Publication in accordance with § 28 PfandBG
Mortgage Pfandbriefe

2nd Quarter 2026
as of June 30th, 2026

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I. Nominal value and net present value

Total amounts in mill EUR	Nominal value		Net present value	
	Q2/2026	Q2/2025*	**Q2/2026**	Q2/2025*
Outstanding Pfandbriefe	**361,0**	801,0	**367,3**	813,6
Mortgage cover pool	**1.274,9**	1.412,6	**1.297,4**	1.427,7
Overcollateralization	**913,9**	611,6	**930,1**	614,1
Overcollateralization in % of outstanding	**253,2 %**	76,3 %	**253,2 %**	75,5 %
Statutory excess cover *	**14,6**	32,2	**7,3**	16,3
Contractual excess cover	**-**	-		
Voluntary excess cover	**899,3**	579,4	**922,8**	597,8

* The statutory overcollateralization requirement consists of the net present value of the statutory overcollateralization according to § 4 par. 1 PfandBG (barwertige sichernde Übederckung) incl. interest rate and currency stress scenarios and the nominal value of the overcollateralization pursuant to § 4 par. 2 PfandBG (nennwertige sichernde Überdeckung).

II. vdp-Credit quality differentiation model

Overcollateralization in consideration of the "vdp-Credit quality differentiation model" in mill EUR	Nominal value		Net present value	
	Q2/2026	Q2/2025	**Q2/2026**	Q2/2025
Overcollateralization according to the "vdp-Credit quality differentiation model"	**913,9**	611,6	**930,1**	614,1
Overcollateralization in % of outstanding	**253,2 %**	76,3 %	**253,2 %**	75,5 %

III. Derivatives contained in cover pool

Total amounts in mill EUR	Nominal value	
	Q2/2026	Q2/2025
Derivates	**0,0**	0,0

IV. Net present value

Total amounts in mill EUR	Net present value + 250 BP				Net present value - 250 BP				Net present value Currency stress			
	Q2/2026		Q2/2025*		**Q2/2026**		Q2/2025*		**Q2/2026**		Q2/2025*	
Outstanding Pfandbriefe	**362,1**		800,1		**372,6**		827,9		**362,1**		800,1	
Public sector cover pool	**1.240,8**		1.364,2		**1.359,9**		1.497,6		**1.232,0**		1.364,2	
Overcollateralization	**878,7**		564,2		**987,3**		669,6		**869,9**		564,2	
Overcollateralization in % of outstanding	**242,7**	**%**	70,5	%	**264,9**	**%**	80,9	%	**240,2**	**%**	70,5	%

Foreign Currencies	Net present value for each foreign currency (in mill)		Rates of exchange		Net present value in mill EUR	
	Q2/2026	Q2/2025	**Q2/2026**	Q2/2025	**Q2/2026**	Q2/2025
GBP	**51,4**	0,0	**0,86178**	0,85550	**59,7**	0,0
Total amounts					**59,7**	0,00

(*) Remark: Net present value on Static Method basis in accordance with § 5 and § 6 PfandBarwertV

V. Maturity structure

Maturity ranges			Outstanding Pfandbriefe in mill EUR		Mortgage cover pool in mill EUR		Outstanding Pfandbriefe in case of maturity deferral by 12 months* in mill EUR	Outstanding Pfandbriefe in case of maturity deferral by 12 months* in mill EUR
			Q2/2026	Q2/2025	**Q2/2026**	Q2/2025	**Q2/2026**	Q2/2025*
	<=	6 months	**256,0**	440,0	**111,0**	227,5	**0,0**	0,0
6 months	<=	12 months	**0,0**	50,0	**175,3**	134,0	**0,0**	0,0
12 months	<=	18 months	**105,0**	256,0	**200,0**	110,0	**256,0**	440,0
18 months	<=	2 years	**0,0**	0,0	**114,8**	223,6	**0,0**	50,0
2 years	<=	3 years	**0,0**	55,0	**251,6**	319,5	**105,0**	256,0
3 years	<=	4 years	**0,0**	0,0	**133,5**	211,1	**0,0**	55,0
4 years	<=	5 years	**0,0**	0,0	**170,4**	143,5	**0,0**	0,0
5 years	<=	10 years	**0,0**	0,0	**118,4**	43,4	**0,0**	0,0
	>	10 years	**0,0**	0,0	**0,0**	0,0	**0,0**	0,0
Total amounts			**361,0**	801,0	**1.274,9**	1.412,6	**361,0**	**801,0**

* Effects of a maturity extension on the structure of the Pfandbriefe / Extension scenario: 12 months. This is an extremely unlikely scenario, which could only realize after the appointment of a cover pool administrator (Sachwalter).

