

Publication according to section 28 para. 1 nos. 1 and 3 Pfandbrief Act

Pfandbriefe outstanding and their cover

4. Quarter 2022

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q4 2022	Q4 2021	Q4 2022	Q4 2021	Q4 2022	Q4 2021
Mortgage Pfandbriefe	(€ mn.)	16.045,7	17.271,3	14.672,4	18.038,0	16.220,1	19.423,3
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	17.187,6	17.953,0	16.511,3	19.103,6	17.646,8	19.883,2
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	1.141,9	681,7	1.838,9	1.065,6	1.426,7	459,8
OC in % of Pfandbriefe outstanding		7,1	3,9	12,5	5,9	8,8	2,4
Statutory OC**, 1	(€ mn.)	620,8	-	293,5	-		
Contractual OC**, 2	(€ mn.)	-	-	-	-		
Voluntary OC**, 3	(€ mn.)	521,1	-	1.545,4	-		
Over-Collateralization in Consideration of vdp-Credit- Quality-Differentiation-Model	(€ mn.)	1.141,9	681,7	1.838,9	1.065,6		
OC in % of Pfandbriefe outstanding		7,1	3,9	12,5	5,9		

Outstanding total		nominal value		net present value		risk-adjusted net present value*	
		Q4 2022	Q4 2021	Q4 2022	Q4 2021	Q4 2022	Q4 2021
Public Pfandbriefe	(€ mn.)	200,0	210,0	216,7	269,9	198,5	254,9
of which derivatives	(€ mn.)	-	-	-	-	-	-
Cover Pool	(€ mn.)	232,4	217,1	247,0	307,7	212,8	274,1
of which derivatives	(€ mn.)	-	-	-	-	-	-
Over Collateralization (OC)	(€ mn.)	32,4	7,1	30,2	37,8	14,3	19,2
OC in % of Pfandbriefe outstanding		16,2	3,4	14,0	14,0	7,2	7,5
Statutory OC**, ¹	(€ mn.)	8,6	-	4,3	-		
Contractual OC**, ²	(€ mn.)	-	-	-	-		
Voluntary OC**, ³	(€ mn.)	23,8	-	25,9	-		
Over Collateralization in Consideration of vdp-Credit- Quality-Differentiation-Model	(€ mn.)	32,4	7,1	30,2	37,8		
OC in % of Pfandbriefe outstanding		16,2	3,4	14,0	14,0		

* For the calculation of the stress scenarios. The static approach is used for currencies and the dynamic approach for interest rates in accordance with § 5 PfandBarwertV..

** By Article 2 G. v. 12.5.2021 BGBl. I p. 1063, § 28 PfandBG was amended and has been valid in its new version since 8 July 2022. The first publication of new or amended mandatory information took place on 30.9.2022. According to the transitional provision § 55 PfandBG, the publication of previous year's data is therefore only possible on 30.9.2023.

¹ According to

nominal value: sum of the nominal statutory overcollateralization pursuant to § 4 (2) PfandBG and the nominal value of the net present value statutory overcollateralization pursuant to § 4 (1) PfandBG

net present value: net present value statutory overcollateralization pursuant to § 4 (1) PfandBG

² Contractual overcollateralization

³ Residual, depending on the statutory and contractual overcollateralization; net present value includes the net present value of the nominal statutory overcollateralization pursuant to § 4 (2) PfandBG

Publication according to section 28 para. 1 nos. 4, 5 Pfandbrief Act

Maturity structure of Pfandbriefe (nominal) outstanding and their respective cover pools

4. Quarter 2022

	Q4 2022		Q4 2021	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	1.370,8	1.034,5	565,5	2.435,9
> 0,5 years and <= 1 year	568,0	1.029,9	1.549,7	799,9
> 1 year and <= 1,5 years	1.082,0	928,8	1.370,3	747,8
> 1,5 years and <= 2 years	166,0	1.261,9	718,0	926,5
> 2 years and <= 3 years	2.455,0	2.178,3	1.673,0	2.110,0
> 3 years and <= 4 years	1.473,1	2.328,3	2.191,0	1.774,7
> 4 years and <= 5 years	1.987,0	2.004,6	2.420,0	2.002,1
> 5 years and <= 10 years	5.535,5	5.975,7	5.429,0	6.707,1
> 10 years	1.408,3	445,6	1.354,8	448,9

Q4 2022 Mat-Ex (12 months)*	Q4 2021** Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
1.370,8	-
568,0	-
1.248,0	-
2.455,0	-
1.473,1	-
6.694,0	-
2.236,8	-

