

DZ HYP - Mortgage Pfandbrief

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

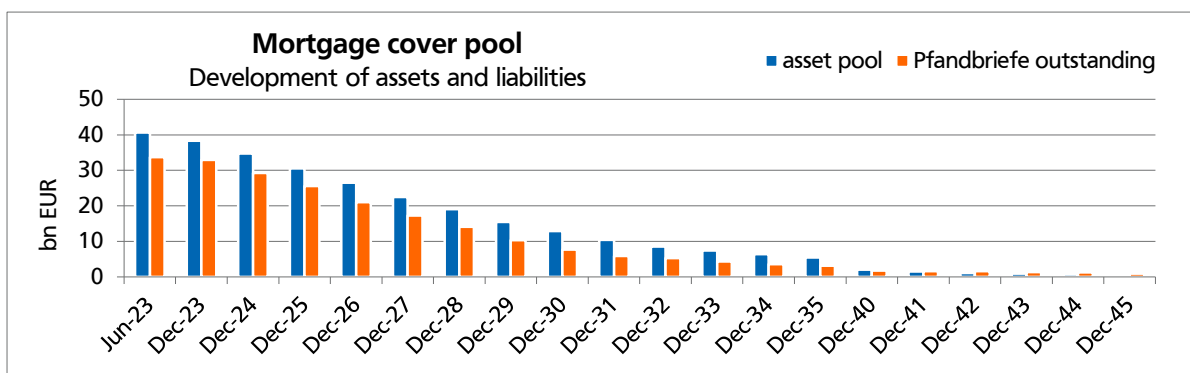


Development of assets, Pfandbriefe and overcollateralisation

Mortgage cover pool

06/30/2023

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
06/30/2023	40.62	33.69	6.93
12/31/2023	38.37	32.90	5.47
12/31/2024	34.72	29.30	5.42
12/31/2025	30.51	25.57	4.94
12/31/2026	26.52	21.02	5.50
12/31/2027	22.51	17.25	5.26
12/31/2028	19.04	14.15	4.89
12/31/2029	15.44	10.30	5.14
12/31/2030	12.93	7.67	5.26
12/31/2031	10.47	5.89	4.58
12/31/2032	8.54	5.26	3.28
12/31/2033	7.43	4.37	3.06
12/31/2034	6.43	3.55	2.88
12/31/2035	5.50	3.11	2.39
12/31/2036	4.45	2.85	1.60
12/31/2037	3.65	2.53	1.12
12/31/2038	3.12	2.31	0.81
12/31/2039	2.54	2.05	0.49
12/31/2040	2.03	1.82	0.21
12/31/2041	1.49	1.63	-0.14
12/31/2042	1.14	1.58	-0.44
12/31/2043	0.93	1.39	-0.46
12/31/2044	0.75	1.25	-0.50
12/31/2045	0.57	0.96	-0.39



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Breakdown of mortgage collateral in Germany - commercial		06/30/2023
	mn EUR	%
North Rhine-Westphalia	2,761	16.62
Bavaria	2,526	15.20
Berlin	1,967	11.84
Hesse	2,236	13.46
Baden-Württemberg	1,401	8.43
Lower Saxony	789	4.75
Hamburg	1,208	7.27
Saxony	671	4.04
Schleswig-Holstein	323	1.94
Brandenburg	383	2.30
Rhineland-Palatinate	304	1.83
Mecklenburg-West Pomerania	139	0.84
Saxony-Anhalt	229	1.38
Thuringia	171	1.03
Bremen	110	0.66
Saarland	90	0.54
Total domestic	15,307	92.13
Total non domestic	1,307	7.87
Total	16,614	100.00

Breakdown of mortgage collateral in Germany - residential		06/30/2023
	mn EUR	%
North Rhine-Westphalia	9,082	39.55
Bavaria	2,173	9.46
Berlin	2,366	10.30
Hesse	1,263	5.50
Baden-Württemberg	1,445	6.29
Lower Saxony	1,912	8.33
Hamburg	663	2.89
Saxony	652	2.84
Schleswig-Holstein	963	4.19
Brandenburg	664	2.89
Rhineland-Palatinate	722	3.14
Mecklenburg-West Pomerania	439	1.91
Saxony-Anhalt	238	1.04
Thuringia	151	0.66
Bremen	167	0.73
Saarland	55	0.24
Total domestic	22,957	99.96
Total non domestic	8	0.04
Total	22,965	100.00

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