

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

(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	2,823	2,843	2,831	2,775	C 01.00 (r0020,c0010)	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	2,823	2,843	2,831	2,775	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	3,121	3,141	3,129	3,072	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	3,121	3,141	3,129	3,072	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,715	3,707	3,650	3,518	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,715	3,707	3,650	3,518	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	17,279	17,017	17,089	17,297	C 02.00 (r0010,c0010)	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	17,279	17,017	17,089	17,297	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	16.34%	16.71%	16.57%	16.04%	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	16.34%	16.71%	16.57%	16.04%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Tier 1 (as a percentage of risk exposure amount) - transitional definition	18.06%	18.46%	18.31%	17.76%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.06%	18.46%	18.31%	17.76%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	21.50%	21.78%	21.36%	20.34%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	21.50%	21.78%	21.36%	20.34%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	56,138	53,419	54,061	48,594	C 47.00 (r0300,c0010)	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	5.56%	5.88%	5.79%	6.32%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,121	3,141	3,129	3,072	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	3,121	3,141	3,129	3,072	C 47.00 (r0310,c0010)	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	56,138	53,419	54,061	48,594	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	56,138	53,419	54,061	48,594	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.56%	5.88%	5.79%	6.32%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.56%	5.88%	5.79%	6.32%	[A.2]/[B.2]	



2023 EU-wide Transparency Exercise Capital Deutsche Pfandbriefbank AG

							COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	As of 30/09/2022 3,715	As of 31/12/2022 3,707	As of 31/03/2023 3,650	As of 30/06/2023 3,518	C 01.00 ((010.0010)	NEGULATION Articles 4(118) and 72 of CRR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying				.,	C 01.00 (+0010,c0010)	
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	2,823	2,843	2,831	2,775		Article 50 of CRR
	A.1.1	instruments)	2,017	2,017	2,017	2,017	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	1,044	1,087	1,087	1,089	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	-84	-107	-108	-114	C 01.00 (r0180,c0010)	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 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	12	13	11	13	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-31	-30	-36	-42	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	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	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-18	-15	-15	-15	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	-29	C 01.00 (r0380,c0010)	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 (r0390,c0010)	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 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	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 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 38(1) point (k) (i) and 89 to 91 of DR; Articles 38(1) point (k) (ii), 343(1) point (b), 128 of DR; Articles 38(1) point (k) (ii) and 379(3) of DR; Articles 38(1) point k) (iii) and 379(3) of DR; Articles 38(1) point k) (iv) and 153(8) of DR; A
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 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 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of ORR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 49(1) point (a) and 49(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 (r0500,c0010)	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 exceeding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 43 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-26	-42	-42	-34	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	-4	-9	-6	-5	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-85	-72	-77	-106	C 01.00 (r0529,c0010)	
	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 (r0220,c0010)	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 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	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 (r0530,r0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	298	298	298	298	C 01.00 (r0540,c0010) + C 01.00 (r0570,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Ter 1 Capital components and deductions	0	0	0	0	C 01.00 (r0990,c0010) + C 01.00 (r0790,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,121	3,141	3,129	3,072	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	594	566	521	446	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	534	505	475	446	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2		59	61	46	0	$\begin{array}{c} C01.00\left(e9210,c0010\right)+C01.00\\ (e9220,c0010)+C01.20\left(e9230,c0010\right)+C\\ 01.90\left(e9940,c0010\right)+C01.00\left(e9590,c0010\right)\\ +C01.90\left(e9940,c0010\right)+C01.00\left(e9590,c0010\right)\\ (e9790,c0010)+C01.00\left(e9794,c0010\right)+C\\ 01.00\left(e9978,c0010\right)\end{array}$	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	17,279	17,017	17,089	17,297	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
NEQOZNEMENTS	8.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	16.34%	16.71%	16.57%	16.04%	CA3 (1)	*
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	18.06%	18.46%	18.31%	17.76%	CA3 (3)	•
	C.3	TOTAL CAPITAL RATIO (transitional period)	21.50%	21.78%	21.36%	20.34%	CA3 (5)	•
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,823	2,843	2,831	2,775	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0).0)]	
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	16.34%	16.71%	16.57%	16.04%	[D.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	

⁽¹⁾The fully loaded CETI ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital indusments that are not eliable from a repulsabory coint of view at the recording date are not balen into account in this calculation.
Fully loaded CETI capital ratio estimation is based on the formulae stated in column "COSEP CODE" – please note that this might load to differences to fully loaded CETI capital ratio published by the participating banks e.g. in their Filter 3 disclosure



Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	15,947	15,594	15,735	16,000	C 02.00 (r0040, c0010) -{C 07.00 (r0050, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0280, s001) + C 08.01 (r0050, c0280, s001) + C 08.01 (r0060, c0280, s001) + C 08.01 (r0040, c0280, s002) + C 08.01 (r0050, c0280, c0280, s002) + C 08.01 (r0040, c0280, s002) + C 08.01 (r0050, c0280, c0280, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0460, c0010)
Of which the standardised approach	2,051	1,902	1,987	1,980	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	13,845	13,638	13,695	13,973	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	235	286	223	181	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0226, s001) + C 08.01 (r0050, c0226, s002) + C 08.01 (r00500, c0226, s002) + C 08.01 (r00500, c0226, s002)
Credit valuation adjustment - CVA	153	146	158	143	C 02.00 (10640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	22	31	14	14	C 02.00 (r0520, c0010)
Of which the standardised approach	22	31	14	14	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (0010, 0603)*12.5+C 20.00 (001016;0450)*12.5+MAX(C 24.00(r0010, d090),C 24.00(r0010, d100),C 24.00(r0010, d110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	922	959	959	959	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	922	959	959	959	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	17,279	17,017	17,089	17,297	

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 CVA)' and Securitisations') section.



2023 EU-wide Transparency Exercise P&L Deutsche Pfandbriefbank AG

(min EUR)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023
Interest income	1,535	2,211	774	1,646
Of which debt securities income	176	240	63	119
Of which loans and advances income	683	1,016	376	792
Interest expenses	1,179	1,723	669	1,432
(Of which deposits expenses)	367	503	162	343
(Of which debt securities issued expenses)	141	212	87	181
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	4	8	1	2
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	11	15	14	42
Gains or (-) losses on financial assets and liabilities held for trading, net	84	82	-2	3
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-63	-62	4	-2
Gains or (-) losses from hedge accounting, net	7	0	-1	-4
Exchange differences [gain or (-) loss], net	-8	-4	1	0
Net other operating income /(expenses)	1	-18	-1	0
TOTAL OPERATING INCOME, NET	392	508	120	255
(Administrative expenses)	156	223	58	122
(Cash contributions to resolution funds and deposit guarantee schemes)	32	32	22	24
(Depreciation)	14	18	5	9
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	15	-25	-1	-4
(Payment commitments to resolution funds and deposit quarantee schemes)	0	0	0	0
(Commitments and guarantees given)	22	-3	-2	-1
(Other provisions)	-8	-22	1	-3
Of which pending legal issues and tax litigation ¹	0	-19	0	0
Of which restructuring ¹	0	0	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)	16	46	4	23
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	16	46	4	23
(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	159	213	32	81
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	135	187	27	69
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	135	187	27	69
Of which attributable to owners of the parent	136	188	27	69

U Information 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

(min EUR)		As of 30/09/20	22			As of 31	/12/2022			As of 31	/03/2023			As of 30	06/2023		
		Fa	ir value hierard	hy		Fa	ir value hierard	:hy		Fa	ir value hierar	chy		Fa	ir value hierard	chy	
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	4,220				2,020				3,102				1,341				IAS 1.54 (i)
Financial assets held for trading	529	0	529	0	562	0	562	0	560	0	560	0	555	0	555	0	IFRS 7.8(a)(i);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	449	3	255	191	514	2	255	256	461	3	259	199	505	3	252	250	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	1,703	1,402	282	18	1,692	1,395	282	16	1,587	1,420	152	14	1,461	1,306	142	12	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	48,506				47,757				47,505				45,456				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	279	0	279	0	262	0	262	0	228	0	228	0	234	0	234	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	-85				-84				-72				-70				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	270				284				291				285				
TOTAL ASSETS	55,871				53,006				53,662				49,766				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	EUR)			As of 30/09/20	22					As of 31	/12/2022					As of 31	L/03/2023					As of 30	/06/2023			
		Gross carry	ing amount ⁽²⁾		Accun	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accun	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accui	mulated impairr	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accun	nulated impairn	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	Stage 1 Assets without significant increase in credit risk since initial recognition		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	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	1,419	0	0	0	0	0	1,409	0	0	0	0	0	1,433	0	0	0	0	0	1,306	11	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	284	0	0	0	0	0	283	0	0	0	0	0	154	0	0	0	0	0	142	1	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	5,488	0	0	-1	0	0	5,377	0	0	-1	0	0	5,256	0	0	-1	0	0	4,472	0	0	-1	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	34,192	8,587	599	-56	-108	-195	32,936	8,999	833	-44	-132	-211	33,755	8,045	836	-61	-108	-218	32,548	7,746	1,088	-56	-117	-224	Annex V.Part 1.32, 44(a)

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

⁽⁷⁾ 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.



