



2021 EU-wide Transparency Exercise

Bank Name	Deutsche Pfandbriefbank AG
LEI Code	DZZ47B9A52ZJ6LT6VV95
Country Code	DE

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.

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Key Metrics

Deutsche Pfandbriefbank AG

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	2,722	2,854	2,825	2,777	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	2,722	2,854	2,825	2,777	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	3,020	3,152	3,123	3,074	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	3,020	3,152	3,123	3,074	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	3,639	3,798	3,774	3,693	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,639	3,798	3,774	3,693	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	17,808	17,744	18,336	17,992	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17,808	17,744	18,336	17,992	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	15.29%	16.09%	15.41%	15.43%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15.29%	16.09%	15.41%	15.43%	(C 01.00 (r020,c010) - C 05.01 (r440,c010)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	16.96%	17.76%	17.03%	17.09%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.96%	17.76%	17.03%	17.09%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	20.43%	21.40%	20.58%	20.52%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	20.43%	21.40%	20.58%	20.52%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	52,619	52,336	52,383	52,386	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	5.74%	6.02%	5.96%	5.87%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

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Leverage ratio

Deutsche Pfandbriefbank AG

(mln EUR, %)		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,020	3,152	3,123	3,074	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	3,020	3,152	3,123	3,074	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	52,619	52,336	52,383	52,386	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	52,619	52,336	52,383	52,386	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.7%	6.0%	6.0%	5.9%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.7%	6.0%	6.0%	5.9%	[A.2]/[B.2]	

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Capital

Deutsche Pfandbriefbank AG

		(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
OWN FUNDS Transitional period	A	OWN FUNDS	3,639	3,798	3,774	3,693	C 01.00 (910),0101	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	2,722	2,854	2,825	2,777	C 01.00 (910),0101	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	2,017	2,017	2,017	2,017	C 01.00 (910),0101	Articles 26(1) points (a) and (5), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	950	950	931	955	C 01.00 (910),0101	Articles 26(1) point (c), 26(2) and 36(1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	-63	-66	-67	-62	C 01.00 (910),0101	Articles 4(100), 26(1) point (d) and 36(1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (910),0101	Articles 4(117) and 26(1) point (a) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (910),0101	Articles 4(112), 26(1) point (f) and 36(1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (910),0101	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	5	8	13	21	C 01.00 (910),0101	Articles 32 to 35 of and 36(1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-47	-22	-24	-28	C 01.00 (910),0101 + C 01.00 (910),0101	Articles 4(113), 36(1) point (b) and 37 of CRR, Articles 4(113), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTAs	0	0	0	-22	C 01.00 (910),0101	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IIR shortfall of credit risk adjustments to expected losses	-24	0	0	0	C 01.00 (910),0101	Articles 36(1) point (d), 40 and 139 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (910),0101	Articles 4(100), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (910),0101	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (910),0101	Article 36(1) point (i) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101	Articles 4(16), 36(1) point (h) (i) and 89 to 91 of CRR, Articles 36(1) point (h) (i), 24(1) point (b), 24(1) point (b) and 258 of CRR, Articles 36(1) point (b) (a) and 37(2) of CRR, Articles 36(1) point (b) (a) and 133(1) of CRR and Articles 36(1) point (b) (a) and 133(1) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (910),0101	Articles 36(1) point (h) (i), 24(1) point (b), 24(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (910),0101	Articles 4(27), 36(1) point (b), 43 to 46, 49(2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (910),0101	Articles 36(1) point (c) and 38, Articles 40(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (910),0101	Articles 4(27), 36(1) point (b), 43, 45, 47, 48(1) point (b), 48(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (910),0101	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (910),0101	Article 36(1) point (h) and Article 43 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls				0	C 01.00 (910),0101	Article 36(1) point (h) and Article 133(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (910),0101	Article 36(1) point (i) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	-3	-3	-4	C 01.00 (910),0101	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-117	-31	-42	-71	C 01.00 (910),0101	-
	A.1.21	Transitional adjustments	0	0	0	0	GAZ (1.1.16 + 1.1.18 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (910),0101	Articles 48(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (910),0101	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (910),0101	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	298	298	298	298	C 01.00 (910),0101	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	298	298	298	298	C 01.00 (910),0101 + C 01.00 (910),0101	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (910),0101	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,020	3,152	3,123	3,074	C 01.00 (910),0101	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	619	646	650	618	C 01.00 (910),0101	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	609	605	601	597	C 01.00 (910),0101 + C 01.00 (910),0101	
	A.4.2	Other Tier 2 Capital components and deductions	10	41	49	21	C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (910),0101 + C 01.00 (910),0101 + C 01.00 (910),0101	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	17,808	17,744	18,336	17,992	C 02.00 (910),0101	Articles 92(1), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (910),0101	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	15.29%	16.09%	15.41%	15.43%	GA3 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.96%	17.76%	17.03%	17.09%	GA3 (1)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	20.43%	21.40%	20.58%	20.52%	GA3 (1)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,722	2,854	2,825	2,777	1A.3-A.1.13-A.1.21+MIN(A.3-A.1.13-A.1.21-A.1.21+MIN(A.4-A.1.21-A.1.21-A.1.21))	-
CET1 RATIO (%) Fully loaded ⁽¹⁾	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.29%	16.09%	15.41%	15.43%	(B.1)/(D-B.1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (910),0101	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (910),0101	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (910),0101	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (910),0101	