Further information on the maturity extension of the Pfandbriefe:

Prerequisites for the maturity extension of the Pfandbriefe:	The maturitiy extension is necessary to avoid the insolvency of the Pfandbriefbank with limited business activities ("Pfandbriefbank mit beschränkter Geschäftstätigkeit") (prevention of insolvency), the Pfandbriefbank with limited business activities is not overindebted (no existing overindebtedness) and there is reason to believe that the Pfandbriefbank with limited business activities will in any case be able to meet its liabilities then due after expiration of the maximum possible postponement period, taking into account further postponement possibilities (positive fulfilment prognosis). See also § 30 par. 2b PfandBG.
Authority of the cover pool administrator in the event of maturity extension of the Pfandbriefe	The cover pool administrator may extend maturities if prerequisites pursuant to § 30 par. 2b PfandBG are met. The administrator shall determine the postponement period, which may not exceed a period of 12 months, as necessary. The cover pool administrator may postpone the due dates of redemption and interest payments that fall due within one month after his appointment to the end of this monthly period. If the cover pool administrator decides such a postponement, the existence of the prerequisites pursuant to § 30 par. 2b PfandBG shall be irrefutably presumed. Such a postponement shall be taken into account within the maximum allowed postponement of 12 months. The cover pool administrator may only exercise his authority consistently for all Pfandbriefe of an issuance. In doing so, the maturities may be postponed in full or on a pro rata basis. The cover pool administrator shall postpone the maturity for a Pfandbrief issue in such a way that the original order of payments for the Pfandbriefe, which could be overtaken by the postponement, is not changed (prohibition of overtaking). This may have the effect, that issues with longer maturity will also be postponed in order to comply with the prohibition of overtaking. See in addition also § 30 paragraph 2a and 2b PfandBG.

VI. Breakdown of cover pool by size

Breakdown of cover pool by size (in mill EUR)				Q2/2026	Q2/2025
Regular cover Mortgage Loans		<=	0,3 mill EUR	**0,0**	0,0
Regular cover Mortgage Loans	0,3 mill EUR	<=	1,0 mill EUR	**0,0**	0,0
Regular cover Mortgage Loans	1,0 mill EUR	<=	10,0 mill EUR	**44,1**	38,9
Regular cover Mortgage Loans		>	10,0 mill EUR	**935,2**	1.025,8
Amounts				**979,3**	1.064,7
Additional cover pool assets according to § 19 para. 1 and assets of the statutory overcollateralization according to §4 para. 1 sent. 3 PfandBG				**295,7**	347,9
Total amounts				**1.274,9**	1.412,6

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VII. Fixed-interest rate assets

Total amounts of fixed-interest assets (nominal and percentage values)	Total amounts in mill EUR		thereof: Nominal value of fixed interest assets		thereof: Percentage of fixed interest assets	
	Q2/2026	Q2/2025	**Q2/2026**	Q2/2025	**Q2/2026**	Q2/2025
Outstanding Pfandbriefe	**361,0**	801,0	**361,0**	801,0	**100,0 %**	100,0 %
Mortgage sector cover pool	**1.274,9**	1.412,6	**1.082,5**	1.220,9	**84,9 %**	86,4 %

VIII. Volume-weighted average maturity elapsed

Information on claims according to § 12 PfandBG	Average in years	
	Q2/2026	Q2/2025
According to § 28 par. 2 no. 4 PfandBG: Weighted average of the term elapsed since the loan was granted (seasoning)	**3,3**	4,4

IX. Weighted average mortgage lending value

Information on claims according to § 12 PfandBG	Average in percent	
	Q2/2026	Q2/2025
According to § 28 para. 2 no.3 PfandBG: Weighted mortgage lending value	**59,5**	59,9