	Q4 2022		Q4 2021	
	Pfandbriefe outstanding € mn.	Cover pool € mn.	Pfandbriefe outstanding € mn.	Cover pool € mn.
Maturity:				
<= 0,5 years	9,0	0,4	10,0	8,4
> 0,5 years and <= 1 year	-	0,3	-	0,3
> 1 year and <= 1,5 years	10,0	10,4	9,0	0,3
> 1,5 years and <= 2 years	-	0,4	-	0,3
> 2 years and <= 3 years	35,0	14,5	10,0	0,8
> 3 years and <= 4 years	-	5,3	35,0	3,5
> 4 years and <= 5 years	96,0	50,5	-	2,3
> 5 years and <= 10 years	-	0,6	96,0	51,1
> 10 years	50,0	150,1	50,0	150,1

Q4 2022 Mat-Ex (12 months)*	Q4 2021** Mat-Ex (12 months)*
Pfandbriefe outstanding € mn.	Pfandbriefe outstanding € mn.
-	-
-	-
9,0	-
-	-
10,0	-
35,0	-
-	-
96,0	-
50,0	-

Informations on the maturity extension of the Pfandbriefe

	Q4 2022	Q4 2021**
Prerequisites for the extension of maturity of the Pfandbriefe	<p>The extension of the maturity is necessary in order to avoid the imminent insolvency of the Pfandbrief bank with limited business activity, the Pfandbrief bank with limited business activity is not overindebted and there is reason to believe that the Pfandbrief bank with limited business activity will be able to meet its liabilities then due after the expiry of the maximum possible extension date, taking into account further possibilities for extension. See also, in addition, section 30 para 2b Pfandbrief Act.</p>	
Powers of the cover pool administrator in the event of the extension of maturity of the Pfandbriefe	<p>The cover pool administrator may extend the maturity dates of the principle payments, if the relevant requirements pursuant to section 30 para. 2b Pfandbrief Act are met. The administrator shall determine the period of the extension of the maturity, which may not exceed a period of 12 months, in accordance with necessity.</p> <p>The cover pool administrator may extend the maturity dates of the principal and interest payments falling due within one month after the appointment of the cover pool administrator to the end of that monthly period. If the cover pool administrator decides in favor of such an extension of the maturity, the existence of the prerequisites pursuant to section 30 para. 2b Pfandbrief Act shall be irrefutably presumed. Such an extension shall be taken into account within the maximum extension period of 12 months.</p>	

The cover pool administrator may only exercise his authority uniformly for all Pfandbriefe of an issue. In this connection, the maturities may be extended in full or on a pro rata basis. The cover pool administrator must extend the maturity for a Pfandbrief issue in such a way that the original order of servicing of the Pfandbriefe which could be overtaken by the postponement is not changed (prohibition of overtaking). This may result in the maturities of later maturing issues also having to be extended in order to comply with the prohibition on overtaking. See also, in addition, section 30 para. 2a and 2b Pfandbrief Act.

* Effects of an extension of maturity on the maturity structure of the Pfandbriefe / extension scenario: 12 months. This is an extremely unlikely scenario, which could only come into play after the appointment of a cover pool administrator.

** By Article 2 G. v. 12.5.2021 BGBl. I p. 1063, § 28 PfandBG was amended and has been valid in its new version since 8 July 2022. The first publication of new or amended mandatory information took place on 30.9.2022. According to the transitional provision § 55 PfandBG, the publication of previous year's data is therefore only possible on 30.9.2023.

Publication according to section 28 para. 2 no. 1 a Pfandbrief Act, section 28 para. 3 no. 1 Pfandbrief Act and section 28 para. 4 no. 1 a Pfandbrief Act

Mortgage loans used as cover for Mortgage Pfandbriefe according to their amount in tranches

4. Quarter 2022

Cover Assets	Q4 2022 € mn.	Q4 2021 € mn.
up to 300,000 Euros	21,8	27,9
more than 300,000 Euros up to 1 mn. Euros	76,9	90,1
more than 1 mn. Euros up to 10 mn. Euros	2.239,4	2.349,4
more than 10 mn. Euros	13.701,5	13.570,7
Total	16.039,6	16.038,0

Cover Assets used to secure public Pfandbriefe according to their amount in tranches