(1) The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.o. in their Pillar 3 disclosure

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Overview of Risk exposure amounts

Deutsche Pfandbriefbank AG

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Credit risk (excluding CCR and Securitisations) ¹	16,355	16,308	17,006	16,465	C 02.00 (r040, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] - [C 02.00 (R470, c010)] - C 02.00 (R460, c010)]
Of which the standardised approach	2,392	2,318	2,511	2,159	C 02.00 (r060, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	13,885	13,896	14,414	14,231	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	290	277	229	328	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	176	181	148	243	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	117	98	72	75	C 02.00 (R520, c010)
Of which the standardised approach	117	98	72	75	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	870	881	881	881	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	870	881	881	881	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	0	0	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	17,808	17,744	18,336	17,992	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in "Counterparty Credit Risk (CCR, excluding CVA)". They are instead reported in the "Credit Risk (excluding CCR and Securitisations)" section.

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P&L

Deutsche Pfandbriefbank AG

(m€ EUR)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
Interest income	1,612	2,123	507	1,013
Of which debt securities income	198	263	64	125
Of which loans and advances income	689	906	210	420
Interest expenses	1,258	1,646	385	767
(Of which deposits expenses)	439	579	135	270
(Of which debt securities issued expenses)	151	198	44	89
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	4	6	2	5
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	20	26	21	38
Gains or (-) losses on financial assets and liabilities held for trading, net	-15	-11	13	11
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	3	3	-12	-9
Gains or (-) losses from hedge accounting, net	4	5	-1	-3
Exchange differences (gain or (-) loss), net	1	1	-3	-2
Net other operating income / (expenses)	-1	1	0	0
TOTAL OPERATING INCOME, NET	370	507	143	285
(Administrative expenses)	144	202	51	101
(Cash contributions to resolution funds and deposit guarantee schemes)	0	0	0	29
(Depreciation)	14	19	5	9
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	23	14	23	0
(Payment commitments to resolution funds and deposit guarantee schemes)	25	26	28	0
(Commitments and guarantees given)	1	9	-2	1
(Other provisions)	-4	-21	-2	-1
Of which pending legal issues and tax litigation ¹	0	-29	0	0
Of which restructuring ²	0	-1	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	83	117	12	33
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	83	117	12	33
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	106	154	52	114
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	71	117	42	97
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	71	117	42	97
Of which attributable to owners of the parent	71	117	42	97

¹ Information available only as of end of the year² For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."

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Total Assets: fair value and impairment distribution

Deutsche Pfandbriefbank AG

(m€ EUR)		As of 30/09/2020				As of 31/12/2020				As of 31/03/2021				As of 30/06/2021				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy				
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		
Cash, cash balances at central banks and other demand deposits	7,102				6,694				6,302				8,181				IAS 1.54 (i)	
Financial assets held for trading	717	0	717	0	737	0	737	0	635	0	635	0	618	0	618	0	IFRS 7.8(a)(i); IFRS 9 Appendix A	
Non-trading financial assets mandatorily at fair value through profit or loss	637	3	300	333	632	3	301	327	841	3	299	539	655	3	292	359	IFRS 7.8(a)(i); IFRS 9.4.1.4	
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5	
Financial assets at fair value through other comprehensive income	1,728	1,327	317	84	1,529	1,328	143	58	1,623	1,245	322	56	1,317	943	321	53	IFRS 7.8(h); IFRS 9.4.1.2A	
Financial assets at amortised cost	48,125				47,373				47,157				46,772				IFRS 7.8(f); IFRS 9.4.1.2	
Derivatives – Hedge accounting	1,672	0	1,672	0	1,651	0	1,651	0	1,242	0	1,242	0	1,151	0	1,151	0	IFRS 9.6.2.1; Annex V Part 1.2.2; Annex V Part 1.2.6	
Fair value changes of the hedged items in portfolio hedge of interest rate risk	29				27				20				17				IAS 39.89A(a); IFRS 9.6.5.8	
Other assets ¹	237				239				238				241					
TOTAL ASSETS	60,247				58,881				58,058				58,951				IAS 1.9(a), IFRS 6	

⁽¹⁾ Portfolios, which are not GAAP specific, i.e., which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(m€ EUR)		As of 30/09/2020						As of 31/12/2020						As of 31/03/2021						As of 30/06/2021						
Breakdown of financial assets by instrument and by counterparty sector ¹		Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			References
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets				
Financial assets at fair value through other comprehensive income	Debt securities	1,409	0	0	0	0	0	1,384	0	0	0	0	0	1,299	0	0	0	0	0	994	0	0	0	0	0	Annex V,Part 1.31, 44(b)
	Loans and advances	319	0	0	0	0	0	145	0	0	0	0	0	324	0	0	0	0	0	323	0	0	0	0	0	Annex V,Part 1.32, 44(a)
Financial assets at amortised cost	Debt securities	7,602	0	0	-2	0	0	7,481	0	0	-2	0	0	7,374	0	0	-2	0	0	7,070	0	0	-1	0	0	Annex V,Part 1.31, 44(b)
	Loans and advances	31,238	9,014	477	-32	-76	-97	30,955	8,726	455	-39	-90	-114	31,543	8,018	488	-48	-91	-125	31,954	7,487	545	-52	-98	-134	Annex V,Part 1.32, 44(a)

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.⁽²⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Breakdown of liabilities

