

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.



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



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)	
A.2	Tier 1 capital - fully phased-in definition	3,020	3,152	3,123	3,074	C 47.00 (r310,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
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)	CRR
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]	

2021 EU-wide Transparency Exercise Capital Deutsche Pfandbriefbank AG

			As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	AS 87 30/09/2020 3.639	AS 67 31/12/2020	AS 67 31/03/2021 3.774	AS OF 30/06/2021	C 01.00 (1010.010)	Articles 4(118) and 72 of CRR.
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying					C 01.00 (1020,c010)	Article 50 of ORR
	A.1.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	2,722	2,854	2,825	2,777		
		instruments)	2,017	-	2,017		C 01.00 (r030,c010)	Articles 25(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	950	950	931	955	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (I) of CRR
	A.1.3	Accumulated other comprehensive income	-63	-66	-67	-92	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (r200,c010)	Articles 4(117) and 25(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of ORR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r230,c010)	Article S4 of OR
	A.1.7	Adjustments to CET1 due to prudential filters	5	8	13	21	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of OR Articles #112, 24(1) point (D) and 22 of PBP. Articles #1151, 26(1) point (D) and 22 point (D)
	A.1.8	(-) Intangible assets (including Goodwill) (-) DTAs that rely on future profitability and do not arise from temporary differences net of	-47	-22	-24	-28	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	associated DTLs	0	0	0	-22	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-24	0	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CBR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) 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 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	$\label{eq:constraints} \begin{array}{l} \label{eq:constraints} \mbox{Articles 4(36), 36(1) point (b) (n) and 39 to 91 of OR; Articles 36(1) point (b) (n) and 29(3) of OR; Articles 36(1) point b) (n) and 29(3) of OR; Articles 36(1) point b) (n) and 153(8) of ORR and Articles 36(1) point b) (n) and 155(4) of ORR. \end{array}$
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (i), 243(1) point (b), 244(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 (r480,c010)	Articles 4(27), 36(1) point (h); 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 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(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 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (rS10,c010)	Article 48 of ORR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (r513,c010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.188	(-) Minimum value commitment shortfalls				0	C 01.00 (r514,c010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (r515,c010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	-3	-3	-4	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-117	-31	-42	-71	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r220,c010)	Articles 483(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 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	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 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	298	298	298	298	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3		0	0	0	0	$\begin{array}{l} C \; 01.00 \; (r600,c010) \; + \; C \; 01.00 \; (r700,c010) \; + \\ C \; 01.00 \; (r710,c010) \; + \; C \; 01.00 \; (r740,c010) \; + \\ C \; 01.00 \; (r744,c010) \; + \; C \; 01.00 \; (r746,c010) \\ \end{array}$	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,020	3,152	3,123	3,074	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	619	646	650	618	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	609	605	601	597	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2		10	41	49	21	$\begin{array}{l} C \; 01.00 \; (\mbox{010,c010) + C $ 01.00 \; (\mbox{020,c010] + C $ 01.00 $$	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	8	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
	8.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	15.29%	16.09%	15.41%	15.43%	CA3 (1)	
Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.96%	17.76%	17.03%	17.09%	CA3 (3)	
CET1 Capital	C.3	TOTAL CAPITAL RATIO (transitional period)	20.43%	21.40%	20.58%	20.52%	CA3 {5} [A1-A1.13-A1.21+MIN(A.2+A1.13-	
Fully loaded CET1 RATIO (%)	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,722	2,854	2,825	2,777	[A1-A1.13-A1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0).0)]	
Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.29%	16.09%	15.41%	15.43%	[D.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c040)	
(1)The fully loaded CET1 ratio is an er	timate calcul	ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a n	equilatory point of view at the re-	porting date are not taken into a	count in this calculation.			

(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 requisitory point of view at the reporting date are not baken into account in this calculation. Fully loaded CET1 ratio is an estimation is based on the formulae stated in column "COREP" CORE" - clease note that this miniht load to differences to fully loaded CET1 capital ratios sublished by the carticolation bank's e.e. in their Fally" 3 disclosure



Overview of Risk exposure amounts

Deutsche Pfandbriefbank AG

		RW	As		
(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	16,355	16,308	17,006	16,465	C 02.00 (0440, c010) -[C 07.00 (0490, c220, s001) + C 07.00 (110, c220, s001) + C 07.00 (130, c220, s001) + C 08.01 (040, c280, s002)]
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	$ \begin{array}{c} C0700(700, -220, 3001)+C0700(+110, -220, 3001)+C0700(+130, -220, 5001)+C(8001(+040, -260, 5001)+C(8001(+050, -260, 5002)+C(8001(+050, -260, 500)+C(+050, -260, 5002)+C(-0001(+050, -260, 5002)+C(-0001(+050, -260, 5002)+C(-0001(+000$
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 (8470, 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	٥	C 19.00_010_601*12.5+C 20.00_010_459*12.5+M4X(C 24.00_010_090,C 24.00_010_100,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.



2021 EU-wide Transparency Exercise P&L Deutsche Pfandbriefbank AG

	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
(min EUR)				
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 ¹	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 subsidaries, 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 subsidaries, 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

Of mile of autoacte of others of the participation UI findmation available only as of end of the year ⁽²⁾ For IFRS compliance banks "zero" in cell "increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

Deutsche Pfandbriefbank AG

(min EUR)	ļ	As of 30/09/20	20			As of 31/	12/2020			As of 31,	/03/2021			As of 30/	06/2021		
		Fa	ir value hieraro	hy		Fa	ir value hieran	chy		Fa	ir value hierar	:hy		Fa	ir value hierarc	hy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
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)(ii);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)(ii); 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 1.22; Annex V.Part 1.26
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								241				
TOTAL ASSETS	60,247				58,881				58,058				58,951				IAS 1.9(a), IG 6

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

(min I	EUR)		A	s of 30/09/20	20					As of 31	/12/2020					As of 31	/03/2021					As of 30	/06/2021			
		Gross carry	ying amount		Accu	mulated impair	rment	Gro	ss carrying amo	ount	Accu	imulated impa	irment	Gro	oss carrying amo	ount	Accu	mulated impair	ment	Gros	s carrying amo	unt ⁽²⁾	Accum	ulated impairm	nent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		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	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk sinc	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	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	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)
comprehensive income	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	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)
amortised cost	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.

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Breakdown of liabilities

Deutsche Pfandbriefbank AG

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
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(I)
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



Breakdown of liabilities

Deutsche Pfandbriefbank AG

(mln EUR)

			Carrying) amount		
Breakdown of financial liabilities l	by instrument and by counterparty sector	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
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
	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)
Deposits	of which: Current accounts / overnight deposits	834	864	718	707	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	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: Subordin	ated 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

Market Risk Deutsche Pfandbriefbank AG

I I I I I I I I I I I I I I I I I I I	SA						M									IM					
			VaR <i>(Memoran</i>	dum item)	STRESSED VaR (- Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	AL CHARGE		VaR <i>(Memor</i>	andum item)	STRESSED VaR ('Memorandum item)	INCREM DEFAUI MIGRATI CAPITAL	LT AND ON RISK	ALL PRICE	RISKS CAPITAL CH FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	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	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	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS LA AVERAGE MEA MEASURE	TOTAL RISK EXPOSURE AMOUNT SURE
	As of 30/09/2020	As of 31/12/2020				As of 30,	/09/2020									As of 31/1	2/2020				
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	0 0 0 0 0 117 0	0 0 0 0 98 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0							0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0					
Total	117 As of 31/03/2021	98 As of 30/06/2021	0	0	0	0 As of 31,	0 /03/2021	0	0	0	0	0	0	0	0	0 As of 30/0	0 6/2021	0	0	0	0
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	0 0 0 0 72 0	0 0 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 0 0 0	0 0 0 0 0 0 0					
Total	72	75	0	0	0	0	Ö	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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



Credit Risk - Standardised Approach Deutsche Pfandbriefbank AG

					Standardise	d Approach			
			As of 30/	09/2020			As of 31,	/12/2020	
	(min 508, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(min EUK, %)	15.137	17,393	98		14,855	17,051	97	
	Central governments or central banks Regional governments or local authorities	6,433	7,403	545		6.112	7.093	548	
	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	2,992	961	885		2,485	593	547	
	of which: SME	164	153	153		163	158	158	
	Retail	0	0	0		0	0	0	
Consolidated data	of which: SME	0	0	0		0	0	0	
consolidated data	Secured by mortgages on immovable property	471	449	185		560	540	219	
	of which: SME	270	268	119		333 54	321	133	
	Exposures in default	60	2	2	0		1	2	
	Items associated with particularly high risk	124	109	164		266 1.137	251 1.136	376 139	
	Covered bonds Claims on institutions and comporates with a ST credit assessment	1,130	1,130	139		1,13/	1,130	139	
	Collective investments undertakings (CIU)	3	3	3		3	3	3	
	Fourty	ő	ő	ő		ő	0		
	Other exposures	89	89	224		95	- 95	237	
	Standardised Total ²	30,993	30,738	2,496	30	30,066	29,912	2,422	21
		(1) Original exposure, unlike Ex	cosure value, is reported befor	e taking into account any effect	t due to credit conversion facto	ors or credit risk mitigation techn	iaues (e.a. substitution effect	st.	

stare, unlike bibliotize value, is reported before taking into account any effect due to credit conver I Trital direct not include the Servitarization mobilion unlike in the results riving to the 2019 eventice

		Standardised Approach								
			As of 30/	09/2020			As of 31,	/12/2020		
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	Central governments or central banks	6,041	7,387	0		5,792	7,100	0		
	Regional governments or local authorities	3,031	3,333	0		2,821	3,094	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	225	58		985	218	58		
	Corporates	737	605	558		480	375 143	329		
	of which: SME Retail	149	139	139		148	143	143		
	Retail of which: SME		0			0	0	0		
GERMANY	Secured by mortgages on immovable property	283	262	121		376	356	155		
	of which: SME	189	185	90		255	244	133		
	Exposures in default	105	100	1	0	1	1	1		
	Items associated with particularly high risk	124	109	164	-	266	251	376	-	
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
1	Equity	0	0	0		0	0	0		
	Other exposures	89	89	224		95	95	237		
	Standardised Total ²				2				1	

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			Standardised Approach								
			As of 30,	09/2020			As of 31,	/12/2020			
	(min EUR %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	Central oovernments or central banks	921	1,076	0		924	1,076	0			
	Regional governments or local authorities	1,776	1,828	366		1,731 1,209	1,823	365			
	Public sector entities	1,254	1,165	93		1,209	1,132	94			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations Institutions	0	35	0			0	0			
	Corporates	515	282	234		30 443	30	1/			
	of which: SME	013	202	234		15	125	125			
	Retail	10		1.5		1.2	1.2	1.0			
	of which: SME	ō		ō		0	0	0			
FRANCE	Secured by mortgages on immovable property		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			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Eaulty	0	0	0		0	0	0			
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²				1						

