

DZ HYP - Mortgage Pfandbrief

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

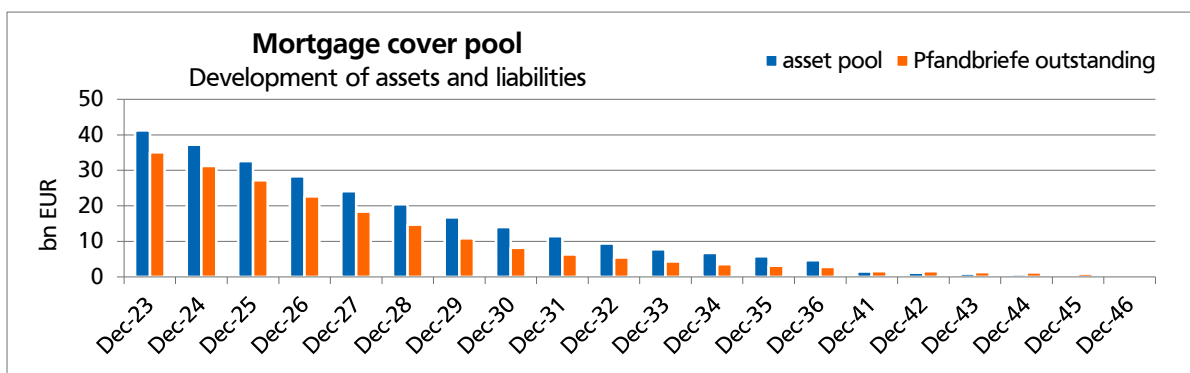


Development of assets, Pfandbriefe and overcollateralisation

Mortgage cover pool

12/31/2023

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
12/31/2023	41.27	35.12	6.15
12/31/2024	37.23	31.20	6.03
12/31/2025	32.63	27.18	5.45
12/31/2026	28.35	22.63	5.72
12/31/2027	24.09	18.35	5.74
12/31/2028	20.43	14.72	5.71
12/31/2029	16.78	10.87	5.91
12/31/2030	14.01	8.24	5.77
12/31/2031	11.45	6.35	5.10
12/31/2032	9.36	5.47	3.89
12/31/2033	7.77	4.38	3.39
12/31/2034	6.75	3.54	3.21
12/31/2035	5.79	3.11	2.68
12/31/2036	4.68	2.85	1.83
12/31/2037	3.82	2.53	1.29
12/31/2038	3.26	2.31	0.95
12/31/2039	2.67	2.05	0.62
12/31/2040	2.14	1.82	0.32
12/31/2041	1.56	1.63	-0.07
12/31/2042	1.17	1.58	-0.41
12/31/2043	0.95	1.39	-0.44
12/31/2044	0.77	1.25	-0.48
12/31/2045	0.59	0.96	-0.37
12/31/2046	0.41	0.68	-0.27



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Breakdown of mortgage collateral in Germany - commercial		12/31/2023
	mn EUR	%
North Rhine-Westphalia	2,821	17.03
Bavaria	2,436	14.71
Berlin	2,112	12.75
Hesse	2,128	12.84
Baden-Württemberg	1,417	8.56
Lower Saxony	766	4.62
Hamburg	1,197	7.23
Saxony	607	3.66
Schleswig-Holstein	297	1.79
Brandenburg	374	2.26
Rhineland-Palatinate	294	1.77
Mecklenburg-West Pomerania	138	0.83
Saxony-Anhalt	229	1.38
Thuringia	157	0.95
Bremen	98	0.59
Saarland	88	0.53
Total domestic	15,159	91.52
Total non domestic	1,405	8.48
Total	16,564	100.00

Breakdown of mortgage collateral in Germany - residential		12/31/2023
	mn EUR	%
North Rhine-Westphalia	9,232	39.38
Bavaria	2,326	9.92
Berlin	2,377	10.14
Hesse	1,308	5.58
Baden-Württemberg	1,508	6.43
Lower Saxony	1,934	8.25
Hamburg	649	2.77
Saxony	668	2.85
Schleswig-Holstein	971	4.14
Brandenburg	673	2.87
Rhineland-Palatinate	728	3.10
Mecklenburg-West Pomerania	435	1.86
Saxony-Anhalt	247	1.05
Thuringia	156	0.67
Bremen	169	0.72
Saarland	55	0.23
Total domestic	23,436	99.96
Total non domestic	8	0.04
Total	23,445	100.00

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