Deutsche Pfandbriefbank AG

(mln EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Financial liabilities held for trading	715	596	664	578	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	0	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	53,788	52,600	52,070	53,160	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	2,001	1,920	1,581	1,504	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	140	137	94	88	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	260	246	228	216	IAS 37.10; IAS 1.54(l)
Tax liabilities	46	34	35	36	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	24	32	52	28	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	56,974	55,565	54,724	55,610	IAS 1.9(b); IG 6
TOTAL EQUITY	3,273	3,316	3,335	3,341	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	60,247	58,881	58,058	58,951	IAS 1.IG6

(1) Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks

2021 EU-wide Transparency Exercise

Breakdown of liabilities

Deutsche Pfandbriefbank AG

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				References
		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Derivatives		2,717	2,516	2,244	2,082	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	0	0	0	0	Annex V.Part 1.31
Deposits	Central banks	7,479	7,460	7,441	8,322	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	2,582	2,466	2,101	1,631	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	234	231	18	19	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	2,318	2,384	2,229	2,247	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	834	864	718	707	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	15,972	15,753	15,121	14,920	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	11	14	12	4	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	1,231	1,141	1,189	1,276	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	451	388	502	598	ECB/2013/33 Annex 2.Part 2.9.1
	Households	3,142	3,224	3,263	3,308	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	612	603	633	708	Annex V.Part 1.42(f), 44(c)
Debt securities issued		21,032	20,143	20,696	21,428	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		696	686	653	646	Annex V.Part 1.37
Other financial liabilities		31	30	29	28	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		56,504	55,116	54,314	55,242	

2021 EU-wide Transparency Exercise

Market Risk

Deutsche Pfandbriefbank AG

(mln EUR)	SA		1M										1M									
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	
	As of 30/09/2020	As of 31/12/2020	As of 30/09/2020										As of 31/12/2020									
Traded debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	117	98	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	117	98	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	As of 31/03/2021	As of 30/06/2021	As of 31/03/2021										As of 30/06/2021									
Traded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	72	75	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	72	75	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Market risk template does not include CLU positions under the particular approach for position risk in CLUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
Consolidated data	Central governments or central banks	15,137	17,363	98		14,855	17,051	97	
	Regional governments or local authorities	6,433	7,463	595		6,112	7,093	598	
	Public sector entities	2,183	1,923	144		2,115	1,877	143	
	Multilateral Development Banks	827	785	0		798	760	0	
	International Organisations	125	125	0		151	151	0	
	Institutions	1,413	338	105		1,435	362	112	
	Corporates	2,952	961	885		2,485	592	547	
	of which: SME	164	153	153		163	158	158	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	471	469	186		580	590	219	
	of which: SME	225	205	110		333	331	131	
	Exposures in default	60	2	2	0	94	1	2	0
	Items associated with particularly high risk	124	308	164		124	265	251	
	Covered bonds	1,136	1,136	139		1,137	1,136	139	
	Claims on institutions and corporates with a < 12 month assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	3	3	3		3	3	3	
	Equity	0	0	0		0	0	0	
	Other exposures	89	89	224		85	85	237	
	Standardised Total ⁴	30,993	30,738	2,496	30	30,066	29,912	2,422	29

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
GERMANY	Central governments or central banks	6,041	7,387	0		5,792	7,105	0	
	Regional governments or local authorities	1,031	1,333	0		1,004	1,304	0	
	Public sector entities	579	458	21		577	458	21	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	993	228	58		980	218	58	
	Corporates	737	606	558		680	575	529	
	of which: SME	149	139	139		148	143	143	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	283	262	124	0	376	356	155	0
	of which: SME	189	186	90		255	244	106	
	Exposures in default	1	1	1	0	1	1	1	0
	Items associated with particularly high risk	124	309	164		124	265	251	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a < 12 month assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	89	89	224		85	85	237	
	Standardised Total ⁴	10,970	10,970	1,000	2	10,970	10,970	1,000	1

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

⁽³⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
FRANCE	Central governments or central banks	921	1,076	0		924	1,076	0	
	Regional governments or local authorities	1,778	1,808	39		1,778	1,808	39	
	Public sector entities	1,254	1,166	93		1,209	1,132	94	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	35	35	17		36	36	17	
	Corporates	615	282	224		603	275	225	
	of which: SME	15	13	13		15	13	13	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a < 12 month assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴	4,588	4,588	458	1	4,588	4,588	458	1

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

⁽³⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
AUSTRIA	Central governments or central banks	5,422	5,955	0		5,427	5,954	0	
	Regional governments or local authorities	0	463	0		0	412	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	307	0	0		306	0	0	
	Corporates	667	0	0		634	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a < 12 month assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴	6,089	6,089	608	0	6,089	6,089	608	0

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

⁽³⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
LUXEMBOURG	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	23	23	23		23	22	22	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	106	106	37		106	106	37	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a < 12 month assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴	129	129	59	0	129	129	59	0

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

⁽³⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
UNITED STATES	(m EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	6	6	2	36	6	6	7	7
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	81	81	28	79	77	77	27	27
	of which: SME	81	81	28	79	77	77	27	27
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	0	0

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
SPAIN	(m EUR, %)								
	Central governments or central banks	223	223	0	223	223	223	0	223
	Regional governments or local authorities	853	853	4	853	833	833	4	833
	Public sector entities	61	61	30	57	57	57	28	28
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	1	1	1	1	1	1	1	1
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	886	886	89	886	886	886	89	886
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	0	0

