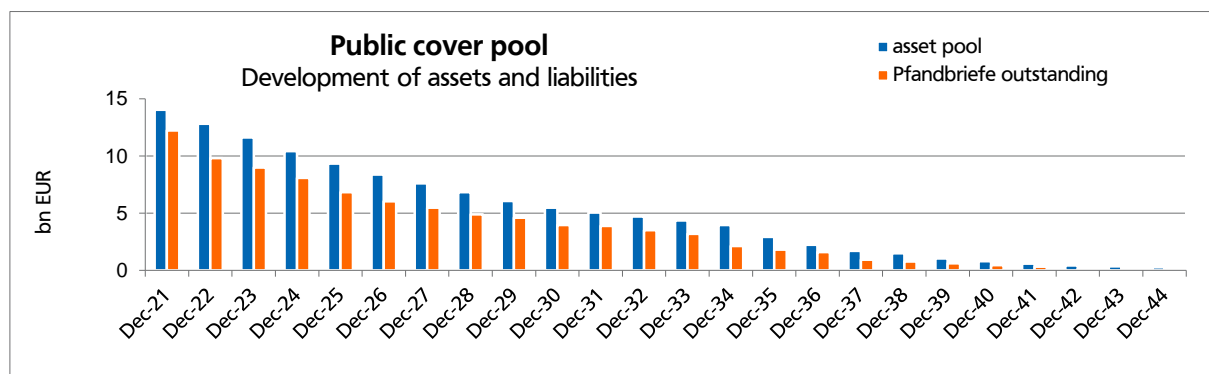


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Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation			12/31/2021
Public cover pool			
Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
12/31/2021	14,03	12,22	1,81
12/31/2022	12,81	9,81	3,00
12/31/2023	11,61	8,99	2,63
12/31/2024	10,44	8,09	2,35
12/31/2025	9,34	6,84	2,50
12/31/2026	8,38	6,05	2,33
12/31/2027	7,61	5,48	2,13
12/31/2028	6,83	4,90	1,93
12/31/2029	6,06	4,61	1,45
12/31/2030	5,47	3,95	1,52
12/31/2031	5,05	3,88	1,17
12/31/2032	4,70	3,50	1,20
12/31/2033	4,35	3,20	1,16
12/31/2034	3,96	2,13	1,82
12/31/2035	2,91	1,81	1,11
12/31/2036	2,22	1,59	0,64
12/31/2037	1,70	0,93	0,77
12/31/2038	1,48	0,77	0,71
12/31/2039	1,03	0,60	0,43
12/31/2040	0,79	0,46	0,33
12/31/2041	0,60	0,31	0,28
12/31/2042	0,44	0,16	0,27
12/31/2043	0,34	0,06	0,28
12/31/2044	0,26	0,06	0,20



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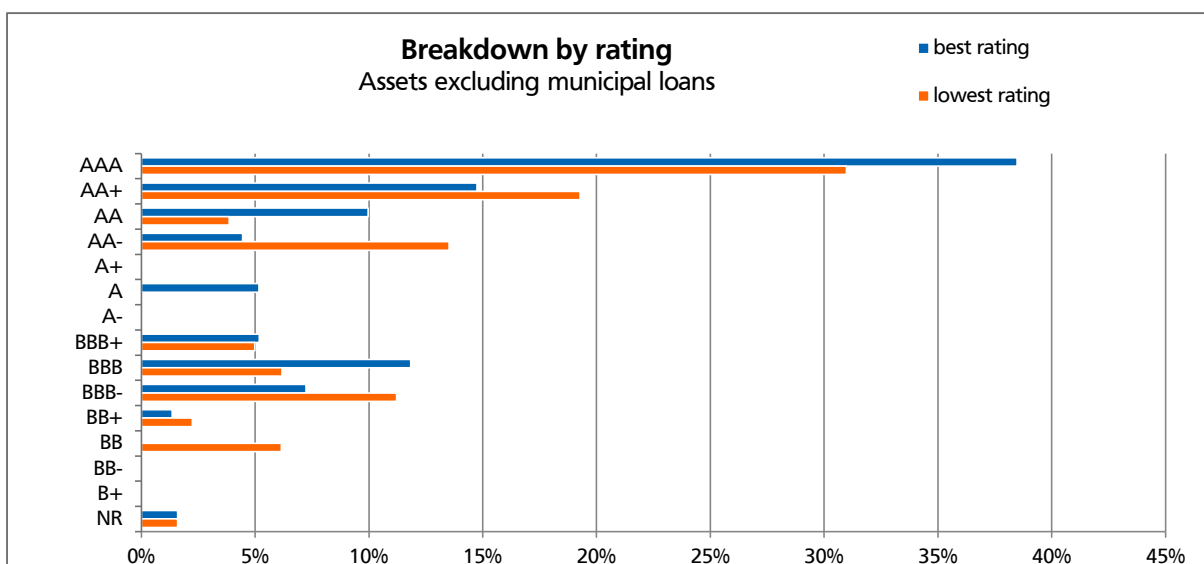


