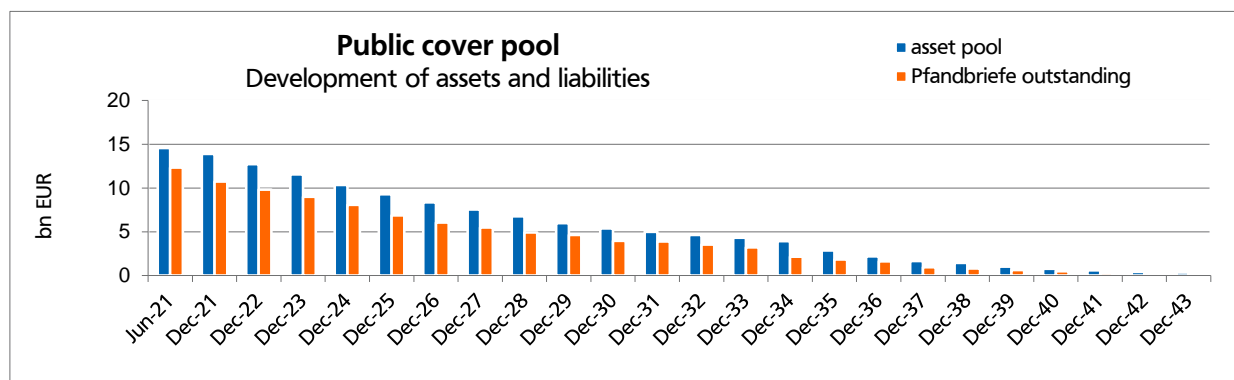


DZ HYP - Public Pfandbrief

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



Development of assets, Pfandbriefe and overcollateralisation			06/30/2021
Public cover pool			
Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
06/30/2021	14,56	12,33	2,22
12/31/2021	13,88	10,72	3,16
12/31/2022	12,71	9,80	2,91
12/31/2023	11,54	8,99	2,55
12/31/2024	10,35	8,09	2,26
12/31/2025	9,29	6,86	2,43
12/31/2026	8,34	6,07	2,27
12/31/2027	7,52	5,50	2,03
12/31/2028	6,75	4,92	1,83
12/31/2029	5,97	4,63	1,34
12/31/2030	5,39	3,97	1,41
12/31/2031	4,99	3,90	1,09
12/31/2032	4,65	3,52	1,12
12/31/2033	4,30	3,22	1,08
12/31/2034	3,91	2,15	1,75
12/31/2035	2,87	1,83	1,04
12/31/2036	2,18	1,61	0,57
12/31/2037	1,66	0,95	0,71
12/31/2038	1,45	0,80	0,65
12/31/2039	1,00	0,63	0,38
12/31/2040	0,76	0,48	0,28
12/31/2041	0,58	0,31	0,26
12/31/2042	0,42	0,16	0,25
12/31/2043	0,32	0,06	0,26



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

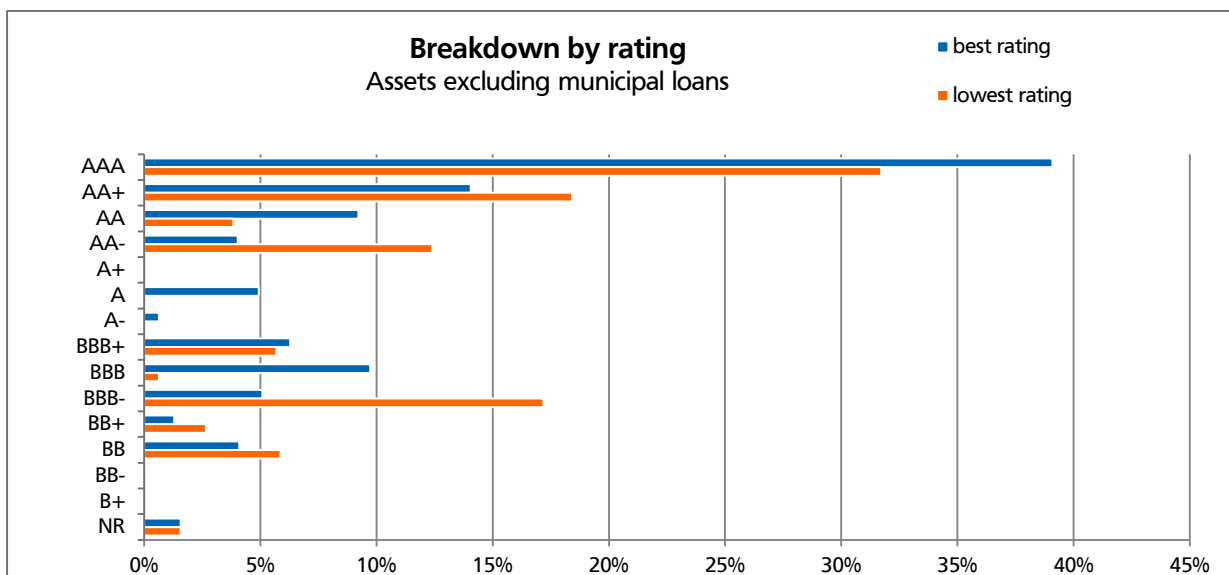
06/30/2021

Rating note	mn EUR	%
AAA	1.861	39%
AA+	669	14%
AA	439	9%
AA-	191	4%
A+	0	0%
A	235	5%
A-	30	1%
BBB+	299	6%
BBB	463	10%
BBB-	242	5%
BB+	62	1%
BB	195	4%
NR*	75	2%
Total	4.760	100%