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
ITALY	(m EUR, %)								
	Central governments or central banks	1,200	1,499	0	1,474	1,474	1,472	0	1,472
	Regional governments or local authorities	427	427	88	381	381	375	88	375
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	0	0

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
POLAND	(m EUR, %)								
	Central governments or central banks	257	257	51	256	256	256	51	256
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	0	0

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
NETHERLANDS	(m EUR, %)								
	Central governments or central banks	111	166	0	111	162	162	0	162
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	0	0

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
UNITED KINGDOM	(m EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	199	166	33	199	199	199	40	199
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	57	57	23	56	56	56	23	56
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	0	0	0	0	0

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
Consolidated data	Central governments or central banks	14,241	35,396	81	15,935	18,040	78	
	Regional governments or local authorities	5,674	8,887	235	5,674	6,574	358	
	Public sector entities	2,086	1,863	140	2,042	1,831	162	
	Multilateral Development Banks	778	739	0	607	570	0	
	International Organisations	148	148	0	141	141	0	
	Institutions	1,390	333	101	1,413	357	138	
	Corporates	2,625	866	781	2,462	714	680	
	of which: SME	293	200	260	115	114	114	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	571	554	223	496	496	174	
	of which: SME	363	363	155	270	260	103	
	Exposures in default	53	1	2	49	1	1	0
	Items associated with particularly high risk	272	245	368	124	115	172	
	Covered bonds	1,126	1,126	138	1,107	1,107	136	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	3	3	3	3	3	39	
	Equity	0	0	0	0	0	0	
	Other exposures	94	94	25	82	82	201	
	Standardised Total ⁴	29,315	28,174	2,606	36,105	29,968	2,387	27

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
GERMANY	Central governments or central banks	5,571	8,854	0	7,514	8,769	0	
	Regional governments or local authorities	2,717	2,879	0	2,481	2,817	0	
	Public sector entities	572	467	21	569	467	21	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	899	249	52	975	217	73	
	Corporates	434	241	316	378	294	270	
	of which: SME	188	185	185	115	114	114	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	394	387	153	318	271	110	
	of which: SME	282	282	126	190	181	75	
	Exposures in default	272	1	2	1	1	1	0
	Items associated with particularly high risk	272	241	368	134	115	172	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	94	94	25	82	82	201	
	Standardised Total ⁴			1				1

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
FRANCE	Central governments or central banks	923	1,071	0	923	1,068	0	
	Regional governments or local authorities	1,899	1,899	294	1,719	294	294	
	Public sector entities	1,193	1,123	91	1,173	1,104	92	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	36	35	17	50	50	23	
	Corporates	676	373	273	691	360	260	
	of which: SME	15	15	15	0	0	0	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	0	0	0	0	0	0	
	Standardised Total ⁴			1				1

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
AUSTRIA	Central governments or central banks	5,132	5,045	0	5,058	5,558	0	
	Regional governments or local authorities	0	407	0	0	379	0	
	Public sector entities	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	383	0	0	302	0	0	
	Corporates	617	0	0	588	0	0	
	of which: SME	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	0	0	0	0	0	0	
	Standardised Total ⁴			0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
LUXEMBOURG	Central governments or central banks	0	0	0	0	0	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	
	Corporates	22	22	22	22	22	22	
	of which: SME	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	106	106	37	106	106	37	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	3	3	3	3	3	39	
	Equity	0	0	0	0	0	0	
	Other exposures	0	0	0	0	0	0	
	Standardised Total ⁴			0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
UNITED STATES	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	35	35	7	0	31	31	7	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	81	81	25	0	80	79	25	0
	of which: SPE	81	81	25	0	80	79	25	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				0				1

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
SPAIN	(in EUR, %)								
	Central governments or central banks	224	224	0	0	222	222	0	0
	Regional governments or local authorities	794	794	4	0	704	704	4	0
	Public sector entities	53	53	27	0	49	49	49	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	1	1	0	0	1	1	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	875	875	86	0	857	857	86	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
ITALY	(in EUR, %)								
	Central governments or central banks	1,400	1,409	0	0	1,428	1,427	0	0
	Regional governments or local authorities	279	280	86	0	268	261	65	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				1				1