4. Quarter 2022

Cover Assets	Q4 2022 € mn.	Q4 2021 € mn.
up to 10 mn. Euros	21,4	9,1
more than 10 mn. Euros up to 100 mn. Euros	211,0	200,0
more than 100 mn. Euros	-	-
Total	232,4	209,1

Publication according to section 28 para. 2 nos. 1 b, c and no. 2 Pfandbrief Act

Volume of claims used to cover Mortgage Pfandbriefe according to states in which the real property is located, according to property type and the total amount of payments in arrears for at least 90 days as well as the total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim
4. Quarter 2022

		Cover assets														Total amount of payments in arrears for at least 90 days	Total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim
State	4. Quarter	Residential							Commercial								
		Total	Apartment	Single- and two-family houses	Multiple-family houses	Buildings under construction	Building land	Total	Office buildings	Retail buildings	Industrial buildings	other commercially used buildings	Buildings under construction	Building land			
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2022	16.039,6	5.269,9	25,3	144,9	5.099,7	-	-	10.769,6	5.734,6	3.079,7	202,9	1.648,3	52,2	51,8	0,0	-
	year 2021	16.038,0	5.483,1	18,4	152,6	5.312,2	-	-	10.554,9	5.582,4	3.014,7	63,4	1.625,9	176,0	92,7	0,0	-
Germany	year 2022	10.595,1	4.516,6	25,1	8,9	4.482,6	-	-	6.078,5	2.847,8	1.713,8	198,9	1.214,0	52,2	51,8	-	-
	year 2021	10.836,3	4.832,0	18,1	9,5	4.804,3	-	-	6.004,3	2.668,4	1.787,1	57,8	1.222,4	176,0	92,7	0,0	-
Belgium	year 2022	55,7	-	-	-	-	-	-	55,7	55,7	-	-	-	-	-	-	-
	year 2021	55,7	-	-	-	-	-	-	55,7	55,7	-	-	-	-	-	-	-
France	year 2022	1.367,1	-	-	-	-	-	-	1.367,1	953,8	319,3	-	94,0	-	-	-	-
	year 2021	1.354,0	-	-	-	-	-	-	1.354,0	955,3	304,6	-	94,1	-	-	-	-
Great Britain	year 2022	64,3	-	-	-	-	-	-	64,3	64,3	-	-	-	-	-	-	-
	year 2021	67,8	-	-	-	-	-	-	67,8	67,8	-	-	-	-	-	-	-
Netherlands	year 2022	2.754,1	753,3	0,2	136,0	617,1	-	-	2.000,8	1.019,1	704,4	4,0	273,2	-	-	0,0	-
	year 2021	2.635,2	651,1	0,2	143,0	507,8	-	-	1.984,1	1.142,0	594,3	5,6	242,3	-	-	-	-
Poland	year 2022	955,8	-	-	-	-	-	-	955,8	618,2	270,6	-	67,1	-	-	-	-
	year 2021	841,5	-	-	-	-	-	-	841,5	517,5	256,9	-	67,1	-	-	-	-
Czech Republic	year 2022	247,4	-	-	-	-	-	-	247,4	175,7	71,7	-	-	-	-	-	-
	year 2021	247,4	-	-	-	-	-	-	247,4	175,7	71,7	-	-	-	-	-	-

Publication according to section 28 para. 3 no. 2 Pfandbrief Act

Volume of claims used to cover Public Pfandbriefe

4. Quarter 2022

		Cover assets									
		Total		thereof owed by				thereof granted by			
		in the total included claims which are granted for reasons of promoting exports		State	Regional authorities	Local authorities	Other debtors	State	Regional authorities	Local authorities	Other debtors
State	4. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2022	232,4	-	50,0	164,0	-	10,0	-	8,4	-	-
	year 2021	209,1	-	50,0	150,0	-	-	-	9,1	-	-
Germany	year 2022	182,4	-	-	164,0	-	10,0	-	8,4	-	-
	year 2021	159,1	-	-	150,0	-	-	-	9,1	-	-
Austria	year 2022	50,0	-	50,0	-	-	-	-	-	-	-
	year 2021	50,0	-	50,0	-	-	-	-	-	-	-

Publication according to section 28 para. 3 no. 3 Pfandbrief Act

**Total amount of payments in arrears for at least 90 days
as well as the total amount of these claims inasmuch as the respective amount in arrears is at least 5 percent of the claim
Q4 2022**