Breakdown of liabilities

Deutsche Pfandbriefbank AG

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Financial liabilities held for trading	754	686	696	708	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	50,431	47,694	48,377	44,652	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	1,192	1,125	1,016	987	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	-109	-112	-96	-107	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	154	135	142	127	IAS 37.10; IAS 1.54(I)
Tax liabilities	27	19	20	20	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	27	35	55	38	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	52,476	49,582	50,210	46,424	IAS 1.9(b);IG 6
TOTAL EQUITY	3,396	3,425	3,451	3,342	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	55,871	53,006	53,662	49,766	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	by instrument and by counterparty sector	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Derivatives		1,946	1,811	1,713	1,695	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
Short positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	8,219	2,616	2,630	909	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	1,698	1,647	1,608	1,377	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	2	2	1	1	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	2,721	4,891	5,667	4,636	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	407	355	372	388	ECB/2013/33 Annex 2.Part 2.9.1
Берозісэ	Other financial corporations	11,008	10,878	10,930	11,094	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	21	23	18	13	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	1,061	906	893	807	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	414	263	238	214	ECB/2013/33 Annex 2.Part 2.9.1
	Households	3,662	4,459	5,409	5,620	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	890	1,249	1,165	991	Annex V.Part 1.42(f), 44(c)
Debt securities issued		22,040	22,276	21,220	20,189	Annex V.Part 1.37, Part 2.98
Of which: Subordin	nated Debt securities issued	628	635	623	602	Annex V.Part 1.37
Other financial liabilities		23	22	20	20	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		52,378	49,505	50,089	46,347	



2023 EU-wide Transparency Exercise Market Risk

	SA SA		VaR (Memoran	dum item)	STRESSED VaR (/	1 Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT	AL CHARGE		VaR (Memor	andum item)	STRESSED VaR (M	I№ lemorandum item)	INCREM DEFAU MIGRATI CAPITAL	LT AND ON RISK	ALL PRICE I	RISKS CAPITA FOR CTP	AL CHARGE	
(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 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2022	As of 31/12/2022				As of 30/	09/2022									As of 31/1	2/2022					
Traded Debt Instruments Of which: General risk Of which: Soecific risk Equities Of which: General risk	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0							0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0						
Of which: Specific risk Foreign exchange risk Commodities risk	0 22 0 22	0 31 0 31	0	0 0	0 0 0	0	0		0	0	0	0	0	0	0	0		0	0	0		
Total	As of 31/03/2023	As of 30/06/2023	· ·	U	·	As of 31/		U	, ,	U		ı u	U	, ,	, v	As of 30/0	6/2023		, ,	· ·	٠	
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 0 14 0	0 0 0 0 0 0 14	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0							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	14	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Market risk template does not include 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 OVI template.



					Standardised A	pproach							
		As of 30/09/2022 As of 31/12/2022											
		Original Exposure* Exposure Value* Risk exposure amount Value adjustments and providings* Original Exposure* Exposure Value* Risk exposure amount Value adjustments and providings*											
	(min EUR, %)												
	Central governments or central banks	10,407 4,546	12,028 5.291	53 430		8,340 4,468	9,880 5,173	51 418					
	Regional governments or local authorities Public sector entities	1,782	1,643	120		1,762	1,626	115					
	Multilateral Development Banks	584	584			547	547						
	International Organisations	230	230	0		229	229	ō					
	Institutions	1.487	597	235		1.780	892	282					
	Corporates	1,988	624	591		1,729	539	531					
	of which: SME	90	90	76		55	55	47					
	Retail	0	0	0		0	0	0					
Consolidated data	of which: SME	0	0	0		0	0	0					
Corisonaatea aata	Secured by mortgages on immovable property	682	580	196		686	659	228					
ı	of which: SME	234	233	74		241	222	68					
	Exposures in default	58		1	2	50	. 1	1	2				
	Items associated with particularly high risk	234 322	213 322	320 32		188 321	150 321	225 32					
	Covered bonds Claims on institutions and corporates with a ST credit assessment	322	322	32		321 0	321	32					
	Collective investments undertakings (CIU)	3	3	31		2	2	31					
	Equity	ō	0	0		ō	ō	0					
	Other exposures	108	108	271		105	105	261					
	Standardised Total ²	22,431	22,223	2,280	6	20,207	20,125	2,175	6				
		(1) Original exposure, unlike Exposure valu	o is apported before taking in	a necessary new offices does be one	dt commine fatour er codt	ist estimates technique (e.e. e	whethering officers)						

