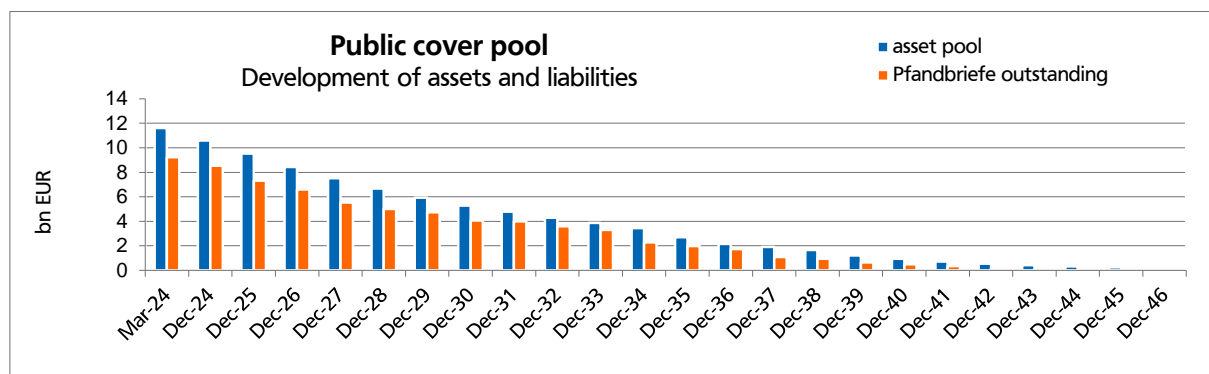


Development of assets, Pfandbriefe and overcollateralisation 03/31/2024
Public cover pool

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
03/31/2024	11.61	9.24	2.36
12/31/2024	10.61	8.54	2.07
12/31/2025	9.53	7.31	2.21
12/31/2026	8.43	6.61	1.82
12/31/2027	7.52	5.54	1.98
12/31/2028	6.68	5.00	1.67
12/31/2029	5.93	4.74	1.19
12/31/2030	5.28	4.07	1.21
12/31/2031	4.79	3.99	0.80
12/31/2032	4.30	3.61	0.69
12/31/2033	3.88	3.31	0.57
12/31/2034	3.46	2.27	1.19
12/31/2035	2.72	1.98	0.74
12/31/2036	2.17	1.74	0.42
12/31/2037	1.91	1.08	0.83
12/31/2038	1.67	0.95	0.72
12/31/2039	1.21	0.65	0.56
12/31/2040	0.94	0.50	0.44
12/31/2041	0.73	0.36	0.37
12/31/2042	0.54	0.21	0.33
12/31/2043	0.42	0.11	0.31
12/31/2044	0.33	0.10	0.23
12/31/2045	0.25	0.10	0.15
12/31/2046	0.19	0.05	0.14



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

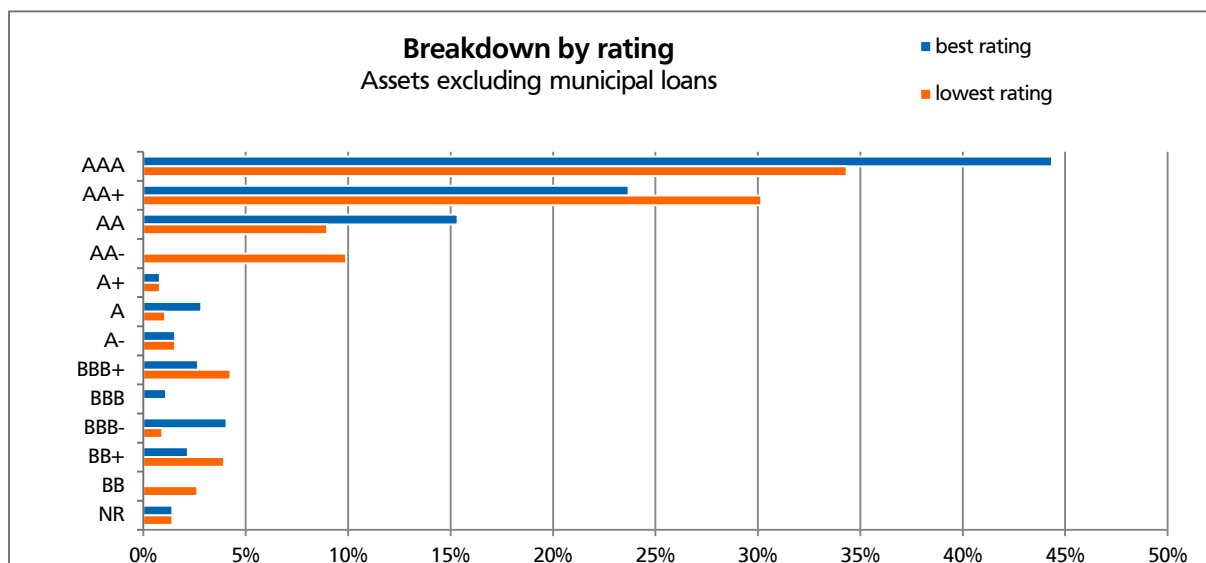


Breakdown by rating (Assets excluding municipal loans) best rating (S&P, Moody's and Fitch) 03/31/2024