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
POLAND	(in EUR, %)								
	Central governments or central banks	183	183	37	0	172	172	34	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
NETHERLANDS	(in EUR, %)								
	Central governments or central banks	110	104	0	0	110	101	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	11	11	5	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
UNITED KINGDOM	(in EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	194	194	39	0	193	193	39	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	49	49	21	0	38	38	16	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SPE	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
Consolidated data	(in EUR, %)										
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	29,125	456	28,014	14,070	272	29,218	456	28,154	14,061	260
	Corporates - Of Which: Specialised Lending	75,321	36	24,373	13,872	207	75,228	36	24,335	13,594	255
	Corporates - Of Which: SME	1,729	8	1,664	204	5	1,763	8	1,691	219	5
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0
IRB Total ³					34,348					34,155	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
GERMANY	(in EUR, %)										
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	10,197	9	9,712	1,831	6	10,204	9	9,778	1,842	5
	Corporates - Of Which: Specialised Lending	6,794	0	6,430	1,087	0	6,794	0	6,471	1,007	0
	Corporates - Of Which: SME	1,316	8	1,455	148	5	1,357	8	1,489	148	5
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
FRANCE	(in EUR, %)										
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	3,419	0	3,227	2,653	0	3,365	0	3,002	2,654	0
	Corporates - Of Which: Specialised Lending	3,229	0	3,050	2,534	0	3,227	0	3,083	2,428	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
AUSTRIA	(in EUR, %)										
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	453	0	453	197	0	476	0	476	184	1
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
LUXEMBOURG	(in EUR, %)										
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	4,093	144	3,840	1,297	90	3,812	92	3,647	1,208	57
	Corporates - Of Which: Specialised Lending	4,087	144	3,833	1,296	90	3,872	92	3,624	1,296	57
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
				Of which: defaulted	Of which: adjusted				Of which: defaulted	Of which: adjusted		
(in EUR, %)												
UNITED STATES	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0
	Corporates	2,895	0	2,774	2,655	0	12	2,885	31	2,810	2,404	20
	Corporates - Of Which: Specialised Lending	2,895	0	2,774	2,655	0	12	2,884	31	2,810	2,404	20
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0
	IRB Total											

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
				Of which: defaulted	Of which: defaulted				Of which: defaulted	Of which: defaulted		
SPAIN	(in EUR, %)											
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0
	Corporates	300	0	300	278	0	3	337	0	323	332	2
	Corporates - Of Which: Specialised Lending	300	0	300	278	0	3	337	0	323	332	2
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0
	IRB Total											

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
					Of which: defaulted					Of which: defaulted		
ITALY	(in EUR, %)											
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	96	14	82	56	9	10	96	14	82	54	9
	Corporates	96	14	82	56	9	10	96	14	82	54	9
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0
	IRB Total											

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
					Of which: defaulted					Of which: defaulted		
POLAND	(in EUR, %)											
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,406	0	1,430	983	12	1,404	0	1,387	983	0	5
	Corporates - Of Which: Specialised Lending	1,406	0	1,380	949	12	1,365	0	1,338	952	0	5
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0
	IRB Total											

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach										
		As of 30/09/2020						As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
					Of which: defaulted					Of which: defaulted		
NETHERLANDS	(in EUR, %)	0	0	0	0	0	0	0	0	0	0	0
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,202	0	1,160	573	2	1,210	0	1,258	611	0	3
	Corporates - Of Which: Specialised Lending	1,202	0	1,160	573	0	2	1,310	1,258	611	0	3
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0
	IRB Total											

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach											
		As of 30/09/2020					As of 31/12/2020						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		
					Of which: defaulted					Of which: defaulted			Of which: defaulted
UNITED KINGDOM	(in EUR, %)												
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,235	173	1,234	1,032	108	1,242	176	1,242	1,022	110	173	61
	Corporates - Of Which: Specialized Lending	1,117	173	1,116	1,029	108	1,125	176	1,125	1,020	110	61	
	Corporates - Of Which: SME	118				3			117				
		0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total		0	0	0	0	0	0	0	0	0	0	0	0

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
				Of which: defaulted	Of which: defaulted				Of which: defaulted	Of which: defaulted	
(in EUR, %)											
Consolidated data	Central banks and central governments										
	Central banks	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	29,728	490	28,635	14,547	281	253	29,051	497	28,098	14,429
	Corporates - Of Which: Specialised Lending	26,093	482	25,111	14,169	276	252	25,837	488	24,937	14,068
	Corporates - Of Which: SME	1,495	8	1,499	180	25	19	1,397	7	1,313	177
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total ³				14,628					14,593		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions		
										Of which: defaulted	Of which: defaulted
(in EUR, %)											
GERMANY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	10,567	8	10,153	1,998	5	38	10,125	38	9,909	1,981
	Corporates - Of Which: Specialised Lending	7,186	0	6,880	1,786	0	36	7,362	30	7,048	1,785
	Corporates - Of Which: SME	1,361	8	1,329	91	5	1	1,215	7	1,184	88
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

			IRB Approach									
			As of 31/03/2021					As of 30/06/2021				
			Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
											Of which: defaulted	Of which: defaulted
(in EUR, %)												
FRANCE	Central banks and central governments		0	0	0	0	0	0	0	0	0	0
	Institutions		0	0	0	0	0	0	0	0	0	0
	Corporates		3,788	0	3,607	2,958	0	3,787	0	3,609	2,964	12
	Corporates - Of Which: Specialised Lending		3,628	0	3,450	2,940	0	3,629	0	3,453	2,947	12
	Corporates - Of Which: SME		60	77	65	0	0	76	65	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property		0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail		0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME		0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0
	Equity		0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
					Of which: defaulted					Of which: defaulted	
(in EUR, %)											
AUSTRIA	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	473	0	473	192	1	410	0	410	189	1
	Corporates - Of Which: Specialised Lending	473	0	473	192	1	410	0	410	189	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
										Of which: defaulted	Of which: defaulted
(in EUR, %)											
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	3,990	96	3,798	1,370	60	52	3,988	97	3,798	1,363
	Corporates - Of Which: Specialised Lending	3,990	96	3,667	1,346	60	52	3,947	97	3,727	1,328
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects)

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(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects)

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects)

[illegible]