Control government or central basis Separate Vasion Separate			(c) Starting from the 2023 exercise, value adjustements and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of counterparty									
CERMANY						Standardised A	pproach					
Company Comp				As of 30/09/	2022			As of 31;	12/2022			
Command operation and control basis 2,000 4,001 0 1,000 2,201 0		Carlo Sid. Sid.	Original Exposure ^s	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		
Other exosures 108 109 272 105 105 261 Standard foot 1	GERMANY	Central operationests or central sharing standard communicate to head authorities standard communicate to head authorities Mutilitational Development Banks Hutilitational Development Banks Individuals Grandard Grandard	2,059 607 0 825 341 90 0 0 491 136	2,257 523 0 0 230 229 90 0 0 330 136	76 0 0 134 45 1	۰	2,048 616 0 932 203 55 0 0 491 152	2,231 538 0 0 338 158 55 0 0 464 133	148 47 0 0 164 42	·		

		(2) Total value adjustments and provision	s per country of counterparty e	ocludes those for securitisation	exposures but includes general	credit risk adjustments.			
					Standardised A	proach			
			As of 30/09/	2022			As of 31;	12/2022	
	(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 a provisions ²
FRANCE	Control concernments or control sharing Modification with a standardina Modification of the standardina Modification of the standardina Modification of the standardina Concernment Concer	1,000 1,540 942 0 0 113 0 0 0 0 0 0 0 0 0 0	1.179 1.624 887 0 113 1257 0 0 0 0 0 0 0 0	0 325 70 0 0 15 1 257 0 0 0 0 0 0 0 0		1,655 1,513 925 0 223 233 439 0 0 0 0 0 0	1,587 868 0 0	0 317 67 0 0 0 64 227 0 0 0 0 0 0 0 0 0	
	Other evangures Street wifered Total ²	Ů		,					

		(2) Total value adjustments and provisio	ns per country of counterparty	excludes those for securitisation	exposures but includes general	credit risk adjustments.			
					Standardised A	pproach			
			As of 30/09	2022			As of 31;	12/2022	
		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 STATES	Compared to the Compared to th	0 0 0 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	999	0 0 0 0 2 0 0 0 0 29 29 0 0 0	0	0 0 0 0 11 12 22 0 0 0 90 90 90 0	0 0 0 0 11 12 22 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 2 2 2 2 2 2 7 7 7 7 7 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²				1				

					Standardised A	proach				
			As of 30/09	2022			As of 31	/12/2022		
		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	
	(min BUIL %) Central governments or central banks	3.671	4,110	0		3.682	4,117			
	Regional governments or local authorities	0	320	0		0	296			
	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	294	0	0		294	0	0		
	Corporates	465	0	0		437	0	0		
	of which: SME	0	0	0		0	0	0		
	Retail of which: SME	9	u u	0		0		0		
AUSTRIA	Secured by mortgages on immovable property	0								
	of which: SME	ŏ	o o	ő		ő	ů o	ő		
	Exposures in default	0	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0		
ĺ	Covered bonds	0	0	0		0	0	0		
ĺ	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
ĺ	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Equity	0	0	0		0	0	0		
ĺ	Other exposures			0		0				
	Standardised Total ²				0					

O Distinul exposure, unlike Exposure value, is recorded before takino into account any effect due to credit convenion factors or could risk mitisation techniques (i.e., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.



ITALY

	Deutsche Prantomerbank w.G												
					Standardised A	pproach							
			As of 30/09	2022			As of 31;	12/2022					
		Original Exposure ^s	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	Control of processions for control of the Control o	0 0 0 22 22 0 0 0 0 0 0 0 0 0 0 0 0 0 0	93 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 19 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 19 0 0 0 0 0 0 0 0 0 0 0 0 0 0	·				
	Standardised Total ²				0				0				
		(ii) Criminal exercises unlike Fernance valu	(ii) Chininial auroniuma uniliaa Franciuma uniliaa isi nomenteel hadrona takinn intra auronunti amu adilant risaa to rendet creasarnium fairtonium en medit riska milination tarknismas (a.m. surbsititation adilants).										