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		Standardised Approach								
			As of 30)	09/2020			As of 31,	/12/2020		
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	Central governments or central banks	5,422	5,955	0		5,427	5,954	0		
	Regional governments or local authorities Public sector entities	0	441	0		0	413	0		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations Institutions	0 307	0	0		0 305	0	0		
	Corporates	30/	0	0		634	0	0		
	of which: SME	0	0	0		0	0	0		
	Retail of which: SME	0	0	0		0	0	0		
AUSTRIA	or which: SME Secured by mortgages on immovable property	0	0	0		0	0	0		
	of which: SME	0	0	0		ō	0	0		
	Excosures in default	0	0	0	0	0	0	0	0	
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		ō	0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Eaulty Other exposures	0	0	0		0	0	0		
	Standardiced Total ²				0				0	

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		Standardised Approach									
			As of 30)	09/2020			As of 31	/12/2020			
	(min E.R. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
LUXEMBOURG	Control exercements or central tables 1000 Andre sourcements or food all Abbettes Andre sourcements of food all Abbettes Andre sourcements of food all Abbettes International Constantions International Constantional Consta	0 0 23 10 105 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 23 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 23 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	•	0 0 0 233 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	22	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
L	Standardised Total*	(i) desired and an and a film of	and the later of the second second second		0	ars or credit risk mitigation tech			1 0		
			provisions per country of cou			ors or credit risk mitication tach ral valuation adjustments (AVAd					



Credit Risk - Standardised Approach Deutsche Pfandbriefbank AG

	Standardised Approach									
		As of 30,	/09/2020			As of 31	/12/2020			
(min 1919 - %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
Control asymptotics or control laws factorial asymptotics of food alasticities and an any second second second second relations of the second second second and the second second second second second and second second second second second factor and second second second second second for an analysis (SE factor and the second seco	0 0 0 0 6 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 5 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 35 0 0 0 78 78 78 78 78 78 78 78 0 0 0 0 0	0 0 35 36 0 77 77 77 77 0 0 0 0 0 0 0 0 0 0 0 0		0		

¹⁰ Ostroir ensears, cells Essaurs value, a recorder latera taine are accurate definition of ensear and the set of ensears value activation of examination of ensears with an advantation effects.
¹⁰ Ostroir ensears, cells Essaurs value, a vectorial definition of examination of examination of examination of examination examination of examination examination of examina

		Standardised Approach								
			As of 30)	09/2020			As of 31	/12/2020		
	(mh EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	Central governments or central banks	225	225	0		223	223			
	Regional governments or local authorities	853	853	4		833	833	4		
	Public sector entities	61	61	30		57	57	28		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations Institutions	0		0				0		
	Corporates	1	1	0		1		0		
	of which: SME									
	Retail	0	0	0		0				
	of which: SME	ō	ō	ō		0	-	0		
SPAIN	Secured by mortgages on immovable property	0	0	0		0	c	0		
	of which: SME	0	0	0		0	c	0		
	Exposures in default	0	0	1	0	0	0	1		
	Items associated with particularly high risk	0	0	0		0	C	0		
	Covered bonds	885	885	89		885	886	89		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakinos (CIU)	0	0	0		0	c	0		
	Equity	0	0	0		0	0	0		
	Other exposures	0	0	0		0	0	0		
	Standardised Total ²				0					

Consider accesses, while Section 2 with the state of the state of

					Standardis	ed Approach			
			As of 30)	09/2020			As of 31,	/12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR. %) Central governments or central banks	1.500	1.499	0		1.474	1,473	0	
	Regional governments or local authorities	427	418	88		384	376	88	
	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	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	0	0	0		0	U	0	
ITALY	or which: SME Secured by mortgages on immovable property	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	ō	ō	-	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	
	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 ²				1				

					Standardised Approach						
			As of 30	09/2020			As of 31	/12/2020			
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	Central oovernments or central banks	257	257	51		256	256	51			
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0			
	Public sector entities Multilateral Development Banks		0	0		0		0			
	International Organisations	ŏ	ő	0		0	c c	0			
	Institutions	0	0	0		0	C	0			
	Corporates	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Retail of which: SME	0	0	0		0		0			
POLAND	Secured by mortgages on immovable property										
	of which: SME	ŏ	ő	0		0	c c	0			
	Exposures in default	0	0	0	0	0	C	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 Collective investments undertakings (CIU)	0	0	0		0		0			
	Collective investments undertakings (CLU) Equity			0		0					
	Other exposures	ŏ	ő	0		0	c c	0			

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		Standardised Approach									
			As of 30)	09/2020			As of 31,	/12/2020			
	(mh 886, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²		
NETHERLANDS	Central quesementes or central harks. Anciena acomenter or local architectus Padia caro antellas Padia caro antellas Padia caro antellas Compositada Satutativas Satutativas Satutativas Compositada Satutativas Satuta		221 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	111 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			•		
	Standardised Total ²	-			0						

¹⁰ Orinial essense, utilité Essense value. Is resorted faibre taine riso account aux effect due la coefficient essense. Additional effection. ¹⁰ Orinial essense, utilité Essense aux essentes faibres taines riso account aux effect due la coefficient valueries (DARés et el coefficient essense additional valueries (DARés et el coefficient essense) es

	Standardised Approach									
		As of 30	09/2020			As of 31	/12/2020			
(min 508, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²		
Contral enversments or contral tables. Ancional enversments in cola anthomas Maillation of cola anthomas Maillation of cola anthomas Maillation of cola anthomas Maillation of cola anti- Maillation of cola anti- Maillation of cola anti- or of shirts 300 Constants in disfut: Research and shift Research and shift Califician ballations and concrudus with 5 ST colif samesment Califician ballations and concrudus with 5 ST colif samesment ST colifician ballations and concrudus with 5 ST colif samesment ST colifician ballations and concrudus with 5 ST colific	0 199 0 57 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8 165 0 0 57 57 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 33 30 23 23 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 1995 0 56 56 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			c		
Standardised Total ²				0				0		

¹⁰ Osciel execute, while Doolers while, a reported before balance while the account on the Cost of constraints or cost (in Ambition behavior, ite, autobios (fees), if "Total we advantume to a provide the set of constraints or a provide the set of t



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach Deutsche Pfandbriefbank AG

		Standardised Approach									
			As of 31,	03/2021			As of 30/	06/2021			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
	(min EUR, %)	14,243		81			18.040	78			
	Central governments or central banks Regional governments or local authorities	19,293	16,396 6,867	81 535		15,935 5,634	18,040	78 506			
	Public sector entities	2,086	1,863	140		2,042	1.831	162			
	Multilateral Development Banks	2,000	739	140		607	570	101			
	International Organisations	148	148	ō		141	141	0			
	Institutions	1,392	333	101		1,413	357	128			
	Corporates	2,635	806	781		2,462	714	690			
	of which: SME	203	200	200		115	114	114			
	Retail	0	0	0		0	0	0			
Consolidated data	of which: SME	0	0	0		0	0	0			
compondated data	Secured by mortgages on immovable property	571	554	223		496 270	456 260	174			
	of which: SME Exposures in default	363	606. 1	155	0	2/0	260	103	,		
	Exposures in default Items associated with particularly high risk	272	245	368	U	134	115	172			
	Covered bonds	1.126	1,126	138		1.107	1.107	136			
	Claims on institutions and comprates with a ST credit assessment	0	0	0		.,	-,	0			
	Collective investments undertakings (CIU)	3	3	3		3	3	39			
	Eaulty	0	0	0		0	0	0			
	Other exposures	94	94	235		80	80	201			
	Standardised Total ²	29,315	29,174	2,606	27	30,105	29,968	2,287	27		

exposure, unlike exposure value, is reported before taking into account any effect due to credit convers tised Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise. (2) Star

		Standardised Approach								
			As of 31,	/03/2021			As of 30	/06/2021		
	(m) 588 %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	Central governments or central banks	5,571	6,854	0		7,514	8,769	0		
	Regional governments or local authorities	2,717	2,979	0		2,683	2,937	0		
	Public sector entities	572	457	21		569	457	21		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	959	204	52		971	217	73		
	Corporates	434	341	316		378	294	270		
	of which: SME	188	185	185		115	114	114		
	Retail	0	0	0		0	0	0		
GERMANY	of which: SME	0	0	0		0	0	0		
GERMANT	Secured by mortgages on immovable property	384	367	157		310	271	110		
	of which: SME	282	282	126		190	181	75		
	Exposures in default	1	1	1	0	1	1	1	0	
	Items associated with particularly high risk	272	245	368		134	115	172		
	Covered bonds	0	0	0		0	0	0		
1	Claims on institutions and corporates with a ST credit assessment	0	U	0		0	0	0		
	Collective investments undertakings (CIU) Equity	0	0	0				0		
1	Eaulty Other exposures	0	0	235		0	80	201		
1	Other exposures Standardised Total ²	71	24	233	1		80	201	1	

(1) Objical reporter, unlike Eposters whoi, in reported before stating this account any effect due to undist convert relative of tradition in charges (e.g., substitution efficial). (2) Tatar view and publicities and provide grow contribution reports, additional view and traditional publicities (DMA) and other and funda reactives installa to the missiones. So for Advancement contributional reactives and the contribution reports.

					Standardis	ed Approach			
			As of 31/	03/2021			As of 30	/06/2021	
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities	923 1,690	1,071 1,780	0		922 1,649	1,068	0 347	
	Public sector entities	1,050	1,780	334		1,049	1,104		
	Multilateral Development Banks	.,.,.	-,	0		.,	.,		
	International Organisations	0	0	0		ō	0	0	
	Institutions	35	35	17		50	50	23	
	Corporates	676	373	373		651	360	360	
	of which: SME	15	15	15		0	0	0	
	Retail of which: SME	0	0	0		0	0	0	
FRANCE	Secured by mortgages on immovable property	0	0	0		ů			
	of which: SME	0	ō	0		ō		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 ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Collective investments undertakings (CLU) Equity	0	0	0					
	Other exposures	0	ő	0		ő	ő	0	
	Standardised Total ²				1	-			

					Standardise	ed Approach			
			As of 31,	/03/2021			As of 30	06/2021	
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	5,132	5,645	0		5,056	5,568		
	Regional governments or local authorities	0	407	0		0	379	0	
	Public sector entities Multilateral Development Banks	0	0	0		0	0		
	Multilateral Development Banks International Organisations	0	0	0		0			
	Institutions	303	ō	ō		302	0	c c	
	Corporates	617	0	0		589	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	0	0	0		0	0		
AUSTRIA	or which: SME Secured by mortgages on immovable property	0	0	0		0			
	of which: SME	0	0	0		ő	ő		
	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 ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0		
	Equity	0	0	0		0			
	Other exposures	ō	0	0		0	0		
	Standardised Total ²				0				0

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					Standardise	ed Approach			
			As of 31,	/03/2021			As of 30	/06/2021	
	(min E.R. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Central exercises to central backs Received exercises of local anthonics Multitude of Development Backs International Oresteinstein International Oresteinstein International Oresteinstein International Orestein International Orestein Rada George of Local Development of schol: DEG Secured for amountaines on intervehile unsaterity of schol: DEG Secured for amountaines on intervehile unsaterity of schol: DEG Secured for amountaines on intervehile unsaterity of schol: DEG Conserve in Andreas on Amountaines and the Secure Conserve in Andreas on	0 0 222 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 6 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²				0				0
			d provisions per country of co		ect due to credit conversion fac ecuristisation exposures, additio				



Credit Risk - Standardised Approach Deutsche Pfandbriefbank AG

					Standardise	d Approach			
			As of 31,	/03/2021			As of 30,	/06/2021	
		Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Central for exercise of central lanks. Pacific sector entities Pacific sector entities Pacific sector entities Pacific sector entities Mithibute of bootened Basis Saman Basis Comparates of sector SUS Recursed to montpaces on innovable encorty Secured to montpaces on innovable encorty of orbito: SUS Recursed to montpaces on innovable encorty Colons on institutions Records And Remontpaces of the sector of the sector of the sector Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment Colons on institutions and concortes with a ST credit assessment ST concortes ST concortes with a ST continue and concortes with a ST continue an	0 0 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
						ors or credit risk mitigation tech nal valuation adjustments (AVAs			

(1) Original exposure, unlike Exposure value, is reported baffore taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and providens per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAc) and other own funds reductions environments. The Interface security and interface account only distinct and counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAc) and other own funds reductions environments.

