

DZ HYP - Public Pfandbrief

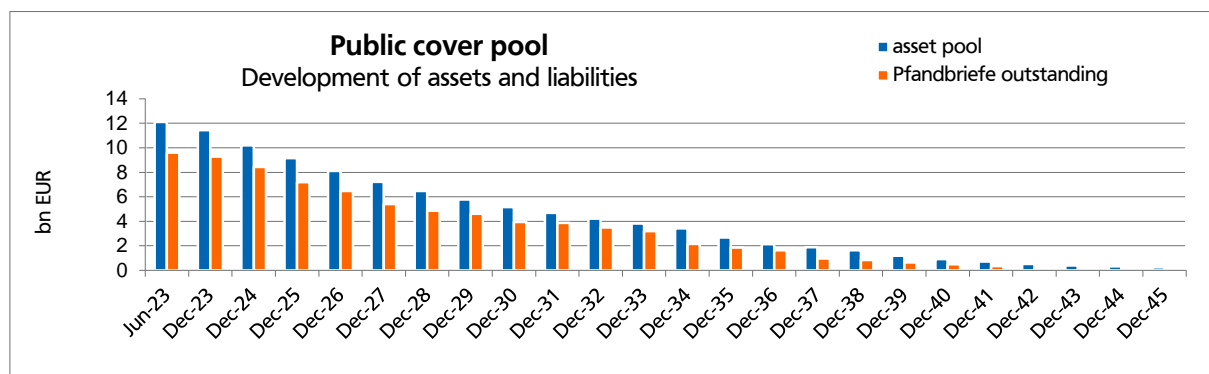
Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation 06/30/2023

Public cover pool

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
06/30/2023	12.11	9.61	2.50
12/31/2023	11.45	9.27	2.18
12/31/2024	10.21	8.44	1.77
12/31/2025	9.16	7.20	1.96
12/31/2026	8.11	6.48	1.63
12/31/2027	7.23	5.41	1.82
12/31/2028	6.47	4.87	1.60
12/31/2029	5.78	4.61	1.16
12/31/2030	5.15	3.96	1.20
12/31/2031	4.69	3.88	0.80
12/31/2032	4.21	3.50	0.71
12/31/2033	3.83	3.20	0.62
12/31/2034	3.42	2.17	1.25
12/31/2035	2.68	1.87	0.81
12/31/2036	2.13	1.64	0.50
12/31/2037	1.88	0.97	0.90
12/31/2038	1.64	0.84	0.80
12/31/2039	1.18	0.64	0.54
12/31/2040	0.92	0.50	0.43
12/31/2041	0.71	0.35	0.36
12/31/2042	0.52	0.20	0.32
12/31/2043	0.41	0.10	0.31
12/31/2044	0.32	0.10	0.22
12/31/2045	0.24	0.10	0.14

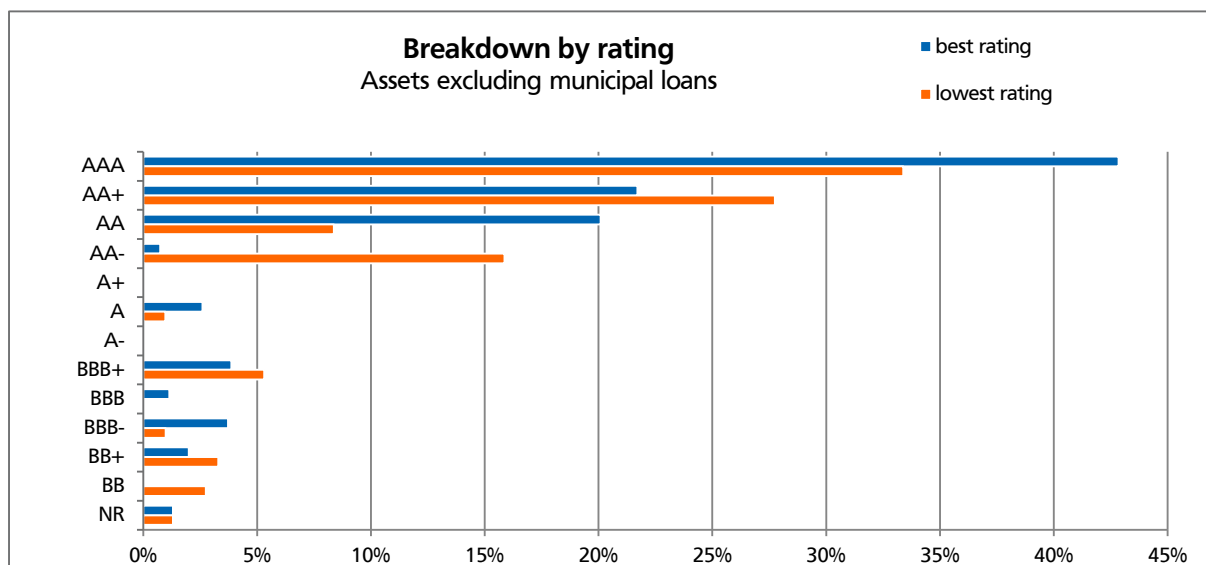


**Breakdown by rating (Assets excluding municipal loans)
best rating (S&P, Moody's and Fitch)**
06/30/2023

Rating note	mn EUR	%
AAA	1,321	43%
AA+	669	22%
AA	620	20%
AA-	23	1%
A+	0	0%
A	80	3%
A-	0	0%
BBB+	119	4%
BBB	35	1%
BBB-	115	4%
BB+	62	2%
BB	0	0%
NR	40	1%
Total	3,084	100%