		(a) from their experiment and provisions per covery or continguely excludes violes for incomments expenses and incoming density of the approximation.									
					Standardised A	pproach					
			As of 30/09	2022			As of 31	/12/2022			
		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 BUR, %)										
	Central governments or central banks	68	68	14		67	67	13			
	Regional governments or local authorities	0	0	0			0	0			
	Public sector entities Multilateral Development Banks	9	u u	0				0			
	Multilateral Development Banks International Organisations	0		0				0			
	Institutions	0	i i	0		ı .		0			
	Corporates	0	0	i i		i i	i i	o o			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
POLAND	of which: SME	0	0	0		0	0	0			
TOLAND	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0			0	0			
	Exposures in default	9	u u	0	0			0			
	Items associated with particularly high risk Covered bonds	0		0				0			
	Claims on institutions and corporates with a ST credit assessment	0	i i	0		ı .		0			
	Collective investments undertakings (CIU)	0	0	i i		i i	i i	o o			
	Equity	0	0	0		0	0	0			
	Other exposures	0		0		0	0	0			
	Standardised Total ²				0						

					Standardised A	proach			
			As of 30/09/	2022			As of 31,	/12/2022	
	(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
SPAIN	Central deveraments or central saints Sectional overaments or book and wholfies Sectional converaments Sectional converaments Sectional converaments Sectional Section	2155 556 30 0 0 100 100 0 0 0 0 0 0 0 222 22 0 0 0	215 515 30 0 0 0 100 73 0 0 0 0 0 0 0 0 2 3 2 0 0 0 0 0 0 0 0	0 4 30 0 0 50 73 73 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	214 4 510 27 7 7 7 7 9 9 9 9 9 9 9 9 9 9 9 9 9 9	214 500 27 0 0 144 73 0 0 0 0 0 2 2 2 2 2		
	Standardised Total ²				1				1

*** Charmil exposure, untils become value in recorded before taken into account any effect due to credit convenion factors or could not mitization techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for scantilaction opposes but includes general credit risk adjustments.

				Standardised Ap	proach			
		As of 30/09/	2022			As of 31;	12/2022	
	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 as provisions ²
(min EUR, %)								
Central governments or central banks	1,225	1,224			1,194	1,194		
Regional governments or local authorities	197	192	.85		179	174	35	
Public sector entities	0		0				0	
Multilateral Development Banks	0		0				0	
International Organisations			0					
Institutions	101	101	50		133	133	67	
Corporates	0		0		0		0	
of which: SME	0		0				0	
Retail	0		0				0	
of which: SME	0		0				0	
Secured by mortoages on immovable property	0				0			
of which: SME	0	0	0		0	0	0	
Exposures in default	0			0				
Items associated with particularly high risk Covered bonds	0							
	0							
Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)								
Collective investments undertakings (CIU) Equity	0							
Other exposures	0							
Other exposures			U				0	

		,								
					Standardised A	pproach				
			As of 30/09	2022			As of 31	/12/2022		
		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	
	(min EUR, %)									
NETHERLANDS	Central commencial or central taskink Residual communities of color attentions Residual communities of color attentions Residual communities of color attentions Residual contral color attentions Residual color attentions Resid	801 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	160 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 4 0 0 0 0 0 0 0 0 0	0	100 0 0 8 0 0 0 0 0 0 0	152 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		
	Other exposures Standardised Total ²	0			0					

		** Underse accounts, unione becoming value, a recording order states are secured and effect counts of order convenient record or closer raw measured recording in a supersecurity of counterparty excludes those for securitisation exposures but includes general credit risk adjustments. (2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.									
					Standardised A	proach					
			As of 30/09/	2022			As of 31;	12/2022			
		Original Exposure ^t	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		
	(mh EUR, %) Central governments or central banks Regional governments or local authorities	0 128	3 128	0 26		1 131	2 131	0 26			
	Public sector entities Multilateral Development Banks International Organisations	0	0	0		0	0	0			
	Institutions Corporates	24 0	24 0	9		22 0	22 0	8			
LINETED LENGTHON	of which: SME Retail of which: SME	0	0	0		0	0	0			
UNITED KINGDOM	Secured by mortoaces on immovable property of which: SME Exposures in default	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 Collective investments undertakings (CIU) Equity Other exposures	0	0 0	0		0	0	0			
	Standardised Total ²	Ů			0			Ů	0		