					Standardise	d Approach			
			As of 31,	/03/2021			As of 30	06/2021	
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SPAIN	Cardial assessments ar cardial basis Resideal assessments of local attributes Public scale estimate Public scale estimate Based assessments of local attributes Institution Comparison Public Scale of the Scale of Scale of Scale Real of estimate Scale of the seessment Cardiaction and Cardiaction and Scale of Scale Real Francess in fordark These associated with performants the ST confit assessment Cardiaction and Cardiaction and Association and St Cardiaction and Cardiaction and Association and St Cardiaction and Cardiaction and Cardiaction and ST Cardiaction and Cardiaction and Cardiaction (Club) Based	284 794 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	244 794 53 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 4 27 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	222 764 49 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	222 704 90 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 4 499 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²				0				0

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					Standardise	d Approach			
			As of 31,	03/2021			As of 30	06/2021	
	(mb Fig. %).	Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	1,450	1,459	0		1,428	1,427	0	
	Regional governments or local authorities	378	369	86		268	261	65	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	U	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		°,			
	Retail	ō	0	0		0		ō	
ITALY	of which: SME	0	0	0		0	0	0	
TTALY	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 ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	U	0	
		0	0	0				0	
	Eaulty Other exposures	0	0	0		0	0	0	
	Other exposures	Ŭ		0	1	Ű			

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					Standardise	a Approacn			
			As of 31,	/03/2021			As of 30,	06/2021	
	(mh E.R. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	183	183	37		172	172	34	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	0	0	0		0	0	0	
POLAND	Secured by mortgages on immovable property	0	0	0		ů		0	
	of which: SME	0	ō	ō		ō	ō	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 Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Claims on institutions and corborates with a ST credit assessment 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	

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					Standardise	d Approach			
			As of 31,	/03/2021			As of 30,	06/2021	
	(mh 2.9, %)	Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Cathol account of a control tanks Readoral account of the adversarial Readoral account of the adversarial Read tanks and the adversarial Read tanks and the adversarial Read tanks and the adversarial control of the adversarial Read of which :SE and the readoration and intervention executive and the readoration and the adversarial control of the adversar				0	1100 0 0 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0
	Standardised Total ²				0				0

Control contro control control control control control control control control co

		endownes, but includes offen			Standardise	d Approach			
			As of 31,	03/2021			As of 30	06/2021	
	(m) B.R. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Secure for indicates an immovate indexit of indicit: Size The second second second second second second second The second second second second second second second second Calarise in institutions and convolves with s ST craft assessment Calarise institutions and convolves with s ST craft assessment Calarise institutions and convolves with s ST Calarise institutions and convolves with s S	0 194 0 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8 194 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0 193 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	7 193 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		•
L	Standardised Total ²				0				0

(1) Objiral reports, while Openers value, is reported below taking vite account any effect due to cosist converting on early real relationshipsion (s.g., a shaftschor effect); (2) Takin value adjustments and providers converting on contriguent exclusion torus or scale that indication adjustments (Febb) and ther can funds indicates related to the expansion, but had adjustments and providers or cosist of a contriguency exclusion torus of the canon funds indicates related to the expansion, but had adjustments and canonic adjustments (Febb) and other can funds indicates related to the expansion, but had adjustments and canonic adjustments (Febb) and other can funds indicates related to the expansion, but had adjustments and canonic adjustments (Febb) and other can funds indicates related to the expansion. (Bob adjustments and canonic adjustments) adjustments (Febb) and other can funds indicates related to the expansion.)



2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

							IRB Ap	proach					
				As of	30/09/2020					As of :	31/12/2020		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure		e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ^s		Of which: defaulted	provisions		Of which: defaulted	Value ^s		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	29.125	435	28.014	14.070	272	185	29.218	416	28.154	14.051	260	233
	Corporates - Of Which: Specialised Lending	25.321	426	24.373	13,672	267	182	25,228	408	24,335	13.554	255	228
	Corporates - Of Which: SME	1,729	8	1,664	204	5	3	1,763	8	1,691	219	5	4
	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
Consolidated data	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-S	0	0	0	0	0	0	0	0	0	0	0	0
composidated data		0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving 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	ő	ő	ŏ	ő	ŏ	ō	ő	ő	ő	0	ő	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				78						94		
	TRR Total ²				14.148						14.155		

(1) Original exposure, utilike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit ruk mitigation techniques (e.g. substitution effects). (2) BIR Total does not include the Sociation prosition utilite in the results prior to the 2019 secrice.

	IRB Approach											
			As of	30/09/2020					As of	31/12/2020		
	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and			Exposure Value ¹	Risk exposur	e amount	Value adjustments and
(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
central governments												0
	0	0	0	0	0	0	0	0	0	0	0	0
	10,197 9 9,712 1,831 6 16 10,204 9 9,778 1,842 5 6,754 0 6,670 1987 0 13 6,754 0 6,477 0									5	37	
ates - Of Which: Specialised Lending	6,764	U	6,430	1,587	0	13	6,754	0	6,473	1,607	0	33
ates - Of Which: SME	1,516	8	1,455	148	5	3	1,557	8	1,489	148	5	4
- 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
Retail - Secured on real estate property - Of Which: pro-St	ő	0	ő	0		ő	0		ő	0	ő	0
- Qualifying Revolving	ő	0	ő	ő	0	ő	0	0	ő	0	ő	0
- Other Retail	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
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	ō	ō	ō	0	ō	ō	ō	0	ō	0	0	ō
	0	0	0	0	0	0	0	0	0	0	0	0
oligation assets												
oligatio		n assets	n assets	n assets	n assets	n assets and a second	nassets and a set of the set of t	nassets and a set of the set of t	nassets	nassets		nassets Image: Constraint of the sector of the

							IRB Ap	proach					
			As of 30/09/2020							As of :	31/12/2020		
		Original	Original Exposure Exposure Risk exposure amount adjustments and and and the second sec							Exposure Value ¹			Value adjustments and
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted	· · · · ·		Of which: defaulted	provisions
	Central banks and central governments Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	3.419	0	3.227	2.653	0	17	3.565	0	3.402	2.654	0	9
	Corporates - Of Which: Specialised Lending	3,229	ō	3,050	2,534	ō	17	3,237	ō	3,083	2,428	ō	9
	Corporates - Of Which: SME	89	0	84	53	0	0	84	0	79	69	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
FRANCE	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-S	0	0	0	0	0	0	0	0	0	0	0	0
THURLE	Retail - Secured on real estate property - Ut Which: non-S 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	ő	ő	ő	ő	ő	ő	ő	ő	ő	ő	ő	0
	Retail - Other Retail - Of Which: non-SME	ō	0	ō	0	ō	ō	ō	0	ō	ō	ō	o
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets											1	1
	IRB Total											1	

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0 197	0	0	0 475	0	0 475	0	0	0
	Corporates Corporates - Of Which: Specialised Lending	453	0	453	197	0	0	4/6	0	4/6	184 184	0	1
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	453	0	453	197	0	0	4/6	0	4/6	184	0	1
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-S	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 Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	U	0	0
	Uther non credit-obligation assets IRB Total												1
		(1) Original every	une unlike Fenosu	re value is remote	d before taking into accou	nt any effort due t	n mefit mmersion	factors or credit	risk mitigation tach	ninues (e.n. substi	tution efforts)		

							IRB Ap	proach					
				As of :	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELIR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value.		Of which: defaulted	provisions
	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	4,093	144	3,840	1,397	90	30	3,912	92	3,647	1,308	57	51
	Corporates - Of Which: Specialised Lending	4,087	144	3,833	1,396	90	30	3,872	92	3,624	1,296	57	51
	Corporates - Of Which: SME	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 Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: sine Retail - Secured on real estate property - Of Which: non-SP	0	0	0		0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Ur Which: non-sit 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
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	ő	ő	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0		0	0	0	0
	Equity	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Other non credit-obligation assets		-										
	IRB Total												
		(1) Original expos	ure. unlike Exposu	re value, is reporte	d before taking into accou	nt anv effect due I	to credit conversion	factors or credit r	isk mitication tech	niques (e.a. substi	tution effects).		-

Credit Risk - IRB Approach Deutsche Pfandbriefbank AG

								IRB Ap	proach					
					As of	30/09/2020					As of	31/12/2020		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments
		(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
		inks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		0	0	0	0	0	0	0	0	0	0	20	0
	Corporate		2,845	0	2,774	2,455	0	12	2,885 2.884	31	2,810 2.810	2,414 2.414	20	22 22
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	2,8%5	0	2,774	2,955	0	12	2,884	31	2,810	2,919	20	22
	Retail	corporates * or which: see		0	0	0	0	0	0	0		0	0	0
	Processii -	Retail - Secured on real estate property	ő	0	0	0	ő	0	0	ő	ő	0	ő	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES		Retail - Secured on real estate property - Of Which: non-SI	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
		credit-obligation assets												
	IRB Total													

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)		Of which: defaulted	value.		Of which: defaulted	provisions		Of which: defaulted	value*		Of which: defaulted	provisions
	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	300	0	300	278	0	3	337	0	323	332	0	2
	Corporates - Of Which: Specialised Lending	300	0	300	278	0	3	337	0	323	332	0	2
	Corporates - Of Which: SME	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
SPAIN	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SIAM	Retail - Secured on real estate property - Of Which: non-Si	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	U	0	0	0	0	0	U	0	0
	Equity Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	U	0	0
	IRB Total				d hefere taking into accou								

