

DZ HYP - Mortgage Pfandbrief

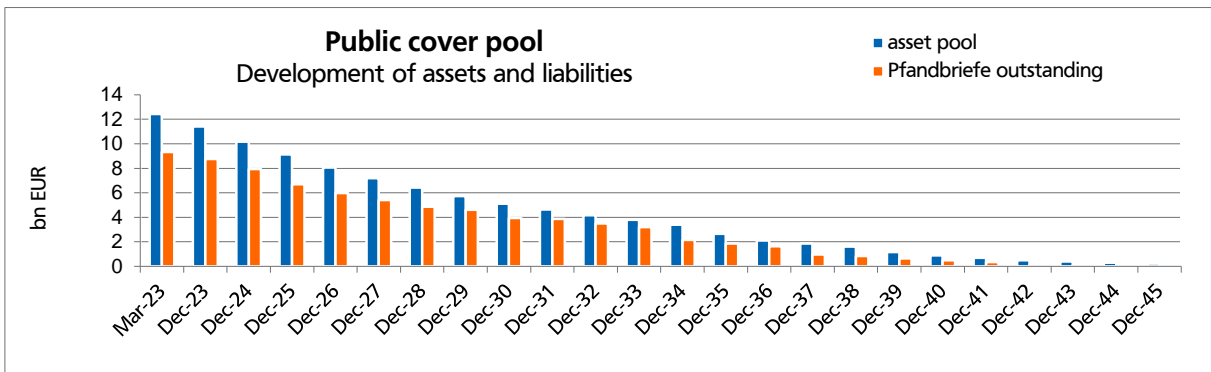
Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation 03/31/2023

Public cover pool

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
03/31/2023	12.44	9.32	3.12
12/31/2023	11.40	8.77	2.64
12/31/2024	10.18	7.94	2.24
12/31/2025	9.13	6.70	2.43
12/31/2026	8.08	5.98	2.10
12/31/2027	7.20	5.41	1.80
12/31/2028	6.42	4.87	1.55
12/31/2029	5.73	4.61	1.12
12/31/2030	5.11	3.96	1.15
12/31/2031	4.64	3.88	0.76
12/31/2032	4.18	3.50	0.68
12/31/2033	3.80	3.20	0.59
12/31/2034	3.39	2.17	1.22
12/31/2035	2.65	1.87	0.78
12/31/2036	2.11	1.64	0.47
12/31/2037	1.85	0.97	0.88
12/31/2038	1.62	0.84	0.78
12/31/2039	1.16	0.64	0.52
12/31/2040	0.90	0.50	0.41
12/31/2041	0.70	0.35	0.35
12/31/2042	0.51	0.20	0.31
12/31/2043	0.40	0.10	0.30
12/31/2044	0.31	0.10	0.21
12/31/2045	0.23	0.10	0.14



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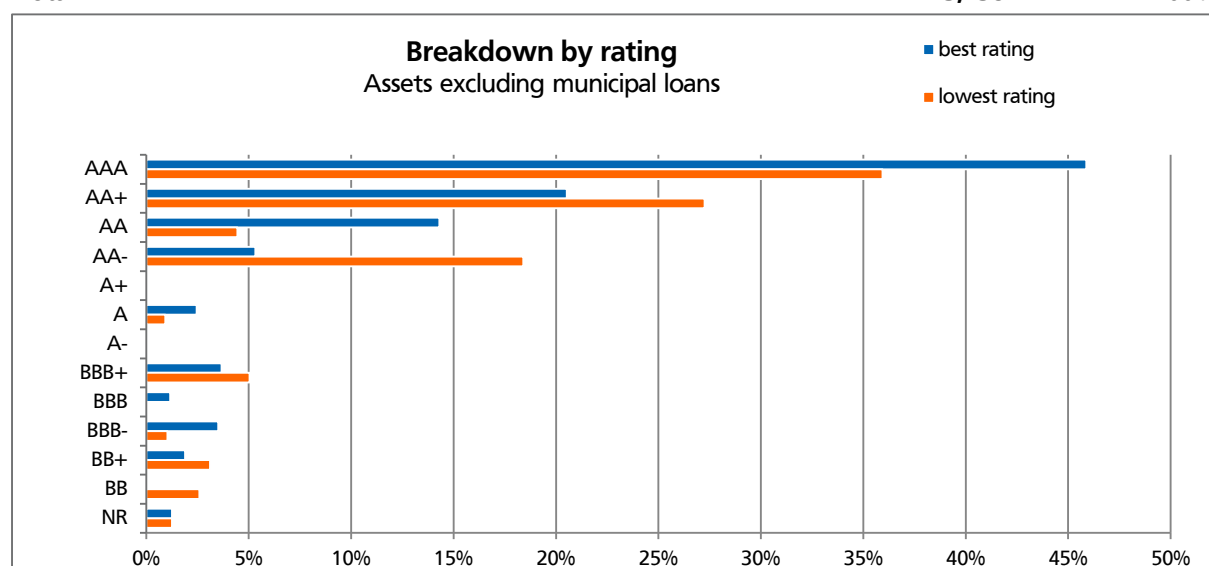


