

DZ HYP - Mortgage Pfandbrief

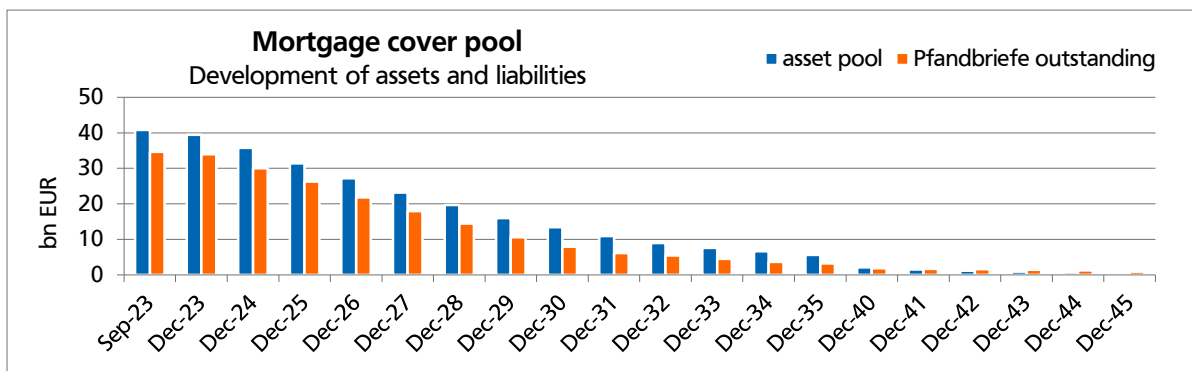
Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>



Development of assets, Pfandbriefe and overcollateralisation Mortgage cover pool

09/30/2023

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
09/30/2023	40.78	34.64	6.14
12/31/2023	39.44	33.97	5.47
12/31/2024	35.78	30.05	5.73
12/31/2025	31.41	26.30	5.11
12/31/2026	27.24	21.77	5.47
12/31/2027	23.22	17.99	5.23
12/31/2028	19.65	14.44	5.21
12/31/2029	15.99	10.61	5.38
12/31/2030	13.46	7.98	5.48
12/31/2031	10.95	6.11	4.84
12/31/2032	8.93	5.49	3.44
12/31/2033	7.62	4.52	3.10
12/31/2034	6.62	3.68	2.94
12/31/2035	5.66	3.22	2.44
12/31/2036	4.57	2.96	1.61
12/31/2037	3.75	2.63	1.12
12/31/2038	3.20	2.39	0.81
12/31/2039	2.61	2.13	0.48
12/31/2040	2.09	1.89	0.20
12/31/2041	1.53	1.70	-0.17
12/31/2042	1.15	1.64	-0.49
12/31/2043	0.94	1.42	-0.48
12/31/2044	0.76	1.25	-0.49
12/31/2045	0.58	0.96	-0.38



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Breakdown of mortgage collateral in Germany - commercial		09/30/2023
	mn EUR	%
North Rhine-Westphalia	2,753	16.60
Bavaria	2,453	14.79
Berlin	2,060	12.42
Hesse	2,183	13.16
Baden-Württemberg	1,415	8.53
Lower Saxony	781	4.71
Hamburg	1,235	7.45
Saxony	652	3.93
Schleswig-Holstein	305	1.84
Brandenburg	393	2.37
Rhineland-Palatinate	303	1.83
Mecklenburg-West Pomerania	144	0.87
Saxony-Anhalt	228	1.37
Thuringia	164	0.99
Bremen	106	0.64
Saarland	88	0.53
Total domestic	15,263	92.01
Total non domestic	1,325	7.99
Total	16,588	100.00

Breakdown of mortgage collateral in Germany - residential		09/30/2023
	mn EUR	%
North Rhine-Westphalia	9,175	39.52
Bavaria	2,229	9.60
Berlin	2,366	10.19
Hesse	1,281	5.52
Baden-Württemberg	1,479	6.37
Lower Saxony	1,939	8.35
Hamburg	656	2.82
Saxony	672	2.90
Schleswig-Holstein	970	4.18
Brandenburg	672	2.89
Rhineland-Palatinate	728	3.13
Mecklenburg-West Pomerania	429	1.85
Saxony-Anhalt	237	1.02
Thuringia	151	0.65
Bremen	170	0.73
Saarland	55	0.24
Total domestic	23,207	99.96
Total non domestic	8	0.04
Total	23,216	100.00

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