							ікв ар	proacti					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure1	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ³	Risk exposur	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	96	14	82	56	9	10	96	14	82	54	9	9
	Corporates - Of Which: Specialised Lending	96	14	82	56	9	10	96	14	82	54	9	9
	Corporates - Of Which: SME	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
ITALY	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
TIALI	Retail - Secured on real estate property - Of Which: non-SI		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												1
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, 56)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	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	1,456	0	1,430	981 949	0	12	1,414 1.365	0	1,387 1.338	983 952	0	5
	Corporates - Of Which: Specialised Lending	1,406	0	1,380	949	0	12	1,365	0	1,338	952	0	0
	Corporates - Of Which: SME 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
	Retail - Secured on real estate property - Of Which: SME	0	0	ő	0		0	0		ő	0	0	0
POLAND	Retail - Secured on real estate property - Of Which: non-SI		0	ő	0	0	0	0	0	ő	0	0	0
	Retail - Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	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												
	IRB Total												
		(I) Orininal evenes	ine unlike Pennon	no valkuo lis nonverta	d hefree taking into accou	nt anu offert rhue t	to modit meuersine	fartnes or readily i	ick mitination tark	ninues le n-avheti	hation afforts)		

							IRB Ap	proach					
				As of 3	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR. 56)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	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	1,202	0	1,160	573	0	2	1,310	0	1,258	611	0	3
	Corporates - Of Which: Specialised Lending	1,202	0	1,160	573	0	2	1,310	0	1,258	611	0	3
	Corporates - Of Which: SME	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
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERBAND5	Retail - Secured on real estate property - Of Which: non-SI	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	
1	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total												

⁽⁷⁾ Original execuses, unlike Execuser value, is recorded before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

(min BJR, %) nd contral governments	Original	Exposure ¹	As of Exposure Value ¹	Risk exposure	amount	Value			As of 3	31/12/2020		
	Original	Of which:		Risk exposure	amount							
		Of which:				adjustmenta dojustmenta Ungala i Exposure Exposure Value ⁴ Of which: of which: provisions Of which: of which: of which of which of which of which of which of the						Value adjustments and
d central governments		defaulted			Of which: defaulted			Of which: defaulted	Value		Of which: defaulted	provisions
	0	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0	0
	1,235	173	1,234	1,032	108	50	1,242	176	1,242	1,022	110	61
porates - Of Which: Specialised Lending	1,117	173	1,116	1,029	108	50	1,125	176	1,125	1,020	110	61
	118	0	118	3	0	0	117	0	117	2	0	0
	0	0	0	0	0	0	0	0	0	0	0	0
ail - 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-SI	0	0	0	0	0	0	0	0	0	0	0	0
ail - Qualifying Revolving	0	0	0		0	0	0	0	0	0	0	0
	0	0	0		0	0	0	0		0	0	0
	0	0	0		0	0	0	0		0	0	0
Retail - Uther Retail - Ur Which: non-SME	0	0	0		0	0	0	0	0	0	0	0
-obligation accets		0		~	0	3	5	3				-
ail	• Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME sligation assets	Other Retail Other Retail - Of Which: SME Retail - Other Retail - Of Which: sme Retail - Other Retail - Of Which: nen-SME O	- other Retail 0 0 Retail - Of Which: SME 0 0 Retail - Of Which: SME 0 0 Retail - Of Which: non-SME 0 0 Illipation assets	- Other Retail 0 0 0 Retail - Other Retail - Of Which: SME 0 0 Retail - Other Retail - Of Which: sme SME 0 0 0	• Other Retail 0 0 0 Retail Other Retail - Of Which: SME 0 0 0 Retail Other Retail - Of Which: SME 0 0 0 Retail Other Retail - Of Which: Iron-SME 0 0 0	• Other Retail 0 0 0 0 Retail Othern Retail • Of Which: SME 0 0 0 0 Retail Othern Retail • Of Which: SME 0 0 0 0 0 Retail • Othern Retail • Of Which: Ner-SME 0 0 0 0 0	- orber Retail 0	• Other Real / 0	- ofter Retail 0	-Other Real - Of Whick: SHE 0	- Generatal 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	- Generata 0 0 0 0 0 0 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 Ap	proach					
				As of 3	31/03/2021					As of 3	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value ⁻		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	29.728	0 450	28.635	14.547	281	0 253	29.051	0 497	28.048	14.429	310	276
	Corporates Corporates - Of Which: Specialised Lending	26,093	442	25,035	14,169	201	252	25,837	488	24,937	14,058	310	276
	Corporates - Of Which: SME	1.495	8	1.459	180	5	1	1.347	7	1.313	177	5	2
	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
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SP	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving 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	ő	0	ň		0	0	0	0	ő	
	Other non credit-obligation assets		-	-	81				-		74		
	IRB Total ²				14,628						14,503		
					eported before taking i position unlike in the r			dit conversion fa	ctors or credit ris	sk mitigation tech	niques (e.g. substitutio	n effects).	

							IRB Ap	proach					
				As of :	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original E	xposure ^s	Exposure Value ¹	Risk exposur	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted	- Hereite		Of which: defaulted	provisions
	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 Corporates - Of Which: Specialised Lending	10,567 7,185	8	10,153 6.880	1,998 1.786	5	38 36	10,325 7.362	38 30	9,909 7.048	1,981 1.785	24	45
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	7,186	0	6,880	1,/86	0	3b	7,362	30	7,048	1,/85	18	43
	Betail	1,301	0	1,329	91	5	0	1,215	6	1,104	00	0	2
	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	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
GERMANY	Retail - Secured on real estate property - Of Which: non-Si	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
1	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
1	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												
		(1) Original exp	osure, unlike Ex	posure value, is r	eported before taking in	nto account any	effect due to crea	sit conversion fai	tors or credit ris	k mitigation tech	niques (e.g. substitutio	in effects).	

							IRB Ap	proach					
				As of :	31/03/2021					As of 1	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original E	xposure ^s	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	3,788	0	3,607	2,958	0	9	3,787	0	3,609	2,964	0	12
	Corporates - Of Which: Specialised Lending	3,628	0	3,450	2,840	0	9	3,629	0	3,453	2,847	0	12
	Corporates - Of Which: SME	80	0	77	65	0	0	79	0	76	65	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
FRANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
TTO UTCE	Retail - Secured on real estate property - Of Which: non-SI	U	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
1	Equity	0	0	0	U	0	0	0	0	0	U	0	0
	Other non credit-obligation assets												
	IRB Total												

(1) Original ex

							IRB Ap	proach					1
				As of :	31/03/2021					As of :	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	0 473	0	0 473	0 192	0	0	0 410	0	0 410	0 189	0	0
	Corporates Corporates - Of Which: Specialised Lending	473	0	473	192	0	1	410	0	410	189	0	
	Corporates - Of Which: SME	9/3	0	9/3	0	0	0	410	0	410	109	0	
	Retail	0	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: SMI	0	0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: nor	-SI 0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	ő	0	0		0	0	ň	0	ő
	Other non credit-obligation assets			-	-	-		-	-	-	-		
	IRB Total												
		(1) Original ex	posure, unlike Ex	posure value, is r	eported before taking in	nto account any	effect due to crea	dit conversion fa	actors or credit ris	sk mitigation tech	nniques (e.g. substitutio	n effects).	

							IRB Ap	proach					
				As of 3	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	3,990	96	3,708	1,370	60	52	3,988	97	3,768	1,363	60	60
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	3,950	96	3,667	1,346	60	52	3,947	97	3,727	1,338	60	60
		0	0	0	0	0	0	0	0	0	0	0	0
	Retail Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0	0	0	0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: sme Retail - Secured on real estate property - Of Which: non-SI	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	ő	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	ō	ō	ō	0	ō	ō	ō	ō	ō	ō	ō	ō
	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												
	IRB Total												



2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

							IRB Ap	proach					
				As of 3	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	Ö	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	2,939	33	2,865	2,414	21	25	3,051	27	2,975	2,530	17	24
	Corporates - Of Which: Specialised Lending	2,939	33	2,865	2,414	21	25	3,051	27	2,975	2,530	17	24
	Corporates - Of Which: SME Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		0		0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SF	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
	Retail - Other Retail - Of Which: SME	0	ő	ő	0	ő	0	ő	ő	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		-	-	-	-			-	-	-		
	IRB Total												

							IRB Ap	proach					
				As of :	31/03/2021					As of :	30/06/2021		
		Original	Exposure1	Exposure Value ¹	Risk exposure	e amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value.		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	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	336	0	326	317	0	2	340	0	331	342	0	2
1	Corporates - Of Which: Specialised Lending	336	0	326	317	0	2	340	0	331	342	0	2
	Corporates - Of Which: SME	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
1	Retail - Secured on real estate property	0	0	0	U	0	0	0	0	0	0	0	0
SPAIN	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- Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
1	Retail - Qualitying Revolving 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	
	Retail - Other Retail - Of Which: SHE	0	0	0	0		0	0	0	0	0	0	0
1	Retail - Uther Retail - Ur Which: non-SME Equity	0	ő	0	ő	0	0	0	0	0	ň	0	
1	Other non credit-obligation assets	0	1					Ű	Ű				, in the second s
	IRB Total												
		(1) Original ex	posure, unlike Ex	posure value, is r	eported before taking i	nto account any	effect due to crea	dit conversion fa	ctors or credit ris	k mitigation tech	niques (e.g. substitutio	n effects).	