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

As of 31/12/2020

		As of 31/12/2020															
		Direct exposures												Risk weighted exposure amount			
		On balance sheet						Derivatives				Off balance sheet					
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures					
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions				
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Finland	0 0 0 0 0 39 0	0 0 0 0 0 39 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 39 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0			
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total		2 0 13 620 223 561 1,517	2 0 13 620 223 561 1,517	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	2 0 13 620 223 561 1,517	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 118	0 0 0 0 0 0 0	0			
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total		16 92 168 76 221 1,809 909	16 92 168 76 221 1,809 909	0 0 0 0 0 0 0	0 0 0 0 0 0 0	18 0 3 37 39 144 0	0 0 165 38 182 1,498 801	0 1 4 8 23 44 176	25 28 35 61 96 114 240	0 0 0 0 0 -24 0	0 0 0 0 0 60 0	0 0 0 0 0 0 0	0 0 0 0 0 0 31	0 0 0 0 0 0 0	379		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total		Germany	16 92 168 76 221 1,809 909	16 92 168 76 221 1,809 909	0 0 0 0 0 0 0	0 0 0 0 0 0 0	18 0 3 37 39 144 0	0 0 165 38 182 1,498 801	0 1 4 8 23 44 176	25 28 35 61 96 114 240	0 0 0 0 0 -24 0	0 0 0 0 0 60 0	0 0 0 0 0 0 0	0 0 0 0 0 0 31	0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total			2,935 2,935 0 0 0 239 2,776	2,935 2,935 0 0 0 239 2,776	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	2,935 2,935 0 239 2,776	0 0 0 257 599	0 0 0 0 0 -24 60	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0			
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total			Croatia														
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total				Greece													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Hungary																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total		Ireland			0 0 0 0 0 76 0	0 0 0 0 0 76 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 76 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total					76 76 0 0 0 0 0	76 76 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	76 76 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total			Italy		0 89 11 6 180 1,201 372	0 89 11 6 180 1,200 372	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 10 6 25 16 18	0 89 1 6 68 1,184 354	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	88	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total					Latvia	0 0 0 0 0 24 0	0 0 0 0 0 24 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 24 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total				24 24 0 0 0 0 0		24 24 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	24 24 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0	

[illegible]

Deutsche Pfandbriefbank AG

[illegible]

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

As of 31/12/2020

(mln EUR)		As of 31/12/2020													Risk weighted exposure amount
		Direct exposures													
		On balance sheet						Derivatives				Off balance sheet			
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
Nominal	Provisions														
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount				
[0 - 3M]	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		42	42	0	0	0	42	0	0	0	0	0	0	0	
Total		42	42	0	0	0	42	0	0	0	0	0	0	2	
[0 - 3M]	Others	2	2	0	0	0	2	0	0	0	0	0	0	0	
[3M - 1Y]		4	4	0	0	0	4	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		80	80	0	0	80	0	0	0	0	0	0	0	0	
[3Y - 5Y]		39	39	0	0	39	0	0	0	0	0	0	0	0	
[5Y - 10Y]		26	26	0	0	26	0	0	0	0	0	0	0	0	
Total		151	151	0	0	145	6	0	0	0	0	0	0	0	

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31. march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

[illegible]

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

As of 30/06/2021

		As of 30/06/2021												
		Direct exposures												Risk weighted exposure amount
		On balance sheet						Derivatives				Off balance sheet		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Finland	0 0 0 0 9 25 0 35	0 0 0 0 9 25 0 35	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 9 25 0 35	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	France	0 1 641 5 221 548 1,444 2,861	0 1 641 5 221 548 1,444 2,861	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 1 641 5 221 548 1,444 2,861	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	13 104 0 0	361
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Germany	54 100 99 206 129 1,715 824 3,128	54 100 99 206 129 1,715 824 3,128	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 14 40 23 139 0 217	54 100 85 166 106 1,417 715 2,643	0 0 0 0 0 0 0 0	0 1 28 166 9 8 715 80	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	35 0 0 0 0 0 35 0	0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Croatia													
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Greece													
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Hungary													
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Ireland	0 0 0 0 75 0 0 75	0 0 0 0 75 0 0 75	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 75 0 0 75	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Italy	0 4 5 6 167 1,341 174 1,696	0 4 5 6 166 1,340 174 1,695	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 3 5 6 21 16 17 68	0 1 0 0 59 1,324 157 1,540	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	65
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Latvia	0 0 0 0 0 24 0 24	0 0 0 0 0 24 0 24	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

As of 30/06/2021

(mln EUR)		As of 30/06/2021													Risk weighted exposure amount
		Direct exposures													
		On balance sheet						Derivatives				Off balance sheet			
												Off-balance sheet exposures			
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Nominal	Provisions		
								Carrying amount	Notional amount	Carrying amount	Notional amount				
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Lithuania														
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Luxembourg														
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Malta														
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Netherlands	0 0 0 0 110 0 0 110	0 0 0 0 110 0 0 110	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 110 0 0 110	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total														0	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Poland	0 105 0 11 57 0 0 172	0 105 0 11 57 0 0 172	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 105 0 11 57 0 0 172	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total														34	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Portugal	0 0 0 0 244 67 310	0 0 0 0 233 55 288	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 233 55 288	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 22	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Romania														
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Slovakia	0 0 0 0 0 103 0 103	0 0 0 0 0 103 0 103	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 103 0 103	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total														0	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total	Slovenia	0 0 0 0 50 0 50	0 0 0 0 50 0 50	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 50 50	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total														0	
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															
I 0 - 3M f I 3M - 1Y f I 1Y - 2Y f I 2Y - 3Y f I 3Y - 5Y f I 5Y - 10Y f I 10Y - more Total															