X. Additional cover pool assets

Additional cover pool assets according to § 19 par. 1 sent. 1 PfandBG	Total amounts in mill EUR Q2/2026	Total amounts in mill EUR Q2/2025
	295,7	347,9

Thereof additional cover pool assets according to § 28 par. 1 no. 8 in conjunction with § 19 par. 1 no. 2 a) and b) PfandBG		Total amounts in mill EUR		thereof: Exposure in covered bonds according to Article 129 Regulation (EU) No 575/2013	
based in	**Code (*)**	**Q2/2026**	Q2/2025	**Q2/2026**	Q2/2025
Germany	DE	**24,0**	82,6	**24,0**	82,6
Belgium	BE	**50,0**	50,0	**50,0**	50,0
France	FR	**69,1**	61,1	**69,1**	61,1
Spain	ES	**0,0**	20,0	**0,0**	20,0
Total amounts		**143,1**	213,7	**143,1**	213,7

Thereof additional cover pool assets according to § 28 par. 1 no. 9 in conjunction with § 19 par. 1 no. 3 a) till c) PfandBG		Total amounts in mill EUR		thereof: Exposure in covered bonds according to Article 129 Regulation (EU) No 575/2013	
based in	**Code (*)**	**Q2/2026**	Q2/2025	**Q2/2026**	Q2/2025
Germany	DE	**59,6**	1,0	**58,6**	0,0
Finland	FI	**18,0**	18,0	**18,0**	18,0
France	FR	**0,0**	28,0	**0,0**	28,0
Norway	NO	**25,0**	25,0	**25,0**	25,0
Total amounts		**102,6**	72,0	**101,6**	71,0

Thereof additional cover pool assets according to § 28 par. 1 no. 10 in conjunction with § 19 par. 1 no. 4 PfandBG (Debenture according to §20 par. 1 PfandBG)		Total amounts in mill EUR	
based in	**Code (*)**	**Q2/2026**	Q2/2025
Germany	DE	**50,0**	50,0
Belgium	BE	**0,0**	12,2
Total amounts		**50,0**	62,2

(*) Remark: The terms of country codes are based on the two-letter ISO-Codes defined in 'ISO 3166 alpha-2', published by the International Organization for Standardization (ISO).

XI. Exceedances

Disclosures according to § 28 par. 1 Nr. 11 and 12 PfandBG	**Total amounts in mill EUR**	
	Q2/2026	Q2/2025
Cover pool assets that exceed the limits of § 13 par. 1 sent. 2 PfandBG (§ 28 par. 1 no. 11 PfandBG)	**0,0**	0,0
Cover pool assets that exceed the limits of § 19 par. 1 sent. 7 PfandBG (§ 28 par. 1 no. 11 PfandBG)	**0,0**	0,0
Cover pool assets that exceed the limits of § 19 par. 1 no. 2 PfandBG (§ 28 par. 1 no. 12 PfandBG)	**0,0**	0,0
Cover pool assets that exceed the limits of § 19 par. 1 no. 3 PfandBG (§ 28 par. 1 no. 12 PfandBG)	**0,0**	0,0
Cover pool assets that exceed the limits of § 19 par. 1 no. 4 PfandBG (§ 28 par. 1 no. 12 PfandBG)	**0,0**	0,0

XII. Breakdown of cover pool

Total amounts	Commercial amounts in mill EUR		Residential amounts in mill EUR	
	Q2/2026	Q2/2025	**Q2/2026**	Q2/2025
Condominiums	**0,0**	0,0	**0,0**	0,0
Single-/Two-family-houses	**0,0**	0,0	**0,0**	0,0
Multi-family dwellings	**0,0**	0,0	**0,0**	0,0
Office buildings	**716,5**	751,0	**0,0**	0,0
Retail buildings	**58,1**	63,0	**0,0**	0,0
Industrial buildings	**0,0**	0,0	**0,0**	0,0
Other commercial buildings	**204,7**	250,7	**0,0**	0,0
Buildings under construction not yet producing yield	**0,0**	0,0	**0,0**	0,0
Building land	**0,0**	0,0	**0,0**	0,0
Amounts	**979,3**	1.064,7	**0,0**	0,0