(vin EUR, %) entral banks and control governments	Original	Exposure ¹	Exposure	31/03/2021 Risk exposure	e amount	Value			As of 3	30/06/2021		
	Original			Risk exposure	e amount	Value						
			Value ¹			adjustments and	Original	Exposure ^s	Exposure Value ¹	Risk exposur	e amount	Value adjustments and
		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	0	0	0	0	0	0	0	0	0	0	0	0
nstitutions	0	0	0	0	0	0	0	0	0	0	0	0
orporates	96	14	82	53	9	9	96	14	82	49	9	11
Corporates - Of Which: Specialised Lending	96	14	82	53	9	9	96	14	82		9	11
	0	0	0	0	0	0	0	0	0		0	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
		0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0			0	0	0	0
	0	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0		0	0	0	0
		ő	ő	0	ő	0	ő	ő	0	0	ő	0
		ő	ő			0	ő	ő	0	-	0	0
ther non-credit-obligation assets	0	Ŭ		0	Ű	Ū	Ŭ	Ű	0		0	, in the second s
RB Total												
	Copyosites - Of Which, Specialised Linking Copyosites - Of Which, Special Language - Of Which, Special Hard - Scared on real statis property Read - Other Special Control of Trail adults property - Of Which, Spec- Read - Other Read - Control - Control - Of Which, Spec- Read - Other Read - Control - Control - Control - Control Read - Other Read - Control - Control - Control Read - Other Read - Control - Control - Control Read - Other Read - Control - Control - Control Read - Other Read - Control - Control - Control - Control Read - Other Read - Control - Control - Control - Control - Control Read - Other Read - Control -	Coporate: of Which Specialized Leading Coporate: of Which Specialized Leading and Read-Secured on real states property - Of Which, SPE Read-Secured on real states property - Of Which, SPE Read-Secured on real states property - Of Which, SPE Read-Other Read- Read-Other Read- Read-Read-Read-Read-Read- Read-Read-Read-Read-Read-Read- Read-Read-Read-Read-Read-Read-Read- Read-Read-Read-Read-Read-Read-Read-Read-	Coporate:-0 Whit: Speaking Landbag 96 14 Coporate:-0 Whit: Speaking Landbag 0 0 Atall Atall - Socied on real delate poperty - O' White; Speaking 0 0 Read - Socied on real delate poperty - O' White; Speaking 0 0 0 Read - Other Atall 0 0 0 0 Read - Other Atall 0 0 0 0 Read - Other Atall 0 0 0 0 Mark - Control on real delate poperty - O' White; Not 0 0 0 Read - Other Atall 0 0 0 0 Mark - Control on real delate poperty - O' White; Not 0 0 0 0 Mark - Other Atall 0	Copyrate: - Of Which: Special counting 96 14 82 capartie: - Of Which: Special counting 0 0 0 0 capartie: - Of Which: Special counting 0 0 0 0 0 capartie: - Of Which: Special counting 0	Opporter. of Which. Specification Landing 96 1.4 8.2 5.3 caparity and the specification of t	Corporate: Of Which: Steel and Provided Leading 56 14 BZ 33 9 caparate: Of Which: Steel and Provided Leading Provided	Opporter: Of Which: Stepsize (and provide) 96 141 822 331 9 9 caparate: 0 with: 516 0<	Opposite: - Of Which: Special counting 96 14 82 53 9 96 96 capartie: - Of Which: Special counting 0 <td>Corporate: - Or Which: Speakande Landong 96 14 82 13 9 9 96 14 Carporate: - Or Which: Speakande Landong 0</td> <td>Oppose: Of Whit: State Looking 96 14 82 131 9 9 66 14 82 caparate: Compose: Of Whit: State 0<!--</td--><td>Oppose: Of Which Stepsize Londing 96 14 82 53 9 9 76 14 82 49 Coppose: VMIC: Stepsize: 0</td><td>Opposite: - Of Which: Special curved 96 14 82 53 9 96 64 82 9 Approach: - Of Which: Special curved 0</td></td>	Corporate: - Or Which: Speakande Landong 96 14 82 13 9 9 96 14 Carporate: - Or Which: Speakande Landong 0	Oppose: Of Whit: State Looking 96 14 82 131 9 9 66 14 82 caparate: Compose: Of Whit: State 0 </td <td>Oppose: Of Which Stepsize Londing 96 14 82 53 9 9 76 14 82 49 Coppose: VMIC: Stepsize: 0</td> <td>Opposite: - Of Which: Special curved 96 14 82 53 9 96 64 82 9 Approach: - Of Which: Special curved 0</td>	Oppose: Of Which Stepsize Londing 96 14 82 53 9 9 76 14 82 49 Coppose: VMIC: Stepsize: 0	Opposite: - Of Which: Special curved 96 14 82 53 9 96 64 82 9 Approach: - Of Which: Special curved 0

							IRB Ap	proach					
				As of :	31/03/2021					As of 3	30/06/2021		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments and	Original E	Exposure ¹	Exposure	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1.513	15	1.485	1.026	9	3	1.384	15	1.374	968	9	3
	Corporates - Of Which: Specialised Lending	1,465	15	1,438	1,002	9	3	1,336	15	1,326	944	9	3
	Corporates - Of Which: SME	49	0	49	24	0	0	48	0	48	24	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
POLAND	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
TODAND	Retail - Secured on real estate property - Of Which: non-S	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving 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	ő	0	0	0	0	0	0	0
	Equity	ō	ō	ō	0	ō	ō	ō	ō	ō	ō	ō	ō
	Other non credit-obligation assets												
	IRB Total												

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

							IRB Ap	proach					
				As of	31/03/2021					As of :	30/06/2021		
		Original	Exposure ¹	Exposure Value ³	Risk exposure	e amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	1.272	0	1.224	997	0	0	1.240	40	1,214	617	25	0
	Corporates Corporates - Of Which: Specialised Lending	1,2/2	0	1,224	597	0	3	1,240	40	1,214	617	25	3
	Corporates - Of Which: SPEcarsed behang Corporates - Of Which: SME	1,2/2	0	1,224	0	0	0	1,210	10	1,214	0	25	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
NETHERI ANDO	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-	57 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 Other non credit-obligation assets	0	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 (e.g. substitution effects).

							IRB Ap	proach					
				As of :	31/03/2021					As of :	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	amount	Value adjustment
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	Ō	Ū	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,176	185	1,175	1,125	116	72	1,043	184	1,043	995	115	74
	Corporates - Of Which: Specialised Lending	1,176	185	1,175	1,125	116	72	1,043	184	1,043	995	115	74
	Corporates - Of Which: SME	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
UNITED KINGDOM	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-SP	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
	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	U	0	0	0	0	0	U	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												



						I	Deutsche Pfandbriefbank	AG						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balaı	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											Risk weighted exposure amount
			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	Nominal	Provisions	
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Austria	0 0 153	0 0 153	0 0 0	0 0	0 0 73	0 0 78	0	0	0	0	0	0	
[5Y - 10Y [[10Y - more		178 5.729	178 5,729	0	0	0	178 5.729	0	0	0	0	0	0	
Total [0 - 3M [[3M - 1Y [6,060 0	6,060 0	0 0	0 0	73 0	5,985 0	0	0	0	0	0	0	0
[1Y - 2Y [[2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Belgium	0 0 86 0	0 0 86 0	0 0 0	0	0 0 0	0 0 86 0	0 0 0	0	0 0 0	0 0 0	0 0 0	0	
[10Y - more Total		0 86	0 86	0	0	0	0 86	0	0	0	0	0	0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]	Bulgaria													
[5Y - 10Y [10Y - more Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y] [5Y - 10Y] [10Y - more	Cyprus													
Total [0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Czech Republic													
[10Y - more Total [0 - 3M [
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y]	Denmark													
[3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denniark													
[0-3M[[3M-1Y]														
[1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Estonia													
Total														



						I	Deutsche Pfandbriefbank	AG						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)		1	On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
			Total consider amount of	[Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	Nominal	Provisions	exposure amount
[0 - 3M [[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Finland	0 0 39 0 39	0 0 39 0 39				0 0 39 0 39	0 0 0 0						
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	France	2 0 13 620 223 561 1,517 2,935	2 0 13 620 223 561 1,517 2,935				2 0 13 620 223 561 1,517 2,935					0 0 0 0 13 118 130		379
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [5Y - 10Y] [10Y - more Total	Germany	16 2,553 92 168 76 221 1,809 909 3.290	16 2,533 92 168 76 221 1,809 909 3.290			16 0 3 37 39 144 0 239	0 2,933 92 165 38 182 1,498 801 2,776	0 0 1 4 8 23 44 176 257	25 28 35 61 96 114 240 599	0 0 0 -24 0 -24				3/3
[0-3M] [3M-1Y] [3M-1Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia		3,439	¥	¥	437	2.79					31		
[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	Hungary													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland	0 0 0 0 76 0 76 0 76	0 0 0 0 76 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 76 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 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y [[10Y - more Total	Italy	0 89 11 6 180 1,201 372 1,858	0 89 11 6 180 1,200 372 1,857			0 0 10 6 25 16 18 74	0 89 1 0 68 1,184 354 1,695			0 0 0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	88
100a1 [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Latvia	0 1,099 0 0 0 0 0 0 24 0 24	0 0 0 0 0 0 24 0 24				1,695 0 0 0 0 24 0 24							00



							Deutsche Pfandbriefbank	AG						
							As of 31/12/2020							
						Dire	ct exposures							
	(min EUR)			On balance sl	neet				Deriva	lives		Off balar	nce sheet	
												Off-balance st	neet exposures	
			Total country amount of					Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y]														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania													
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Luxembourg													
f5Y - 10Y f f10Y - more Total	-													
[0 - 3M f [3M - 1Y [[1Y - 2Y f [2Y - 3Y f [5Y - 10Y [[10Y - more Total	Maita													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands		0 0 0 111 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 111 0		0 0 0 0 0 0 0					0 0 0 0 0	
Total [0 - 3M [[3M - 1Y [68 10	68 10	0	0	68 0	0	0	0	0	0	0	0	0
i 3M - 1Y i i 1Y - 2Y i i 2Y - 3Y i i 3Y - 5Y i i 5Y - 10Y i i 10Y - more Total	Poland	109 109 0 68 0 0 256	109 0 68 0 0 256		0 0 0 0 0	0 0 0 0 0 68	10 109 0 68 0 0 188	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	51
I otal [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	0 125 0 0 0 249 249	0 125 0 0 0 237 58	0 0 0 0 0 0 0		0 125 0 0 0 0 0	0 0 0 0 237 58			0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	
Total [0 - 3M [[3M - 1Y] [1Y - 2Y [[2Y - 3Y [[37 - 5Y] [5Y - 10Y] [10Y - more Total	Romania	443	420	0	0	125	295	0	0	0	0	0	0	23
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovakia	0 0 0 0 0 104 0	0 0 0 0 0 0 104 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 104 0	0 0 0 0 0 0					0 0 0 0 0	
Total		0	104 0	0	0	0	104 0	0	0	0	0	0	0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Slovenia	0 0 0 0 50 0	0 0 0 50 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 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	
Total	1	50	50	0	0	0	50	0	0	0	0	0	0	0



						I	Deutsche Pfandbriefbank	AG						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance st	heet				Deriva	lives		Off balar	ice sheet	
												Off-balance st	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]		0 83	0 83	0	0	0	0 83	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y] [10Y - more Total	Spain	0 99 130 667 134 1,113	0 99 130 666 134		0 0 0 0		0 99 130 666 134 1,112	0 0 1 0 0	0 0 14 0 0	000000000000000000000000000000000000000	0 0 0 0		0 0 0 0	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]	Sweden		1,112 0 0 0 0 0 0 0 0 0				0 0 0 0 0 0 0 0 0		14 0 0 0 0 0 0 0 0 0					32
131 2011 100' - more Total [0 - 3M [[3M - 1Y [[3M - 1Y [[2Y - 3Y [[3Y - 5Y] [3Y - 5Y] [5Y - 10Y [[10Y - more Total	United Kingdom	0 0 0 0 17 183 200	0 0 0 0 17 183 200	0 0 0 0 0 0			0 0 0 17 183 200			000000	000000000000000000000000000000000000000	00000		40
10-3M [[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland		209				200	¥			×			
100al [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] Total	Liechtenstein													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada	0 20 0 0 0 0	0 0 20 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 20 0 0 0 0 0		0 0 0 0 0 0		0 0 0 0 0 0		0 0 0 0 0	
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong	20	20	0	0	0	20	0	0	0	0	0	0	10



						I	Deutsche Pfandbriefbank	AG						
							As of 31/12/2020							
						Dire	t exposures							
	(mln EUR)		1	On balance sl	neet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
		Total gross carrying amount of you	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at		Carrying amount	Notional amount	Carrying amount	Notional amount	Nominar	PIOVISIONS	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Nouonal amount	Carrying amount	Notional amount			
			0			0	0	0	0	0	<u> </u>	0		
[0-3M] [3M-1Y] [1Y-2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Japan	0 218 94	0 218 94	0	0	0	0 218 94	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [[3M - 1Y]		312	312	0	0	0	312	0	0	0	0	0	ō	62
1 3M - 1Y 1 1 1Y - 2Y 1 1 2Y - 3Y 1 [3Y - 5Y]	U.S.													
[37 - 57 [[5Y - 10Y [[10Y - more Total	-													
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	China													
[10Y - more Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y [[5Y - 10Y]	Switzerland													
[10Y - more Total [0 - 3M [-													
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Other advanced economies													
[5Y - 10Y] [10Y - more	non EEA													
Total [0-3M] [3M-1Y]														
[1Y - 2Y [[2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Other Central and eastern Europe countries non EEA													
[10Y - more Total	-													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y] [5Y - 10Y]	Middle East													
[10Y - more Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [] 2Y - 3Y [Latin America and the													
[3Y - 5Y [[5Y - 10Y [[10Y - more	Caribbean													
Total														



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	itives		Off bala	nce sheet	
												Off-balance si	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
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	Nominal	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa	0 0 0 0 42 0 42	0 0 0 0 42 0 42	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 42 0 42	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	2
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Others	2 4 0 80 39 26 0 151	2 4 0 80 39 26 0 151			0 0 80 39 26 0 145	2 4 0 0 0 0 0	0 0 0 0 0 0 0					000000000000000000000000000000000000000	

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 "Othes".