					Standardise	d Approach					
			As of 31,	03/2023			As of 30,	06/2023			
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions		
	Central governments or central banks Recional covernments or local authorities Public sector entities Multilateral Develoment Banks International Oroanisations	9,532 4,434 1,764 449 231 1,709	11,052 5,024 1,632 449 231 812	51 414 110 0 0 209		6,954 4,301 1,701 416 153 1,489	8,445 4,840 1,571 416 153 590	48 399 99 0 0			
Consolidated data	Corporates of which: SHE Retail of which: SHE Secured by mortuages on immovable property of which: SHE	1,704 49 0 0 571 235	666 49 0 0 543 216	659 42 0 0 188 66		1,728 57 0 0 526 243	730 57 0 0 507 232	721 48 0 0 168 72			
	of wind:: SHE Encourse in default Items associated with carticularly high risk Covered bond: Claims on institutions and coronates with a ST credit assessment Collective investments undertakings (CIU)	43 187 323 0 3	1 152 323 0 3	1 227 32 0	2	22 170 313 0	1 139 313 0 3	1 209 31 0	1		
<u> </u>	Equity Other exposures Standardised Total ²	0 105 21,054	0 105 20,992	0 264 2,188	5	0 106 17,881 s or credit risk mitigation techni	0 106 17,813	0 264 2,140	5		

					Standardisc	d Approach			
			As of 31,	03/2023			As of 30	06/2023	
	(min FID %A)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Combin governments or combin having Recitional convernments of local arthrotifies Public social convernments Institutions Convernments Convernments Convernments Convernments Convernments Convernments Convernments Convernments Convernments Convernments	2,681 2,004 637 0 0 948 153 49 0 0 377 147 0 187	3,498 2,178 2,178 559 0 0 346 110 49 0 0 350 128 0 152 0 0 152	0 0 0 0 0 91 102 42 40 0 0 225 40 0 0 0 227 0 0	0	937 1,952 609 0 0 933 139 57 0 0 333 155 0 0 170 0 0 0	1,732 2,102 532 6 0 391 98 57 0 0 311 144 0 139 0 0 0 106	0 0 144 0 98 88 48 0 0 1055 46 0 209 0 0 0 0	0
	Other exposures Standardised Total ²	105	105	264	1	106	106	264	0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenient factors or credit risk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty encludes those for securitisation exposures but includes general credit risk adjustments.

		(2) Total value adjustments an	a provisions per country or co	anapaty escapes order for a	LUIUSEUT EQUIUSES DU. TILO	an general creat rat aujustine			
					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
	(mb Fili Ma)	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
FRANCE	Central conversaments or central showing Resistant conversaments or head authorities Public accute entities Public accute entities Indicate ent	1,066 1,473 908 0 0 135 136 0 0 0 0 0	1,167 1,563 8555 0 0 1365 1822 0 0 0 0	0 313 67 0 0 45 182 0 0 0 0	0	364 1,434 883 0 72 373 0 0 0 0	484 1,521 830 0 722 179 0 0 0 0 0	0 304 64 0 0 35 179 0 0 0 0	0
	Collective investments undertakings (CIU) Equity Other exposures Standardised Total	0	0 0	0		0 0	0 0	0	

(1) Original exposure, untile Exposure value, in reported before taking into account any effect due to needs convenient one or ender this integration techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of coordeparty encludes those for securitisation exposures but includes general needs risk adjustments.

		(2) Total value adjustments a	nd provisions per country of co	interparty excludes those for s	curbiation exposures but indu	les general credit risk adjustme	nts.		
					Standardisc	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
		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
UNITED STATES	Control Communication of Control Control Control Communication of Local Administration Public Section estimate Ministration Construction Control Communication Control Control Control Control Control Contr	0 0 0 0 7 7 251 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 7 251 0 0 0 0 0 0 0 0	0 0 0 0 1 251 0 0 0 0 256 256 0 0	0	0 0 0 0 0 0 229 0 0 88 88 0 0	0 0 0 0 0 9 229 0 0 0 0 0 0	0 0 0 0 2 229 0 0 0 0 2 26 26 0 0	
	Standardised Total ²				0				