XII. Breakdown of cover pool

Germany	Commercial amounts in mill EUR		Residential amounts in mill EUR	
	Q2/2026	Q2/2025	**Q2/2026**	Q2/2025
Condominiums	**0,0**	0,0	**0,0**	0,0
Single-/Two-family-houses	**0,0**	0,0	**0,0**	0,0
Multi-family dwellings	**0,0**	0,0	**0,0**	0,0
Office buildings	**234,1**	273,8	**0,0**	0,0
Retail buildings	**58,1**	63,0	**0,0**	0,0
Industrial buildings	**0,0**	0,0	**0,0**	0,0
Other commercial buildings	**195,8**	241,0	**0,0**	0,0
Buildings under construction not yet producing yield	**0,0**	0,0	**0,0**	0,0
Building land	**0,0**	0,0	**0,0**	0,0
Amounts	**488,1**	577,8	**0,0**	0,0

XII. Breakdown of cover pool

France	Commercial amounts in mill EUR		Residential amounts in mill EUR	
	Q2/2026	Q2/2025	**Q2/2026**	Q2/2025
Condominiums	**0,0**	0,0	**0,0**	0,0
Single-/Two-family-houses	**0,0**	0,0	**0,0**	0,0
Multi-family dwellings	**0,0**	0,0	**0,0**	0,0
Office buildings	**426,8**	477,2	**0,0**	0,0
Retail buildings	**0,0**	0,0	**0,0**	0,0
Industrial buildings	**0,0**	0,0	**0,0**	0,0
Other commercial buildings	**8,8**	9,7	**0,0**	0,0
Buildings under construction not yet producing yield	**0,0**	0,0	**0,0**	0,0
Building land	**0,0**	0,0	**0,0**	0,0
Amounts	**435,6**	486,9	**0,0**	0,0

XII. Breakdown of cover pool

United Kingdom of Great Britain and Northern Ireland	Commercial amounts in mill EUR		Residential amounts in mill EUR	
	Q2/2026	Q2/2025	**Q2/2026**	Q2/2025
Condominiums	**0,0**	0,0	**0,0**	0,0
Single-/Two-family-houses	**0,0**	0,0	**0,0**	0,0
Multi-family dwellings	**0,0**	0,0	**0,0**	0,0
Office buildings	**55,6**	0,0	**0,0**	0,0
Retail buildings	**0,0**	0,0	**0,0**	0,0
Industrial buildings	**0,0**	0,0	**0,0**	0,0
Other commercial buildings	**0,0**	0,0	**0,0**	0,0
Buildings under construction not yet producing yield	**0,0**	0,0	**0,0**	0,0
Building land	**0,0**	0,0	**0,0**	0,0
Amounts	**55,6**	0,0	**0,0**	0,0

XIII. Debts in arrears > 90 Days (in mill EUR)

Geographical distribution | **Total amounts in mill EUR**

Country	Code (*)	Q2/2026	Q2/2025
Germany	DE	**0,0**	0,0
France	FR	**0,0**	0,0
United Kingdom of Great Britain and Northern Ireland	GB	**0,0**	0,0
Total amounts		**0,0**	0,0

XIV. Total amounts of non-performing assets, if at least 5% of each individual claim are non-performing (in mill EUR)

Geographical distribution | **Total amounts in mill EUR**

Country	Code (*)	Q2/2026	Q2/2025
Germany	DE	**0,0**	0,0
France	FR	**0,0**	0,0
United Kingdom of Great Britain and Northern Ireland	GB	**0,0**	0,0
Total amounts		**0,0**	0,0

(*) Remark: The terms of country codes are based on the two-letter ISO-Codes defined in 'ISO 3166 alpha-2', published by the International Organization for Standardization (ISO).