(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). Inspective 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 hem 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.

Lath America: Argentina, Balloz, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Costa Rica, Dominica, Dominica, Dominica, Dominica, Republic, Ecoador, Grenada, Guatemala, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua, And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panetro Rico, Sait Barbéerny, Turis And Caicos Islands, Virgin Islands (Bitsh), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina, Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Cite D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Gianea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Mauritania, Mozambioue, Nambia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seythelles, Stera Leone, South Sudan, Swaziland, Tanzania, United Republic, Of, Topo, Uganda, Zambia, Zimbawe 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.



						I	Deutsche Pfandbriefbank	AG						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance st	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			-
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											
			positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M[[3M-1Y[0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [0 143	0 143	0	0	0	0 74	0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [Austria	2 178	2 178	0	0	0	0 178	0	0	0	0	0	0	
[10Y - more Total		5,322 5,645	5,322 5,645	0	0	0 69	5,322 5,574	0	0	0	0	0	0	0
[0-3M[[3M-1Y] [1Y-2Y]		0	0 0 0	0	0	0	0 0 0	0	0	0	0 0 0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y]	Belgium	0 75 0	0 75 0	0 0	0	0 0	0 75 0	0	0 0 0	0 0	0 0	0 0	0 0 0	
[10Y - more Total [0 - 3M [[3M - 1Y]		0 75	0 75	0	0	0	0 75	0	0	0	0	0	0	0
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
13Y - 5Y 1 15Y - 10Y 1 10Y - more	Bulgaria													
Total														
[1Y - 2Y [[2Y - 3Y [Cyprus													
[3Y - 5Y [[5Y - 10Y] [10Y - more Total	- ,,													
[0-3M] [3M-1Y]														
[1Y - 2Y [[2Y - 3Y] [3Y - 5Y]	Czech Republic													
[5Y - 10Y [[10Y - more Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y]	Denmark													
[5Y - 10Y [[10Y - more Total														
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y]														
[3Y - 5Y [[5Y - 10Y]	Estonia													
[10Y - more Total														



						I	Deutsche Pfandbriefbank	AG						
							As of 30/06/2021							
						Dire	ct exposures							4
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland	0 0 0 9 25 0	0 0 0 9 25 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	0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	35 0 1 641 5 221 548 1,444	35 0 1 641 5 221 548 1,444	0 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 1 641 5 21 548 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 13 104 117	0 0 0 0 0 0 0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Germany	2,861 54 100 99 205 1,215 8,24 3,128	2,861 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 14 40 23 139 0 217	54 100 85 166 106 1,417 715	0 0 1 0 9 8 8	0 28 0 26 26 26		0 0 0 0 0 0 0	117 0 0 0 0 0 0 35	0 0 0 0 0 0 0 0	361
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-10Y] [10Y-more Total	Croatia	3.1/8	3.128				2.643	18	80	0	0	35	0	0
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Greece													
130Y - more Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 3Y] [5Y - 10Y [[10Y - more Total	Hungary													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland	0 0 0 75 0 0 75	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 75 0 0 75		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] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Italy	0 4 5 6 167 1,341 174 1,996	0 4 5 6 166 1,340 174 1,695			0 3 5 6 21 16 17 68	0 1 0 59 1.324 157 1.540							65
10-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia	244	24,053 0 0 0 0 24 0 24	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		2,330 0 0 0 24 24		0 0 0 0 0 0	0 0 0 0 0 0				0



						ſ	Deutsche Pfandbriefbank	AG						
							As of 30/06/2021							
						Direc	t exposures							
	(mln EUR)			On balance sl	1eet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	eet exposures	
			Total carrying amount of					Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Lithuania													
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Luxembourg													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Maita													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands	0 0 0 110 0 0 110	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 0 110 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
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Poland	0 105 0 11 57 0 0 0 172	0 105 0 11 57 0 0 0 172	0 0 0 0 0 0 0 0 0			0 105 0 11 57 0 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	34
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	0 0 0 244 67 310	0 0 0 233 55 288	000000000000000000000000000000000000000			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	000000000000000000000000000000000000000	22
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania						200			~	~	~		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Slovakia	0 0 0 103 0 103	0 0 0 103 103				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
[0-3M] [3M-1Y] [3M-1Y] [2Y-2Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Slovenia	0 0 0 0 50 50	0 0 0 0 0 50 50		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



						1	Deutsche Pfandbriefbank	AG						
							As of 30/06/2021							
						Diree	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balaı	nce sheet	
												Off-balance sl	heet exposures	
				[1			Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	Nominal	Provisions	exposure amount
ΓΟ-3ΜΓ Γ3Μ-1ΥΓ		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	Spain	0 146 65 637	0 146 65 637	0	0	0 0 0	0 146 65 637	0 0 1	0 0 14	0 0 0	0 0 0	0 0 0	0 0	
[5Y - 10Y [[10Y - more Total	-	637 126 974	126 974	0 0 0	0	0 0 0	637 126 974	0 0 1	0 0 14	0 0 0	0 0 0	0 0 0	0 0 0	53
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [Sweden	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [[3M - 1Y [-	0 0	0	0	0	0 0	0 0	0	0	0 0	0 0	0 0	0	0
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [United Kingdom	0	0 0 0 17	0	0	0	0 0 0 17	0	0	0 0 0	0 0 0	0	0	
Total		17 176 193	17 176 193	0	0	0	17 176 193	0	0	0	0 0 0	0 0 0	0	39
[0-3M] [3M-1Y] [3M-1Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] Total	Iceland													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Liechtenstein													
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Norway													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Canada	0 21 0 0 0 0 21	0 21 0 0 0 0 0 21	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 21 0 0 0 0 21	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	11
[0-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong													



							Deutsche Pfandbriefbank	AG						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)		1	On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	OF WHICH, FINANCIAL ASSELS AL	Carrying amount	Notional amount	Carrying amount	Notional amount	Nomman	PIOVISIONS	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Can ying amount	Notional amount					
[0 - 3M [[3M - 1Y] [1Y - 2Y [[2Y - 3Y] [3Y - 5Y]		0	0	0	0	0	0	0 0	0 0	0 0	0 0	0 0	0 0	
	Japan	0 208 90	0 0 208 90	0	0	0	0 0 208 90	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [-	90 298	90 298	0	0	0	90 298	0	0	0	0	0	0	60
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]	U.S.													
[3Y - 5Y [[5Y - 10Y] [10Y - more Total														
[0 - 3M [[3M - 1Y]														
[1Y - 2Y [[2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	China													
[10Y - more Total	_													
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Switzerland													
[10Y - more Total	-													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Other advanced economies													
[3Y - 5Y [[5Y - 10Y [[10Y - more	non EEA													
Total														
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y]	Other Central and eastern Europe countries non EEA													
ſ5Y - 10Y ſ ſ10Y - more Total														
[0-3M] [3M-1Y]														
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y]	Middle East													
[5Y - 10Y [[10Y - more Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Latin America and the													
[3Y - 5Y [[5Y - 10Y [Latin America and the Caribbean													
[10Y - more Total	1													



General governments exposures by country of the counterparty

						I	Deutsche Pfandbriefbank	AG						
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
								Derivatives with po	- Marine for large large	Decision	negative fair value	Off-balance sh	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	i negative fair value			
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	Nominal	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa	0 0 0 39 0 39 0 39	0 0 0 0 39 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 39 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	2
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Others	0 79 38 0 25 0	0 0 79 38 0 25 0		0 0 0 0 0 0	0 0 79 38 0 25 0								
Total	1	141	141	0	0	141	0	0	0	Ŭ 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 sovereign exposures is and 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 "Chers".

(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). Inrespective of the denomination and or accounting classification of the positions the contain counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments the accounting bart of the the denomination of the capacity of the denomination and or accounting classification of the contain counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments and the counterparts and the counterparts and the counterparts and th (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.

Lath America: Argentina, Balloz, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Costa Rica, Dominica, Dominica, Dominica, Dominica, Republic, Ecoador, Grenada, Guatemala, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua, And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panetro Rico, Sait Barbéerny, Turis And Caicos Islands, Virgin Islands (Bitsh), Virgin Islands (U.S.).

Africa: Algeria, Esynt, Morocco, South Africa, Angola, Benin, Botswana, Burkina, Faso, Burund, Cameroon, Cape Vende, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Cite D'Ivoire, Equatorial Guinea, Entrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sterra Leone, South Mica, Nuseria, Inited Republic, Of, Togo, Uganda, Zambia, Zimbawe and Turisia.

(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.