		Amount of claims in arrears for at least 90 days					Total amount of these claims inasmuch as the respective amount in arrears is at least 5 % of the claim				
		Total	thereof				Total	thereof			
			State	Regional authorities	Local authorities	Other debtors		State	0,0	Local authorities	Other debtors
State	4. Quarter	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2022	-	-	-	-	-	-	-	-	-	-
	year 2021	-	-	-	-	-	-	-	-	-	-
Germany	year 2022	-	-	-	-	-	-	-	-	-	-
	year 2021	-	-	-	-	-	-	-	-	-	-
Austria	year 2022	-	-	-	-	-	-	-	-	-	-
	year 2021	-	-	-	-	-	-	-	-	-	-

Publication according to section 28 para. 1 nos. 8, 9, 10 Pfandbrief Act

Further cover assets - in detail for Mortgage Pfandbriefe

4. Quarter 2022

		Further cover assets for Mortgage Pfandbriefe according to section 19 para. 1 nos. 2 a) and b), section 19 para. 1 nos. 3 a) to c), section 19 para. 1 no. 4*						
State	4. Quarter	Total € mn.	thereof		c)		claims according to section 19 para. 1 no. 4 € mn.	
			claims according to section 19 para. 1 nos. 2 a) and b) overall € mn.	thereof covered bonds according Art. 129 Regulation (EU) No 575/2013 € mn.	overall € mn.	thereof covered bonds according Art. 129 Regulation (EU) No 575/2013 € mn.		
								€ mn.
Total - all states	year 2022	1.148,0	302,5	302,5	435,5	435,5	410,0	
	year 2021	-	-	-	-	-	-	
Germany	year 2022	775,5	302,5	302,5	93,0	93,0	380,0	
	year 2021	-	-	-	-	-	-	
Poland	year 2022	30,0	0,0	0,0	0,0	0,0	30,0	
	year 2021	-	-	-	-	-	-	
Sweden	year 2022	30,0	0,0	0,0	30,0	30,0	0,0	
	year 2021	-	-	-	-	-	-	
Canada	year 2022	312,5	0,0	0,0	312,5	312,5	0,0	
	year 2021	-	-	-	-	-	-	

* By Article 2 G. v. 12.5.2021 BGBl. I p. 1063, § 28 PfandBG was amended and has been valid in its new version since 8 July 2022. The first publication of new or amended mandatory information took place on 30.9.2022. According to the transitional provision § 55 PfandBG, the publication of previous year's data is therefore only possible on 30.9.2023.

Publication according to section 28 para. 1 nos. 8, 9 Pfandbrief Act

**Further cover assets - in detail for Public Pfandbriefe
Q4 2022**

Further cover assets for Public Pfandbriefe according to section § 20 para. 2 no. 2, section 20 para. 2 nos. 3 a) to c), section 20 para. 2 no. 4*								
State	4. Quarter	Total	thereof					
		€ mn.	claims according to section 20 para. 2 no. 2		claims according to section 20 para. 2 nos. 3 a) to c)		claims according to section 20 para. 2 no. 4	
			overall	thereof	overall	thereof	overall	thereof
				covered bonds according Art. 129 Regulation (EU) No 575/2013		covered bonds according Art. 129 Regulation (EU) No 575/2013		covered bonds according Art. 129 Regulation (EU) No 575/2013
		€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.	€ mn.
Total - all states	year 2022	-	-	-	-	-	-	-
	year 2021	-	-	-	-	-	-	-

* By Article 2 G. v. 12.5.2021 BGBl. I p. 1063, § 28 PfandBG was amended and has been valid in its new version since 8 July 2022. The first publication of new or amended mandatory information took place on 30.9.2022. According to the transitional provision § 55 PfandBG, the publication of previous year's data is therefore only possible on 30.9.2023.

Publication according to section 28 para. 1 nos. 6, 7, 11, 12, 13, 14 , 15 Pfandbrief Act and section 28 para. 2 nos. 3, 4 Pfandbrief Act

Key figures about outstanding Pfandbriefe and Cover Pool

4. Quarter 2022

Mortgage Pfandbriefe		Q4 2022	Q4 2021
Outstanding Pfandbriefe	(€ mn.)	16.045,7	17.271,3
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	99,6	83,4
Cover Pool	(€ mn.)	17.187,6	17.953,0
thereof total amount of the claims according section 12 para. 1 which exceed the limits laid down in section 13 para. 1 s. 2 2nd half sentence section 28 para. 1 no. 11	(€ mn.)	-	-
thereof total amount of the assets according section 19 para. 1 which exceed the limits laid down in section 19 para. 1 s. 7 section 28 para. 1 no. 11	(€ mn.)	-	-
claims which exceed the limits laid down in section 19 para. 1 no. 2* section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 19 para. 1 no. 3* section 28 para. 1 no. 12	(€ mn.)	-	-
claims which exceed the limits laid down in section 19 para. 1 no. 4* section 28 para. 1 no. 12	(€ mn.)	-	-
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 13	%	74,9	78,2

Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in Euro section 28 para. 1 no. 14 (Net Total)	CAD	-	-
	CHF	-211,7	-
	CZK	-	-
	DKK	-	-
	GBP	65,9	70,7
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	-	-
	USD	-	-
AUD	-	-	
volume-weighted average of the maturity that has passed since the loan was granted (seasoning) section 28 para. 2 no. 4	years	4,3	3,8
average loan-to-value ratio, weighted using the mortgage lending value section 28 para. 2 no. 3	%	57,0	56,3
average loan-to-value ratio, weighted using the market value	%	-	-
Key figures on liquidity according section 28 para. 1 no. 6 Pfandbrief Act*			
Largest negative amount within the next 180 days within the meaning of section 4 para. 1a s. 3 Pfandbrief Act for Pfandbriefe	(€ mn.)	779,5	-
Day on which the largest negative sum results	Day (1-180)	148,0	-
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	998,3	-

Key figures according section 28 para. 1 no. 7 Pfandbrief Act

share of derivative transactions included in the cover pools according section 19 para. 1 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions included in the cover pools according section 19 para. 1 no. 2 c (credit quality step 2)	%	-	-
share of derivative transactions included in the cover pools according section 19 para. 1 no. 3 d (credit quality step 1)	%	-	-
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 2 c (credit quality step 2)	%	-	-
share of derivative transactions in liabilities to be covered according section 19 para. 1 no. 3 d (credit quality step 1)	%	-	-

Key figures according section 28 para. 1 no. 15 Pfandbrief Act

Share of cover assets in the cover pool for which or for whose debtor a default pursuant to Art. 178 para. 1 of Regulation (EU) no. 575/2013 is deemed to have occurred.	%	0,3	-
--	---	-----	---

Public Pfandbriefe		Q4 2022	Q4 2021
Outstanding Pfandbriefe	(€ mn.)	200,0	210,0
thereof percentage share of fixed-rate Pfandbriefe section 28 para. 1 no. 13	%	100,0	100,0
Cover Pool	(€ mn.)	232,4	217,1
thereof total amount of the claims according section 20 para. 1 and 2 which exceed the limits laid down in section 20 para. 3 section 28 para. 1 no. 11	(€ mn.)	-	-
claims which exceed the limits laid down in section 20 para. 2 no. 2*	(€ mn.)	-	-
claims which exceed the limits laid down in section 20 para. 2 no. 3*		-	
thereof percentage share of fixed-rate cover assets section 28 para. 1 no. 13	%	100,0	100,0
Net present value pursuant to § 6 of the Pfandbrief Net Present Value Regulation for each foreign currency in Euro section 28 para. 1 no. 14 (Net Total)	CAD	-	-
	CHF	-	-
	CZK	-	-
	DKK	-	-
	GBP	-	-
	HKD	-	-
	JPY	-	-
	NOK	-	-
	SEK	-	-
	USD	-	-
	AUD	-	-
Key figures on liquidity according section 28 para. 1 no. 6 Pfandbrief Act*			
Largest negative amount within the next 180 days within the meaning of section 4 para. 1a s. 3 Pfandbrief Act for Pfandbriefe	(€ mn.)	14,2	-
Day on which the largest negative sum results	Day (1-180)	113,0	-
Total amount of cover assets meeting the requirements of section 4 para 1a s. 3 Pfandbrief Act	(€ mn.)	22,9	-

<u>Key figures according section 28 para. 1 no. 7 Pfandbrief Act</u>			
share of derivative transactions included in the cover pools according section 20 para. 2 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions included in the cover pools according section 20 para. 2 no. 2 (credit quality step 2)	%	-	-
share of derivative transactions included in the cover pools according section 20 para. 2 no. 3 c (credit quality step 1)	%	-	-
share of derivative transactions in liabilities to be covered according section 20 para. 2 no. 1 (credit quality step 3)	%	-	-
share of derivative transactions in liabilities to be covered according section 20 para. 2 no. 2 (credit quality step 2)	%	-	-
share of derivative transactions in liabilities to be covered according section 20 para. 2 no. 3 c (credit quality step 1)	%	-	-
<u>Key figures according section 28 para. 1 no. 15 Pfandbrief Act</u>			
Share of cover assets in the cover pool for which or for whose debtor a default pursuant to Art. 178 para. 1 of Regulation (EU) no. 575/2013 is deemed to have occurred.	%	-	-