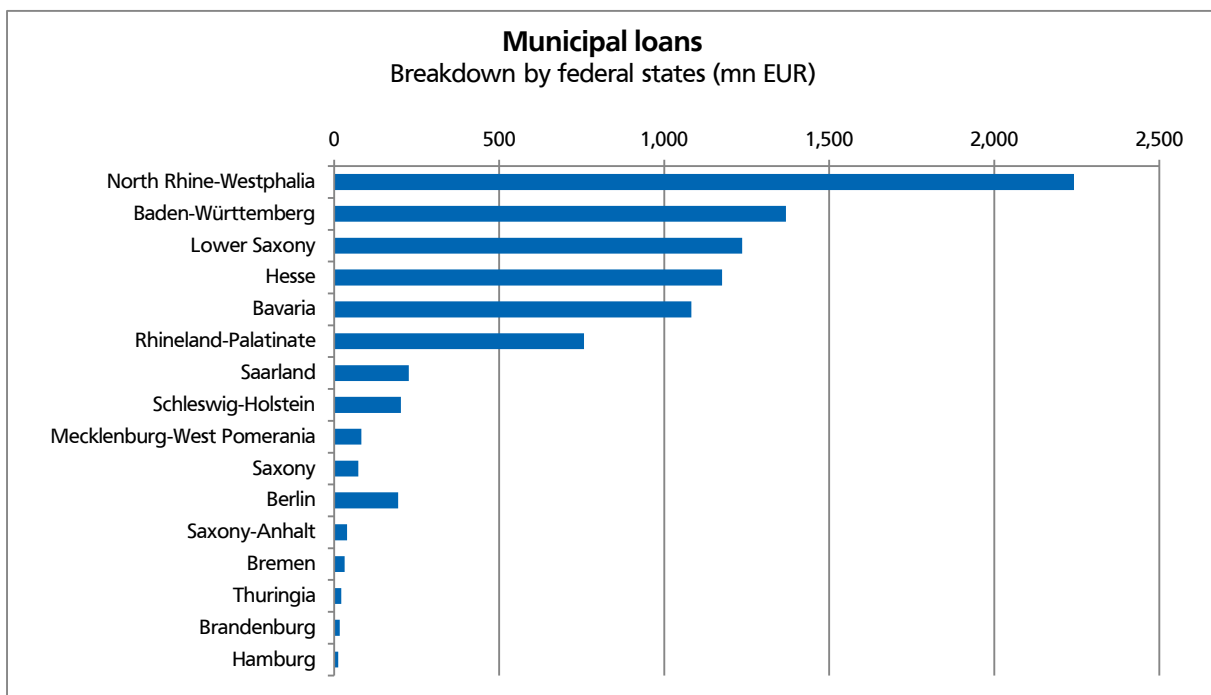
Rating note	mn EUR	%
AAA	1,253	44%
AA+	669	24%
AA	433	15%
AA-	0	0%
A+	23	1%
A	80	3%
A-	44	2%
BBB+	75	3%
BBB	31	1%
BBB-	115	4%
BB+	62	2%
BB	0	0%
NR	40	1%
Total	2,825	100%

Breakdown by rating (Assets excluding municipal loans) lowest rating (S&P, Moody's and Fitch) 03/31/2024

Rating note	mn EUR	%
AAA	970	34%
AA+	852	30%
AA	254	9%
AA-	280	10%
A+	23	1%
A	30	1%
A-	44	2%
BBB+	120	4%
BBB	0	0%
BBB-	26	1%
BB+	112	4%
BB	75	3%
NR	40	1%
Total	2,825	100%



Geographical Concentration - Germany		03/31/2024
Municipal loans		
Federal states	mn EUR	%
North Rhine-Westphalia	2,242	25.59
Baden-Württemberg	1,369	15.63
Lower Saxony	1,236	14.11
Hesse	1,175	13.41
Bavaria	1,082	12.35
Rhineland-Palatinate	757	8.64
Saarland	226	2.59
Schleswig-Holstein	202	2.30
Mecklenburg-West Pomerania	82	0.94
Saxony	73	0.84
Berlin	193	2.21
Saxony-Anhalt	39	0.45
Bremen	32	0.36
Thuringia	22	0.25
Brandenburg	17	0.19
Hamburg	13	0.14
Total	8,759	100.00



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Public cover pool		03/31/2024
Breakdown by customer groups (Germany)		
Customer group	mn EUR	%
German Municipal (local authorities)	7,966	77.95
German Federal States	1,242	12.15
German Public Sector Companies / Municipal Enterprises	486	4.76
Other domestic borrowers	500	4.89
German Federal Government	26	0.25
Total	10,220	100.00