Deutsche Pfandbriefbank AG

[illegible]

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

As of 30/06/2021

Direct exposures

(mln EUR)		As of 30/06/2021													Risk weighted exposure amount
		Direct exposures													
		On balance sheet						Derivatives				Off balance sheet			
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
Carrying amount	Notional amount							Carrying amount	Notional amount	Nominal	Provisions				
Residual Maturity	Country / Region														
[0 - 3M]	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		39	39	0	0	0	39	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0		
Total		39	39	0	0	0	39	0	0	0	0	0	0	2	
[0 - 3M]	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		79	79	0	0	79	0	0	0	0	0	0	0	0	
[2Y - 3Y]		38	38	0	0	38	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		25	25	0	0	25	0	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0		
Total		141	141	0	0	141	0	0	0	0	0	0	0	0	

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31. march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterpart with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterpart (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). In respect of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterpart (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

2021 EU-wide Transparency Exercise

Performing and non-performing exposures

Deutsche Pfandbriefbank AG

	As of 30/09/2020										As of 31/12/2020									
	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁽¹⁾					Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁽¹⁾				
	Of which performing but past due >30 days and <=90 days	Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾			Collaterals and financial guarantees received on non-performing exposures		Of which performing but past due >30 days and <=90 days	Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾			Collaterals and financial guarantees received on non-performing exposures	
		Of which: defaulted	Of which Stage 3			Of which Stage 3						Of which: defaulted	Of which Stage 3			Of which Stage 3				
(mln EUR)																				
Cash balances at central banks and other demand deposits	7,102	0	0	0	0	0	0	0	0	0	6,694	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	9,149	0	0	0	0	2	0	0	0	0	9,003	0	0	0	0	2	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	6,295	0	0	0	0	2	0	0	0	0	6,175	0	0	0	0	1	0	0	0	0
Credit institutions	2,791	0	0	0	0	0	0	0	0	0	2,766	0	0	0	0	0	0	0	0	0
Other financial corporations	62	0	0	0	0	0	0	0	0	0	62	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	41,558	51	504	504	477	108	107	97	397	40,785	228	479	479	455	129	123	114	356		
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	11,128	0	0	0	0	25	0	0	0	10,989	0	0	0	0	23	0	0	0	0	0
Credit institutions	1,159	0	0	0	0	0	0	0	0	556	0	0	0	0	0	0	0	0	0	0
Other financial corporations	1,190	0	58	58	58	2	0	0	58	1,092	0	53	53	53	3	0	0	0	53	
Non-financial corporations	28,061	51	444	444	417	82	106	97	337	28,134	228	425	425	401	103	123	113	303		
of which: small and medium-sized enterprises at amortised cost	8,999	42	87	87	87	21	22	22	65	9,038	42	88	88	88	34	23	23	66		
of which: Loans collateralised by commercial immovable property at amortised cost	20,945	9	410	410	410	73	96	96	314	21,232	186	394	394	394	90	113	113	281		
Households	19	0	2	2	2	0	0	0	2	14	0	1	1	1	0	0	0	1		
of which: Loans collateralised by residential immovable property at amortised cost	11	0	1	1	1	0	0	0	1	11	0	1	1	1	0	0	0	1		
of which: Credit for consumption at amortised cost	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
DEBT INSTRUMENTS other than HFT	57,808	51	504	504	477	110	107	97	397	56,481	228	479	479	455	131	123	114	356		
OFF-BALANCE SHEET EXPOSURES	3,793		1	1	0	9	0	0	0	3,486		0	0	0	17	0	0	0		

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtable 29⁽²⁾ Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)⁽³⁾ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.⁽⁵⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Performing and non-performing exposures

Deutsche Pfandbriefbank AG

	As of 31/03/2021										As of 30/06/2021									
	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹					Gross carrying amount ⁵					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ^{1,5}				
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹			On performing exposures ²	On non-performing exposures ³			Collaterals and financial guarantees received on non-performing exposures		Of which performing but past due >30 days and <=90 days	Of which non-performing ¹			On performing exposures ²	On non-performing exposures ³			Collaterals and financial guarantees received on non-performing exposures	
		Of which: defaulted	Of which Stage 3			Of which Stage 3						Of which: defaulted	Of which Stage 3			Of which Stage 3				
(mln EUR)																				
Cash balances at central banks and other demand deposits	6,302	0	0	0	0	0	0	0	0	0	8,181	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	8,810	0	0	0	0	2	0	0	0	0	8,200	0	0	0	0	2	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	6,025	0	0	0	0	1	0	0	0	0	5,635	0	0	0	0	1	0	0	0	0
Credit institutions	2,724	0	0	0	0	0	0	0	0	0	2,535	0	0	0	0	0	0	0	0	0
Other financial corporations	62	0	0	0	0	0	0	0	0	0	31	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	41,087	318	513	513	488	139	135	125	378	40,828	190	545	545	545	150	134	134	411		
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	10,500	0	0	0	0	23	0	0	0	10,313	0	0	0	0	22	0	0	0	0	0
Credit institutions	578	0	0	0	0	0	0	0	0	1,351	0	0	0	0	0	0	0	0	0	0
Other financial corporations	1,228	0	52	52	52	3	0	0	52	1,251	0	48	48	48	3	0	0	48		
Non-financial corporations	28,768	318	460	460	435	113	135	125	325	27,896	190	496	496	496	125	134	134	362		
of which: small and medium-sized enterprises at amortised cost	8,987	31	91	91	91	37	26	26	65	9,360	109	168	168	168	46	47	47	121		
of which: Loans collateralised by commercial immovable property at amortised cost	21,398	318	428	428	428	100	124	124	303	21,072	190	489	489	489	108	133	133	355		
Households	14	0	1	1	1	0	0	0	1	17	0	1	1	1	0	0	0	1		
of which: Loans collateralised by residential immovable property at amortised cost	11	0	1	1	1	0	0	0	1	10	0	1	1	1	0	0	0	1		
of which: Credit for consumption at amortised cost	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
DEBT INSTRUMENTS other than HFT	56,199	318	513	513	488	141	135	125	378	57,209	190	545	545	545	152	134	134	411		
OFF-BALANCE SHEET EXPOSURES	3,433		0	0	0	15	0	0	0	3,190		0	0	0	0	18	0	0		