Breakdown by rating (Assets excluding municipal loans) 12/31/2021 best rating (S&P, Moody's and Fitch)

Rating note	mn EUR	%
AAA	1.747	38%
AA+	669	15%
AA	452	10%
AA-	202	4%
A+	0	0%
A	235	5%
A-	0	0%
BBB+	235	5%
BBB	537	12%
BBB-	328	7%
BB+	62	1%
BB	0	0%
NR	72	2%
Total	4.539	100%

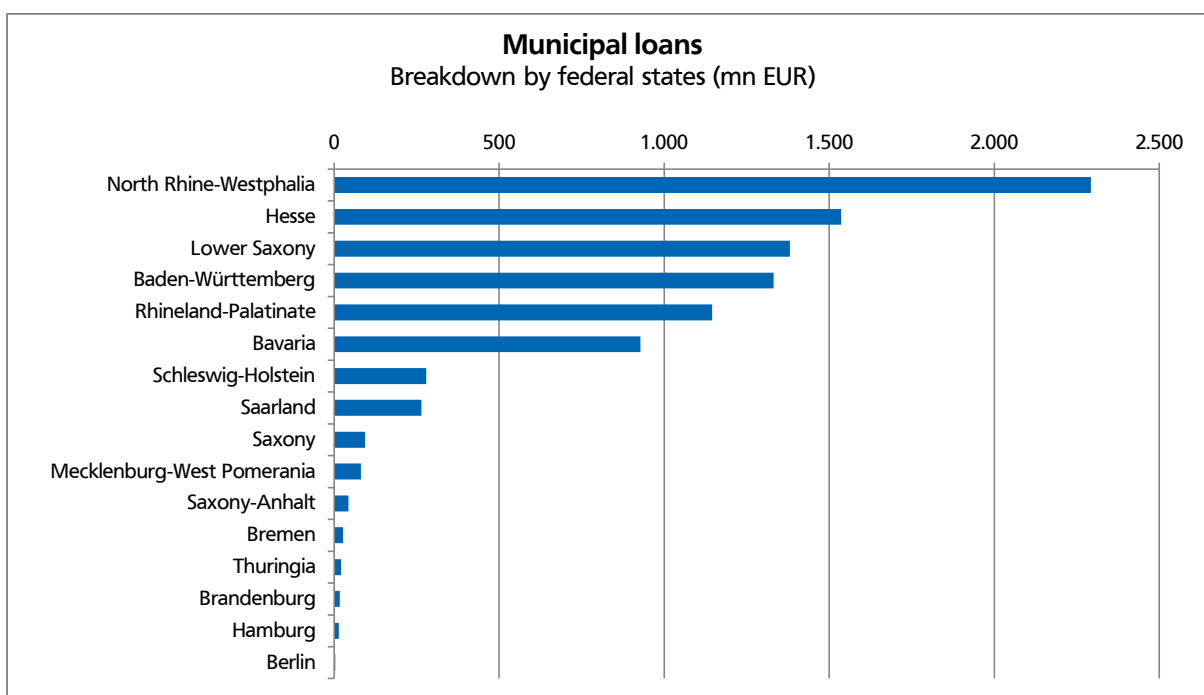
Breakdown by rating (Assets excluding municipal loans) 12/31/2021 lowest rating (S&P, Moody's and Fitch)

Rating note	mn EUR	%
AAA	1.406	31%
AA+	875	19%
AA	175	4%
AA-	614	14%
A+	0	0%
A	0	0%
A-	0	0%
BBB+	226	5%
BBB	281	6%
BBB-	509	11%
BB+	102	2%
BB	280	6%
BB-	0	0%
B+	0	0%
NR	72	2%
Total	4.539	100%



Geographical Concentration - Germany
12/31/2021
Municipal loans

Federal states	mn EUR	%
North Rhine-Westphalia	2.293	24,24
Hesse	1.536	16,24
Lower Saxony	1.381	14,60
Baden-Württemberg	1.331	14,08
Rhineland-Palatinate	1.145	12,11
Bavaria	927	9,81
Schleswig-Holstein	279	2,95
Saarland	264	2,80
Saxony	93	0,99
Mecklenburg-West Pomerania	81	0,86
Saxony-Anhalt	43	0,45
Bremen	27	0,29
Thuringia	21	0,22
Brandenburg	17	0,18
Hamburg	14	0,15
Berlin	3	0,03
Total	9.457	100,00



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Public cover pool		12/31/2021
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	8.825	75,66
German Federal States	1.560	13,37
Other domestic borrowers	839	7,19
German Public Sector Companies / Municipal Enterprises	413	3,54
German Federal Government	26	0,22
Total	11.664	100,00