* By Article 2 G. v. 12.5.2021 BGBl. I p. 1063, § 28 PfandBG was amended and has been valid in its new version since 8 July 2022. The first publication of new or amended mandatory information took place on 30.9.2022. According to the transitional provision § 55 PfandBG, the publication of previous year's data is therefore only possible on 30.9.2023.

Publication according to section 28 para. 1 no. 2 Pfandbrief Act

List of International Securities Identification Numbers of the International Organization for Standardization (ISIN) by Pfandbrief
4. Quarter 2022

Mortgage Pfandbriefe	
	Q4 2022
ISIN	CH1202242249, DE000BHY0AU8, DE000BHY0BC4, DE000BHY0BE0, DE000BHY0BN1, DE000BHY0BQ4, DE000BHY0BV4, DE000BHY0BZ5, DE000BHY0B14, DE000BHY0C47, DE000BHY0C70, DE000BHY0C88, DE000BHY0GC3, DE000BHY0GD1, DE000BHY0GE9, DE000BHY0GH2, DE000BHY0GK6, DE000BHY0GL4, DE000BHY0GX9, DE000BHY0HC1, DE000BHY0HK4, DE000BHY0HM0, DE000BHY0HN8, DE000BHY0HP3, DE000BHY0HW9, DE000BHY0HZ2, DE000BHY0H34, DE000BHY0JB9, DE000BHY0JC7, DE000BHY0JD5, DE000BHY0JJ2, DE000BHY0JS3, DE000BHY0JU9, DE000BHY0JW5, DE000BHY0JX3, DE000BHY0MQ1, DE000BHY0MT5, DE000BHY0MW9, DE000BHY0MX7, DE000BHY0SB0, DE000BHY0150, DE0002180064, DE0002190097, DE0002190204, DE0002190220, DE0002190253, DE0002190295, DE0002190303, DE0002190329, DE0002190337, DE0002190345, DE0002190402, DE0002190436, DE0002190444, DE0002190485, DE0002190543, DE0002190659, DE0002190725, DE0002190741, DE0002190782, DE0002190832, DE0002190972, DE0002191020, DE0002200003, DE0002200250, DE0002200359, DE0002200375, DE0002200409, DE0002200417, DE0002200425, DE0002200441, DE0002200458, DE0002200466, DE0002200516, DE0002200532, DE0002200557, DE0002200565, DE0002200573, DE0002200599, DE0002200615, DE0002200623, DE0002200649, DE0002200664, DE0002200672, DE0002200680, DE0002200698, DE0002200706, DE0002200714, DE0002200763, DE0002210028

Public Pfandbriefe		
	Q4 2022	Q4 2021*
ISIN	DE0002193315, DE0002193372, DE0002193646, DE0002203213, DE0002206737	-

* By Article 2 G. v. 12.5.2021 BGBl. I p. 1063, § 28 PfandBG was amended and has been valid in its new version since 8 July 2022. The first publication of new or amended mandatory information took place on 30.9.2022. According to the transitional provision § 55 PfandBG, the publication of previous year's data is therefore only possible on 30.9.2023.

Publication according to Section 28 para. 2 no. 4 PA

Section 28 para. 2 no. 4a) to c) PA: Number of foreclosure and receivership proceedings as well as the total amount of arrears on the interest payable by mortgagors Q4 2022

Section 28 para. 2 no. 4a) to c) PA	Q4 2022		Q4 2021	
	Commercial number	Residential number	Commercial number	Residential number
No. 4 a				
Pending foreclosures	-	-	1	-
Pending receivership proceedings *)	-	-	1	-
*) of which included in pending foreclosures	-	-	1	-
Executed foreclosures	-	-	-	-
Nr. 4 b				
Number of cases in which the bank had taken over properties to prevent losses	-	-	-	-

Section 28 para. 2 no. 4 c PA	Q4 2022		Q4 2021	
	Commercial € mn.	Residential € mn.	Commercial € mn.	Residential € mn.
No. 4 c				
Total amount of arrears on the interest payable by mortgagors	0,0	0,0	-	0,0