Performing and non-performing exposures

Deutsche Pfandbriefbank AG

					As of 30/09/202	0								As of 31/12/202	20			
		Gro	ss carrying amo	unt		Accumulat changes in provisions	ed impairment, a fair value due to	ccumulated credit risk and	Collaterals and financial		Gr	oss carrying amo	unt		Accumulate changes in provisions ⁴	ed impairment, accu fair value due to cro	ımulated edit risk and	Collaterals and financial
		Of which performing but past due >30	Of w	rhich non-perform	ning ¹	On performing exposures ²	On non-perform	ning exposures ³	guarantees received on non- performing exposures		Of which performing but past due >30	Of v	vhich non-perform	ming ¹	On performing exposures ²	On non-performin	g exposures ³	guarantees received on non- performing exposures
(min EUR)		days and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	exposures		days and <=90 days		Of which: defaulted	Of which Stage 3		0	f which Stage 3	exposures
Cash balances at central banks and other demand deposits	7,102	0	0	0	0	0	0	0	0	6,694	0	0	C	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	9,003	0	0	C	, a	2	0	0	0
Central banks	0	0	0	0	0	C	0	0	0	(0	C	(0 0	0	0	0
General governments	6,295	0	0	0	0	2	0	0	0	6,175	0	C	(0 0	1	0	0	0
Credit institutions	2,791	0	0	0	0	C	0	0	0	2,766	0	C	(0 0	0 0	0	0	0
Other financial corporations	62	0	0	0	0	a	0	0	0	62	0	C	(0 0	0 0	0	0	0
Non-financial corporations	0	0	0	0	0	a	0	0	0	(0	C	(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	a	0	0	0	0	0	c			0 0	0	0	0
General governments	11,128	: O	0	0	0	25	0	0	0	10,989	0	C		0 0	23	o	0	0
Credit institutions	1,159	0	0	0	0	C	0	0	0	556	0	C) (0 0	o	0	0
Other financial corporations	1,190	0	58	58	58	2	0	0	58	1,092	0	53	53	3 53	3 3	0	0	53
Non-financial corporations	28,061	51	444	444	417	82	106	97	337	28,134	228	425	425	5 401	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	8 88	34	23	23	66
of which: Loans collaterallised by commercial immovable property at amortised cost	20,945	9	410	410	410	73	96	96	314	21,232	186	394	394	i 394	90	113	113	281
Households	19	0	2	2	2	C	0	0	2	14	0	1	. 1	1 1	L 0	0	0	1
of which: Loans collateralised by residential immovable property at amortised cost	11	0	1	1	1	o	0	0	1	11	0	1	1	1 1	. 0	0	0	1
of which: Credit for consumption at amortised cost	0	0	0	0	0	0	0	0	0	C	0	0	C) a	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	5 131	123	114	356
OFF-BALANCE SHEET EXPOSURES	3,793	of non-performing exp	1	1	0	9	0	0	0	3,486		0	a	0 0	17	0	0	0

¹⁰ For the definition of non-performing exposures glease refer to COMMISSION INPLEMENTING REGULTION (EU) 2015/227 of January 2015, AMEX V, Part 2-Tendiate related instructions, subtle 29 ¹⁰ Institutions report here collective allowarces for incurrends to at reported losses (instruments at anorised cost) and changes in far value of the formality exposures due to credit risk and provisions (instruments at at value of bern triange) ¹⁰ Institutions report here collective allowarces for incurrends to at reported losses (instruments at anorised cost) and changes in far value of the formality exposures due to credit risk and provisions (instruments at at value of bern triange) ¹⁰ Institutions report here specified informations, subtleted Part (Part 1) ¹⁰ For the evolution of non-performant as and cost of value due to credit risk and clocked with a policity sign (Part 2) ¹⁰ Institutions report in the specified information is discloaded with a policity sign (Part 2) ¹⁰ For the evolution of non-performant and sign (Part 2) ¹⁰ For the evolution of non-performant and the specified information is discloaded with a policity sign (Part 2) ¹⁰ For the evolution of non-performant and the specified information is discloaded with a policity sign (Part 2) ¹⁰ For the evolution of non-performant and the specified information is discloaded with a policity sign (Part 2) ¹⁰ For the evolution of non-performant and the specified information is discloaded with the report and the policity sign (Part 2) ¹⁰ For the evolution of non-performant and the specified information is discloaded with the specified information is discloaded with the policity sign (Part 2) ¹⁰ For the specified in the specified information is discloaded at the the information is discloaded with the specified information is discloaded at the policity sign (Part 2) ¹⁰ For the specified in the specified in content information is discloaded in the impairment stages, at it was the reference periods.



Performing and non-performing exposures

Deutsche Pfandbriefbank AG

	As of 31/03/2021 As of 30/06/2021 Accumulated impairment, accumulated Accumulated impairment, accumulated																	
		Gr	oss carrying amo	unt		Accumulate changes in provisions ⁴	fair value due to	ccumulated credit risk and	Collaterals and financial		Gross	carrying amo	unt ⁵		Accumulate changes in provisions ^{4,}	fair value due to	ccumulated credit risk and	Collaterals and financial
		Of which performing but past due >30	Of w	rhich non-perform	ning ¹	On performing exposures ²	On non-perforn	ning exposures ³	guarantees received on non- performing		Of which performing but past due >30	Of w	hich non-perform	ning ¹	On performing exposures ²	On non-perforr	ning exposures ³	guarantees received on non- performing
(min EUR)		days and <=90 days		Of which: defaulted	Of which Stage 3	exposures		Of which Stage 3	exposures		days and <=90 days		Of which: defaulted	Of which Stage 3	exposures		Of which Stage 3	exposures
Cash balances at central banks and other demand deposits	6,302	0	0	0	0	0	0	0	0	8,181	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	8,200	o	0	0	0	2	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	C	0	0	0	0	0	0	0	0
General governments	6,025	0	0	0	0	1	0	0	0	5,635	0	0	0	0	1	0	0	0
Credit institutions	2,724	0	0	0	0	0	0	0	0	2,535	0	0	0	0	0	0	0	0
Other financial corporations	62	0	0	0	0	0	0	0	0	31	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	a	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	o	0	0	0	a	0	0	0	o	0	0	0	0
General governments	10,500	0	0	0	0	23	0	0	0	10,313	o	0	0	0	22	0	0	0
Credit institutions	578	0	0	0	0	o	0	0	0	1,351	0	0	0	o	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	o	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		o	o	0	15	0	0	0	3,190		0	0	0	18	0	0	0
	(1) For the deficition	of non-nerforming e																

(1) for the diffetition of non-performing exposures please refer to COMPESION INFLICHENTING REGLATION (EU) 2015/227 of 3 January 2015, AMREX V, Pat 2-7 emplate related instructions, substate 29 (2) Institutions report here colicitive allowances for incurrent bar not reported losses (instruments at anotised cost) and changes in far value of the romating exposures due to credit risk and provisions (finituments at fair value other than HFT) (3) Institutions report here colicitive allowances for incurrent bar not reported losses (instruments at anotised cost) and changes in far value of the romating exposures due to credit risk and provisions (finituments at fair value other than HFT) (4) or the orbitalize sheet thems, accumulated impairments and accumulated regarines that or count risk are discoaded with a positive sign ("the row-hainers effect" fair value due to response (instruments at anotised cost) and changes in far value of the romation is discoaded with a positive sign ("the row-hainers effect" fair value due to response (instruments at anotised cost) and changes in far value due to response (instruments at anotised cost) is and changes in far value due to response (instruments at anotised cost) and changes in far value due to response (instruments at anotised cost) is and changes in far value due to response (instruments at anotised cost) is and changes in far value due to response (instruments at anotised cost) is and changes in far value due to response (instruments at anotised cost) is and changes in far value due to response (instruments at anotised cost) is a disclosed with a positive sign ("the row-instruments at anotised cost) is and changes in far value due to response (instruments at anotised cost) is addicated cost instruments at anotised cost instruments at anotal

Forborne exposures

Deutsche Pfandbriefbank AG

			As of 30/	09/2020					As of 31/	12/2020		
		ying amount of with forbearance	Accumulated in accumulated c value due to cr	npairment, hanges in fair edit risk and exposures with	Collateral and fin received on e forbearanc			ving amount of with forbearance	Accumulated in accumulated c value due to cr	npairment, hanges in fair edit risk and exposures with	Collateral and fina received on ex forbearance	posures with
(min EUR)		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
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 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 F13.00 / F19.00), 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.

EBA EUROPEAN BANKING AUTHORITY



Forborne exposures

Deutsche Pfandbriefbank AG

			As of 31/	03/2021					As of 30/	06/2021		
		ying amount of with forbearance	Accumulated in accumulated of value due to co provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fin received on e forbearanc	cposures with		ring amount of with forbearance	Accumulated in accumulated c value due to cr provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fina received on ex forbearance	
(min EUR)		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
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	o	0	0	0	o
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- nerforming 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 F18.00 / F19.00), 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 Ioans and advances to non-financial corporations other than held for trading Deutsche Pfandbriefbank AG

	As of 30/09/2020 Gross carrying amount								AS OF 31	L/12/2020					AS OF 31	/03/2021					AS OF 3U	/06/2021		
	Gross carr	rying amount				Accumulated	Gross car	rying amount				Accumulated	Gross car	rying amount				Accumulated	Gross car	rying amount				Accumulated
(min EUR)		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹
	0	0	<u>^</u>	â	<u>^</u>				<u>^</u>	0	0		â	<u>^</u>			â	0	<u>^</u>				<u>^</u>	
A Agriculture, forestry and fishing B Mining and guarrying	0	0	U	U	U	U	0	U	U	0	0	U	U	0	0	0	U	U	0	0	0	U	0	0
B Mining and guarrying C Manufacturing	0	0	0	0	0	0	51	0	0	51	0	0	0 54	0	0	0 54	0	0	0 51	0	0	51	0	0
D Electricity, gas, steam and air conditioning		-	0	55	U	U	21	0	U	51	-	0	21	0	0	21	0	U	31	0	0	51	J	0
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	280	0	0	280	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	115	0	0	115	0	0
I Accommodation and food service activities	182	0	0	132	0	0	181	0	0	131	0	0	180	0	0	130	1	0	173	0	0	123	2	0
3 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	ŏ	ŏ	3	ő	ŏ	3	0	ő	3	ő	l ő	3	0	ŏ	3	ŏ	ŏ	3	ŏ	l ő	3	ő	0
Loans and advances	28.061	444	444	27 826	179	9	28 1 34	425	425	27 905	216	9	28 768	460	460	28 357	238	10	27.896	496	496	27.646	259	0
									16.5					, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	. 100			. 10						

⁽¹⁰ The them's scurnulated impairment' and scurnulated negative changes in fair value due to credit risk on non-performing exposures' are doctosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite group of what is exported according to the FINREP hanework (template F 66.01), 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) to 6080 2014 - 115 on Supervisory regording.