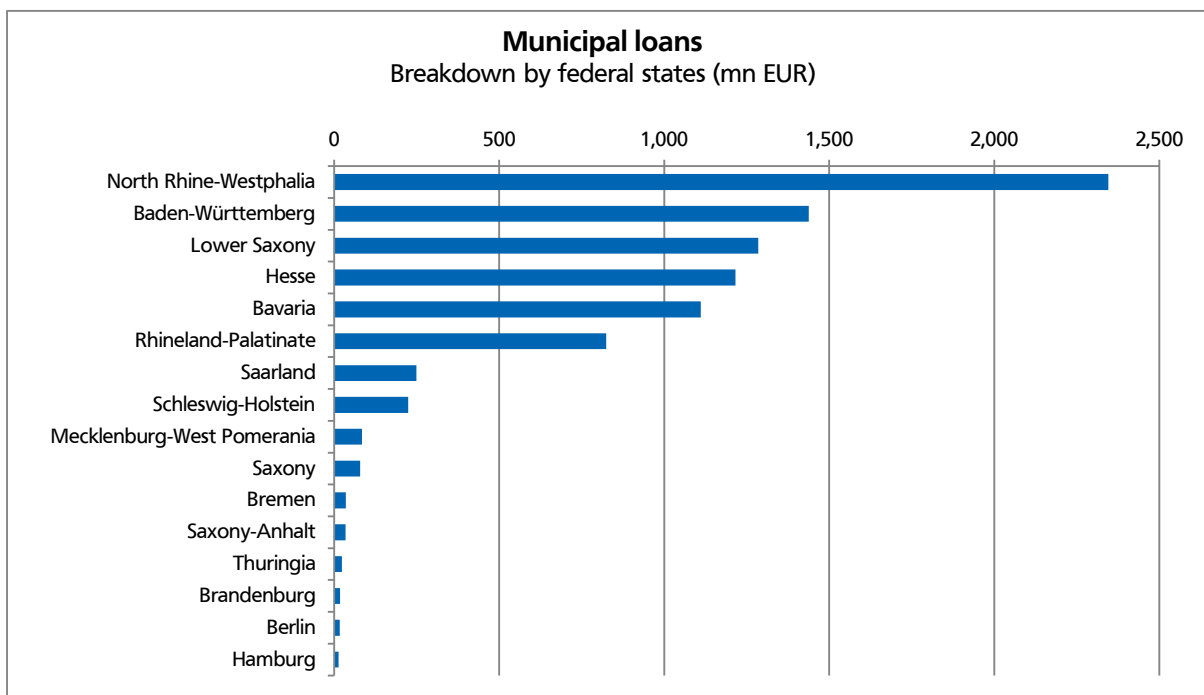
**Breakdown by rating (Assets excluding municipal loans)
lowest rating (S&P, Moody's and Fitch)**
06/30/2023

Rating note	mn EUR	%
AAA	1,030	33%
AA+	856	28%
AA	258	8%
AA-	489	16%
A+	0	0%
A	30	1%
A-	0	0%
BBB+	164	5%
BBB	0	0%
BBB-	30	1%
BB+	102	3%
BB	85	3%
NR	40	1%
Total	3,084	100%



Geographical Concentration - Germany
06/30/2023
Municipal loans

Federal states	mn EUR	%
North Rhine-Westphalia	2,346	26.08
Baden-Württemberg	1,438	15.98
Lower Saxony	1,285	14.28
Hesse	1,216	13.51
Bavaria	1,111	12.35
Rhineland-Palatinate	824	9.16
Saarland	249	2.77
Schleswig-Holstein	224	2.49
Mecklenburg-West Pomerania	84	0.93
Saxony	78	0.87
Bremen	36	0.40
Saxony-Anhalt	34	0.38
Thuringia	23	0.26
Brandenburg	18	0.20
Berlin	17	0.19
Hamburg	13	0.15
Total	8,995	100.00



Public cover pool		06/30/2023
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	8,353	79.38
German Federal States	1,255	11.92
Other domestic borrowers	400	3.80
German Public Sector Companies / Municipal Enterprises	489	4.65
German Federal Government	26	0.25
Total	10,523	100.00