(1) For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtable 29

(2) Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

(3) Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

(4) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FTR framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FTR sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

(5) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Forborne exposures

Deutsche Pfandbriefbank AG

	As of 30/09/2020						As of 31/12/2020					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	1,610	361	98	85	1,511	276	1,565	358	110	97	1,445	261
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	26	0	0	0	26	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	147	58	0	0	146	58	137	53	0	0	137	53
Non-financial corporations	1,459	303	98	85	1,361	218	1,402	306	110	97	1,281	209
of which: small and medium-sized enterprises at amortised cost	388	87	25	22	363		405	88	27	23	368	
Households	4	0	0	0	4	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,610	361	98	85	1,511		1,565	358	110	97	1,445	
Loan commitments given	3	0	0	0	1	0	17	0	0	0	9	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

⁽²⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

2021 EU-wide Transparency Exercise

Forborne exposures

Deutsche Pfandbriefbank AG

	As of 31/03/2021						As of 30/06/2021					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	1,663	386	121	104	1,539	282	1,854	474	143	122	1,710	351
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	26	0	0	0	26	0	26	0	0	0	26	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	176	52	0	0	176	52	167	48	0	0	167	48
Non-financial corporations	1,461	335	121	104	1,337	230	1,661	426	143	122	1,517	303
of which: small and medium-sized enterprises at amortised cost	416	91	33	26	381		492	168	56	47	437	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,663	386	121	104	1,539		1,854	474	143	122	1,710	
Loan commitments given	16	0	0	0	11	0	15	0	0	0	13	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

(1) For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

2021 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
Deutsche Pfandbriefbank AG

(m€ EUR)	AS OF 30/09/2020						AS OF 31/12/2020						AS OF 31/03/2021						AS OF 30/09/2021					
	Gross carrying amount		Of which: non-performing	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-performing	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-performing	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-performing	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹
		of which: defaulted						of which: defaulted						of which: defaulted						of which: defaulted				
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
B Mining and quarrying	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
C Manufacturing	55	0	0	55	0	0	55	0	0	51	0	0	54	0	0	51	0	0	54	0	0	51	0	0
D Electricity, gas, steam and air conditioning supply	65	0	0	65	0	0	62	0	0	62	0	0	58	0	0	58	0	0	57	0	0	57	0	0
E Water supply	159	0	0	159	0	0	178	0	0	178	0	0	176	0	0	176	0	0	174	0	0	174	0	0
F Construction	288	0	0	288	1	0	289	0	0	289	1	0	313	0	0	313	1	0	271	0	0	271	2	0
G Wholesale and retail trade	4	0	0	4	0	0	3	0	0	3	0	0	103	0	0	103	0	0	103	0	0	103	0	0
H Transport and storage	143	0	0	143	0	0	135	0	0	135	0	0	132	0	0	132	0	0	135	0	0	135	0	0
I Accommodation and food service activities	182	0	0	182	0	0	181	0	0	181	0	0	180	0	0	180	1	0	173	0	0	173	2	0
J Information and communication	23	0	0	23	0	0	20	0	0	20	0	0	20	0	0	20	0	0	18	0	0	18	0	0
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	26,071	443	443	25,886	177	9	26,195	425	425	26,016	214	9	26,706	459	459	26,346	235	10	25,926	496	496	25,727	254	0
M Professional, scientific and technical activities	179	0	0	179	0	0	182	0	0	182	0	0	185	0	0	185	0	0	187	0	0	187	0	0
N Administrative and support service activities	149	0	0	149	1	0	142	0	0	142	1	0	133	0	0	133	1	0	128	0	0	128	1	0
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	50	0	0	50	0	0	53	0	0	53	0	0	53	0	0	53	0	0	64	0	0	64	0	0
Q Human health services and social work activities	632	0	0	632	0	0	619	0	0	619	0	0	618	0	0	618	0	0	604	0	0	604	0	0
R Arts, entertainment and recreation	59	0	0	59	0	0	28	0	0	28	0	0	34	0	0	34	0	0	20	0	0	20	0	0
S Other services	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0
Loans and advances	28,061	444	444	27,626	179	9	28,134	425	425	27,905	216	9	28,768	460	460	28,307	238	10	27,896	496	496	27,646	259	0

⁽¹⁾ The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting.

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