XV. Liquidity key figures

Disclosures on liquidity key figures according to § 28 par. 1 no. 6 PfandBG	Total amounts in mill EUR	
	Q2/2026	Q2/2025
Largest non-zero negative sum arising within the next 180 days according to § 4 par. 1a PfandBG	**-142,1**	-301,4
On which day does this largest negativ sum appear	**153**	133,0
Total amount of cover assets that meet the requirements of § 4 par. 1a PfandBG	**209,7**	325,6

XVI. List of International Securities Identification Numbers of the International Organization for Standardization (ISIN) according to § 28 par. 2 no. 2 PfandBG

Q2/2026	Q2/2025
ISIN	**ISIN**
DE000DK013Q3	DE000DK010T3
DE000DK0YUR4	DE000DK0JTX5
XS2689094279	DE000DK0JTZ0
	DE000DK0YUR4
	XS2517101478

Q2/2026	Q2/2025
ISIN	**ISIN**
DE000DK0YUH5	DE000DK011K0
DE000DK0YUS2	DE000DK0JTY3
	DE000DK0YUH5
	DE000DK0YUS2
	XS2689094279

I. Additional voluntary information about the cover pool

		Q2/2026
WAL of cover pool (Total)	in years	2,6
Overcollateralization by law (npv)	in %	2,0

Currency Exposure (nominal)	**in mill EUR**	**Q2/2026**
EUR		**1.219,3**
GBP		**55,6**

Current Rating of Pfandbrief (according to Rating Agency)	**Q2/2026**
Moody's	**Aaa**

I. Additional voluntary information about the cover pool

Breakdown of claims agianst centralbanks and banks according to section 28 para. 1 no. 8 and 9 PfandBG by credit quality step	in mill EUR	Q2/2026
Credit Quality Step 1		**101,6**
Credit Quality Step 2		**143,1**

Derivates		Q2/2026
Are derivatives included in the cover pool?	Yes / No	No
Dervatives in the cover pool (npv)	in mill EUR	0
Type of swaps (I=intra-group, E=external, B=both, N=none)	(I, E, B, N)	N

I. Additional voluntary information about the cover pool

Loans (*)		Residential	Commercial
		Q2/2026	Q2/2026
Number of loans		0	24
Number of borrowers		0	31
Total amount of loans granted to the 10 biggest borrowers	in mill EUR	0,0	538,6
Number of properties		0	32
Part of owner occupied homes of cover assets	in mill EUR	0,0	0,0
Part of multi-family homes of cover assets	in mill EUR	0,0	0,0

Loans (*)		Q2/2026
% of insured mortgages in the cover pool of total cover asstes	in %	100,0%
Are Insurances part of the cover pool?	Yes / No	Yes
Are guaranteed loans included in the cover pool?	Yes / No	Not applicable (**)
% of guaranteed loans of total cover asstes	in %	Not applicable (**)
Are self certified loans included in the cover pool?	Yes / No	Not applicable (**)
Are limited certified loans included in the cover pool?	Yes / No	Not applicable (**)
% of non first lien mortgages in the cover pool of total cover assets	in %	Not applicable (**)
Are ABS included in the cover pool?	Yes / No	Not applicable (**)
Part of interest only loans of total cover assets	in mill EUR	919,5

(*) Remark: Only regular cover pool assets are included.
(**) Remark: Not applicable according to current legal situation.

I. Additional voluntary information about the cover pool

Loan to Value (LTV) in buckets			in mill EUR	Q2/2026
> 0%	<=	20%		0,0
> 20%	<=	30%		0,0
> 30%	<=	40%		0,0
> 40%	<=	50%		0,0
> 50%	<=	60%		979,3

Loan seasoning in buckets			in mill EUR	Q2/2026
	<=	12 months		189,7
12 months	<=	24 months		245,1
24 months	<=	36 months		49,2
36 months	<=	60 months		214,3
60 months	<=	120 months		280,8
120 months	>			0,0

II. Additional voluntary information about the outstanding Pfandbriefe

		Q2/2026
WAL of Outstanding Pfandbriefe (Total)	in years	**0,6**
Do the Pfandbriefe contain a soft bullet structure?	Yes / No	**Yes**
If yes, how long is the extension period?	in months	**12**
If yes, is the soft bullet part of the legal framework?	Yes / No	**Yes**
Do the Pfandbriefe contain a pass through structure?	Yes / No	**Not applicable (*)**

Currency Exposure (nominal)	**in mill EUR**	**Q2/2026**
EUR		**361,0**

(*) Remark: Not applicable according to current legal situation.