EBA EUROPEAN BANKING AUTHORITY

Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

Deutsche Pfandbriefbank AG

								As of 30	/09/2020															As of 31	/12/2020							
		canying amount							Accumulated imp			inges in fair val			Maximum amount of the guarantee that can be considered	Gross carrying amount		i carrying amount							Accumulated imp			nges in fair vals			Maximum amount of the guarantee that can be considered	e amount
(min EJR)			Of which: exposures will forbearance measures	Of which: Instruments with significant increase in orwalt risk since initial recognition but ret credit- impained (Stage 2)	Non-perform	ing Of which: exposures with forbearance measures	o Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposions with forbearance measures	Of which: Instruments with significant increase in credit risk since initial not credit- impained (Stage 2)	Non-perform	ing Of which: exposions with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis			Performing	Of which: exposures with forbeasinge measures	Of which: Instruments with significant insteale in credit risk since initial recognition but not credit- impaired (Stage 2)	Non-perform	ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposures with forbearance meakures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	e non- e performing
Loans and advances subject to active EBA-compliant monitoria	٥	٥	٥	۰	٥	0	٥	٥	٥	٥	٥	٥	۰	٥	0	٥	0	0	0	0	٥	۰	٥	0	٥	٥	۰	٥	0	٥	0	۰
of which: Households	0	٥	٥	۰	0	0	٥	0	0	0	٥	0	۰	0	0	0	0	0	0	0	0	۰	0	0	0	0	٥	0	0	0	0	۰
of which: Collateralised by residential immovable property	۰	0	٥	0	٥	0	0	۰	٥	٥	0	٥	۰	٥	0	٥	0	0	٥	۰	0	0	0	٥	0	0	۰	0	0	0	٥	٥
of which: Non-financial corporations	٥	٥	٥	•	٥	0	٥	٥	٥	٥	٥	٥	٥	٥	0	٥	0	0	0	0	٥	0	٥	0	٥	٥	0	٥	0	٥	0	٥
of which: Small and Medium-sized Enterprises	۰	٥	٥	•	٥	0	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	0	0	٥	0	٥	0	٥	0	٥	٥	0	٥	0	٥	٥	٥
of which: Collateralised by commercial immovable property	۰	0	٥	0	٥	0	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	0	٥	٥	٥	۰	٥	0	٥	٥	۰	٥	0	٥	٥	٥

								As of 30	09/2020															As of 31	/12/2020							
	Gross	i canying amount							Accumulated imp			inges in fair valu			Maximum amount of the guarantee that can be considered	Gross carrying amount		canying amount							Accumulated imp		ulated negative cha				Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform				Performing						ļ			Performing			Non-performi											
(min EUR)			Of which: exposures with forbearance measures	Of which: Instrumenta with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increate in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the CDVID-19 crisis				Of which: exposures with forbeasince measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not pait-due or pait-due <= 90 days			Of which: exposures with forbearance measures	Of which: th Instruments with significant increase in credit risk since initial recognition but not credit- impained (Slage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	context of the COVID-19	performing
Loans and advances with expired EBA-compliant monatoria	•	0	0	0	٥	٥	0	۰	0	0	0	٥	0	٥	٥	0	٥	0	٥	0	0	0	0	0	۰	0	0	٥	٥	٥	٥	۰
of which: Households	۰	0	0	۰	٥	۰	0	۰	0	0	0	٥	۰	٥	۰	0	٥	۰	٥	۰	0	0	0	0	۰	0	0	٥	٥	٥	0	۰
of which: Collateralised by residential immovable property	•	0	0	0	٥	٥	0	۰	0	0	0	٥	0	٥	0	0	٥	0	٥	0	0	0	0	0	۰	0	0	٥	0	٥	٥	0
of which: Non-financial corporations	۰	0	0	0	٥	۰	0	۰	0	0	0	٥	۰	٥	0	0	٥	۰	٥	0	0	0	0	0	۰	0	0	٥	٥	٥	٥	0
of which: Small and Medium-sized Enterprises	٥	0	0	0	٥	0	0	0	0	0	0	٥	0	٥	٥	0	0	0	0	0	٥	0	0	0	0	0	0	٥	0	0	٥	0
of which: Collateralised by commercial immovable property	۰	٥	0	۰	٥	٥	٥	٥	0	٥	٥	٥	۰	0	۰	٥	0	۰	0	۰	٥	0	٥	0	٥	0	۰	0	0	٥	٥	۰

								As of 30,	09/2020															As of 3	1/12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying amount														×	Maximum amount of the guarantee that can be considered	Gross carrying amount
(min 638)			Of which: exposions with forbarance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)	Non-perform	ing Of which: exposions with forbearance measures	o Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit six since initial recognition but not credit- impaired (Stage 2)		ng Of which: exposizes with forbairance measures	Of which: Unlikely to pa that are not past-due or past-due <= 90 days	CDVID-19			Performing	Of which: exposions with forbeasing measures	Of which:		ng Of which: exposures with forbaarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposures with forbearsnoe melaisures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)	Non-perform	ing Of which: exposures with forbuarance measures	Of which: Unlikely to pay that are not pait-due or pait-due <= 90 days	Public guarantee received in the contact of the COVID-19 crisis	Inflows to non- performing exposures
Newly originated loans and advances subject to public guarantee schemes	۰	0	٥	٥	0	۰	0	۰	٥	0	٥	٥	0	0	۰	٥	1	1	٥	1	٥	٥	٥	٥	0	0	٥	0	0	0	1	۰
of which: Households	۰	0			0			۰	٥			٥				0	0	۰			٥			0	۰			0				۰
of which: Collateralised by residential immovable property	۰	0			0			۰	٥			0				0	0	0			٥			٥	0			0				۰
of which: Non-financial corporations	٥	٥	٥	٥	٥	٥	٥	٥	٥	0	٥	٥	٥	٥	٥	٥	1	1	0	1	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	1	٥
of which: Small and Medium-sized Enterprises	0	٥			0			٥	0			٥				٥	٥	٥			٥			٥	٥			٥				0
of which: Collatanalised by commercial immovable property	0	0			0			۰	٥			٥				٥	1	1			0			٥	0			0				۰



Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

Deutsche Pfandbriefbank AG

								As of 31,	/03/2021															As of 30	/05/2021							
		carrying amount							Accumulated imp						Maximum amount of the guasimtee that can be considered	Gross canying amount	Gross	carrying amount							Accumulated imp			anges in fair vals			Maximum amount of the guarantee that can be considered	e Gross carryin amount
(min 138)		Performing	Of which: expositions with forbearance materianes	Of which: Instruments with significant increase in ceedt risk since initial nicognition but not credit- impained (Stage 2)	Non-perform	ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days		Performing	Of which: expositions with forbearance measures	Of which: Instruments with significant increase in codit risk since initial recognition but not credit- impaired (Stage 2)		ng Of which: saposures with forbaaranoa measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantee received in the costact of the COVID-19 crisis	Inflows to nat- performing exposures		Performing	Of which: exposures with forbeasinge meakures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Slage 2)	Non-perform	ing Of which: exposions with forbarrince measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposures wit forbearance measures	Of which: Instruments with significant increase in owdit risk since initial necognition but not credit- impained (Stage 2)		ing Of which: expositions with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantee necessed in the context of the COVID-19 crisis	e non- e performing
Loans and advances subject to active EBA-compliant moratoria	0	٥	٥	۰	٥	۰	٥	0	٥	0	۰	0	0	٥	٥	٥	٥	۰	٥	۰	٥	٥	۰	٥	۰	٥	۰	٥	0	0	٥	۰
of which: Households	0	0	٥	۰	0	0	٥	0	0	0	0	0	0	0	0	0	0	۰	٥	٥	0	0	0	0	0	0	۰	0	0	0	0	٥
of which: Collateralised by residential immovable property	۰	0	٥	۰	0	۰	0	0	0	٥	0	0	۰	٥	0	0	٥	۰	0	٥	٥	٥	۰	0	۰	٥	0	٥	٥	۰	0	۰
of which: Non-financial corporations	۰	٥	٥	۰	٥	۰	0	0	٥	٥	٥	0	۰	٥	0	0	٥	۰	0	۰	٥	0	۰	٥	۰	0	٥	٥	٥	۰	٥	۰
of which: Small and Medium-sized Enterprises	۰	0	٥	0	0	۰	0	0	0	٥	0	0	۰	٥	0	0	٥	۰	0	٥	٥	٥	٥	٥	۰	0	٥	٥	٥	۰	0	۰
of which: Collateralised by commercial immovable property	۰	٥	٥	٥	٥	٥	0	0	٥	0	0	٥	٥	٥	٥	٥	٥	۰	٥	۰	٥	٥	0	٥	٥	٥	۰	٥	0	٥	٥	٥

								As of 31	(03/2021															As of 3	0/06/2021							
	Gross	carrying amount							Accumulated imp			anges in fair val			Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross	carrying amount							Accumulated im			inges in fair vals			Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform				Performing			Non-perform	sing					Performing							Performing			Non-perform				
(min EUR)			Of which: sopoismes with forbearance measures	Of which: Instruments with significant increate in credit risk sinor initial recognition but recognition but recognition but recognition but recognition but (Stage 2)		Of which: exposures with forbuarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instrumental with significant increases in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee neceived in the context of the COVID-19 crisis				Of which: exposures forbearand melaisures	with Instruments as with significant		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: In Shiftuments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contact of the COVID-19 crisis	
Loans and advances with expired EBA-compliant monatoria	•	0	٥	۰	٥	۰	٥	0	0	0	٥	٥	٥	٥	0	0	0	٥	٥	0	0	٥	٥	٥	0	٥	۰	0	0	0	0	۰
of which: Households	•	0	٥	۰	٥	۰	٥	0	0	0	۰	٥	۰	٥	0	0	0	۰	٥	0	0	٥	۰	٥	0	٥	۰	0	0	۰	0	0
of which: Collateralised by residential immovable property	•	0	٥	۰	٥	۰	٥	0	0	0	۰	٥	۰	٥	0	0	٥	۰	٥	0	0	٥	0	٥	0	٥	۰	0	0	0	0	0
of which: Non-financial corporations	•	0	٥	٥	٥	٥	٥	0	0	0	۰	٥	۰	٥	0	0	٥	٥	٥	0	0	٥	0	٥	0	٥	۰	0	0	0	0	0
of which: Small and Medium-sized Enterprises	0	٥	٥	0	٥	0	0	0	0	0	٥	٥	٥	0	0	٥	٥	0	٥	0	0	0	٥	٥	0	٥	0	0	0	0	0	0
of which: Collaboralised by commercial immovable property	۰	٥	0	۰	٥	۰	٥	0	0	0	۰	٥	۰	0	0	٥	٥	۰	٥	٥	0	0	۰	٥	٥	٥	۰	0	0	٥	0	۰

								As of 31,	/03/2021															As of 30	/06/2021							
															Maximum amount of the guarantee that can be considered	Gross canying amount														*	Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform]										Performing				-										
(min E3R)			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due or 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to per that are not past-due <= past-due <= 90 days	context of the COVID-19	Inflows to nati- performing exposures			Of which: exposures with forbeasince measures	Of which: Instruments with significant increase in credit fisk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: histruments with significant increate in credit risk since initial nicognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contant of the COVID-19 crisis	
Newly originated loans and advances subject to public guarantee schemes	1	1	٥	1	٥	٥	٥	٥	٥	٥	٥	٥	۰	٥	1	٥	1	1	٥	٥	1	٥	٥	0	۰	٥	٥	٥	0	٥	1	1
of which: Households	٥	٥			٥			٥	٥			0				٥	0	٥			٥			0	٥			٥				•
of which: Collateralised by residential immovable property	۰	0			٥			٥	٥			٥				٥	0	۰			٥			0	۰			٥				۰
of which: Non-financial corporations	1	1	٥	1	٥	٥	٥	٥	٥	٥	0	٥	٥	٥	1	٥	1	1	٥	٥	1	0	٥	٥	٥	٥	٥	٥	0	٥	1	1
of which: Small and Medium-sized Enterprises	1	1			٥			٥	٥			٥				٥	1	1			٥			0	٥			٥				٥
	1	1			٥			0	٥			0				٥	1	1			1			0	٥			0				