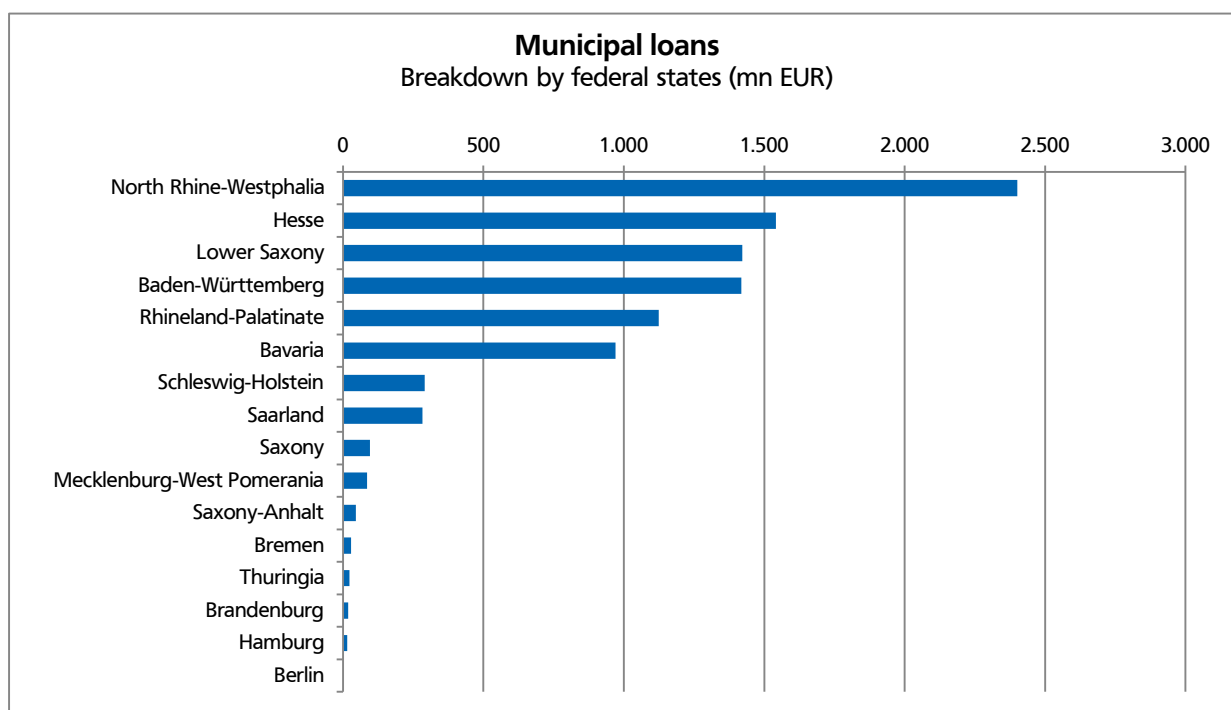
**Breakdown by rating (Assets excluding municipal loans)
lowest rating (S&P, Moody's and Fitch)**

06/30/2021

Rating note	mn EUR	%
AAA	1.510	32%
AA+	877	18%
AA	183	4%
AA-	590	12%
A+	0	0%
A	0	0%
A-	0	0%
BBB+	271	6%
BBB	30	1%
BBB-	818	17%
BB+	127	3%
BB	280	6%
BB-	0	0%
B+	0	0%
NR*	75	2%
Total	4.760	100%



Geographical Concentration - Germany		06/30/2021
Municipal loans		
Federal states	mn EUR	%
North Rhine-Westphalia	2.401	24,60
Hesse	1.542	15,80
Lower Saxony	1.422	14,57
Baden-Württemberg	1.418	14,53
Rhineland-Palatinate	1.124	11,52
Bavaria	970	9,94
Schleswig-Holstein	291	2,98
Saarland	283	2,90
Saxony	96	0,98
Mecklenburg-West Pomerania	85	0,87
Saxony-Anhalt	45	0,46
Bremen	28	0,29
Thuringia	22	0,23
Brandenburg	18	0,18
Hamburg	15	0,15
Berlin	0	0,00
Total	9.761	100,00



Public cover pool		06/30/2021
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	9.087	76,95
German Federal States	1.589	13,46
Other domestic borrowers	716	6,06
German Public Sector Companies / Municipal Enterprises	390	3,31
German Federal Government	26	0,22
Total	11.808	100,00