Breakdown by rating (Assets excluding municipal loans) best rating (S&P, Moody's and Fitch) 03/31/2023

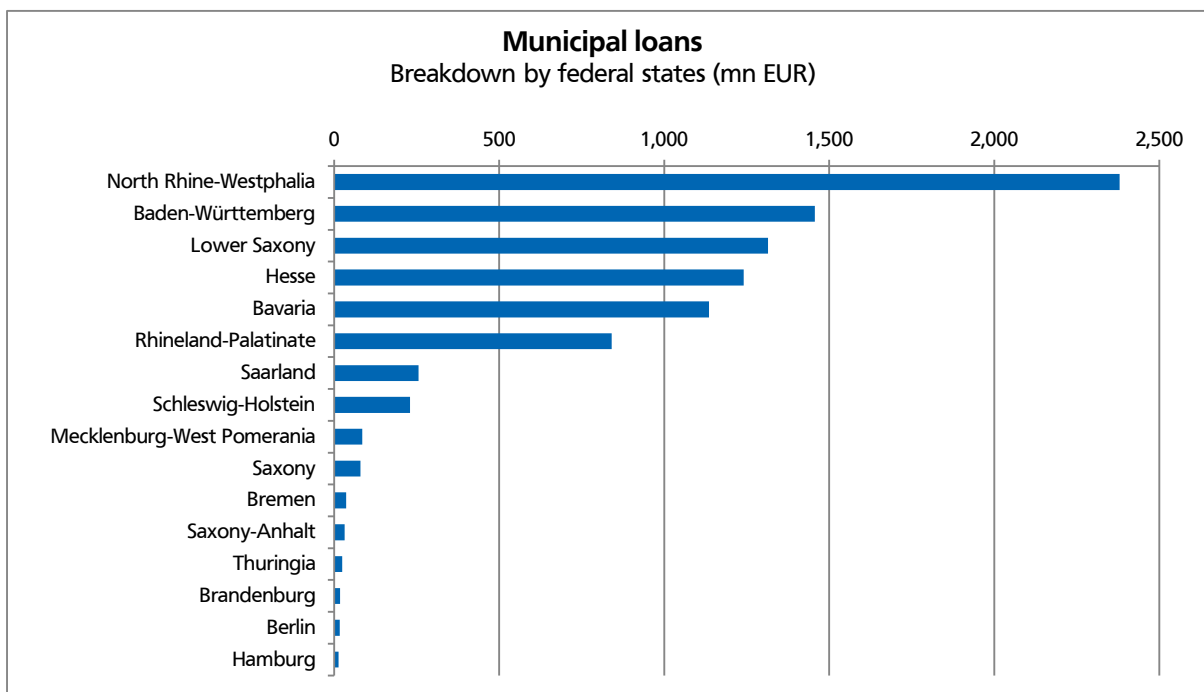
Rating note	mn EUR	%
AAA	1,495	46%
AA+	669	21%
AA	466	14%
AA-	173	5%
A+	0	0%
A	80	2%
A-	0	0%
BBB+	120	4%
BBB	38	1%
BBB-	115	4%
BB+	62	2%
BB	0	0%
NR	41	1%
Total	3,258	100%

Breakdown by rating (Assets excluding municipal loans) lowest rating (S&P, Moody's and Fitch) 03/31/2023

Rating note	mn EUR	%
AAA	1,171	36%
AA+	888	27%
AA	145	4%
AA-	600	18%
A+	0	0%
A	30	1%
A-	0	0%
BBB+	164	5%
BBB	0	0%
BBB-	34	1%
BB+	102	3%
BB	85	3%
NR	41	1%
Total	3,258	100%



Geographical Concentration - Germany		03/31/2023
Municipal loans		
Federal states	mn EUR	%
North Rhine-Westphalia	2,380	25.98
Baden-Württemberg	1,456	15.90
Lower Saxony	1,314	14.35
Hesse	1,241	13.55
Bavaria	1,135	12.40
Rhineland-Palatinate	841	9.18
Saarland	255	2.79
Schleswig-Holstein	230	2.51
Mecklenburg-West Pomerania	85	0.93
Saxony	80	0.87
Bremen	37	0.40
Saxony-Anhalt	32	0.35
Thuringia	24	0.26
Brandenburg	17	0.19
Berlin	17	0.19
Hamburg	13	0.15
Total	9,159	100.00



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Public cover pool		03/31/2023
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	8,507	78.35
German Federal States	1,425	13.12
Other domestic borrowers	410	3.77
German Public Sector Companies / Municipal Enterprises	490	4.51
German Federal Government	26	0.24
Total	10,858	100.00