		(2) Total value adjustments an	d provisions per country of co	anterparty excludes those for se	cuntisation exposures but indu	des general credit risk adjustme	nts.		
					Standardise	d Approach			
			As of 31,	03/2023			As of 30	/06/2023	
		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
	(min BUR. %) Central governments or central banks	3.722	4,163			3.631	4,075	0	
	Regional governments or local authorities	0	294	ō		0	270	o o	
	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	295	0	0		296	0	0	
	Corporates	440	0	0		418	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0		0		0		0	
AUSTRIA	of which: SME Secured by mortgages on immovable property	0		0		0		0	
	of which: SME	0	0	0		0		0	
	Exposures in default	0	i i	0	0	0		n n	
	Items associated with particularly high risk	ō	ō	ō		i i	ō	o o	
	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	
	Standardised Total ³				0				

Original exposure, unitie Exposure value, is reported before taking into account any effect due to credit convenion factors or credit nik mitigation techniques (e.g. substitution effects).
 (2) Total value adjustments and provisions per country of counterparty excludes those for excutations exposure but includes general credit risk adjustments.

	Deutsche Pfandbriefbank AG								
					Standardise	d Approach			
			As of 31,	03/2023			As of 30	/06/2023	
		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	Control of processments for each of the Control of	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 19 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 19 0 0 0 37 0 0 0 0 0 0 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 0 0 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
		(1) Original exposure, unlike E	rposure value, is reported befo	ne taking into account any effec			iques (e.g. substitution effects	0.	

		(2) Total value aspisionents an	a provinces per country or cor	annipary encouses once for se	LUIDING OPPOSITE OF THE				
					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
	(min BJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
POLAND	Control overcomments or control shados Andric sector entities Andric sector entities Andric sector entities Februarians Februarian	65 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	65 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	65 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	655 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

					Standardise	d Approach			
			As of 31/	03/2023			As of 30,	06/2023	
	(mb P/0 %)	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	Control overmounter or centrol basis to Sectional overmounter or local arthrofiles sectional overmounter or local arthrofiles sectional control over the control of formation or local arthrofiles for section of or shorts. OSE section of or shorts. OSE section of section of control ose control os control ose control os control	22M 443 23 23 24 25 25 25 25 25 25 25 25 25 25 25 25 25	214 441 22 0 0 133 73 0 0 0 0 0 232 0 0 0 0 0 0 0 0 0 0 0 0	0 3 22 27 27 27 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	213 437 20 0 0 38 74 0 0 0 0 338 74 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	212 437 20 6 6 73 73 73 6 6 6 6 7 7 7 8	0 3 20 0 8 73 0 0 0 1 0 0 1	9
	Standardised Total ²				1				1

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenient factors or credit risk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.

					Standardisc	d Approach			
			As of 31,	03/2023			As of 30,	/06/2023	
		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 ar provisions ²
	(min BJR, %)								
	Central governments or central banks	1,209	1,209	0		1,186	1,185	0	
	Regional governments or local authorities	177	172	34		160	156	31	
	Public sector entities Multilateral Development Banks	0	0					0	
	International Organisations	0	0	0		0		0	
	Institutions	150	150	30		44	44	9	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
ITALY	of which: SME	0	0	0		0	0	0	
IIALI	Secured by mortoages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default Items associated with particularly high risk	0	0		0			0	
	Items associated with particularly high risk Covered bonds	0						0	
	Claims on institutions and corporates with a ST credit assessment	i o	, o	l ő		ő	ŏ	o o	
	Collective investments undertakings (CIU)	0	0	0		0	ō	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0		0	
	Standardised Total ²				1				

		(2) Total value adjustments ar	d provisions per country of co	unterparty excludes those for se	curitisation exposures but inclu	des general credit risk adjustme	ints.		
					Standardise	ed Approach			
			As of 31,	/03/2023			As of 30,	06/2023	
		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
NETHERLANDS	Control Construence (See Control Contr	100 0 0 0 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0	152 0 0 0 8 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	100 0 0 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0	149 0 0 0 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

		(2) Total value adjustments ar	d provisions per country of co	interparty excludes those for se	cuntisation exposures but inclu	des general credit risk adjustme	nts.		
					Standardisc	ed Approach			
			As of 31,	03/2023			As of 30,	06/2023	
	(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 an provisions ²
UNITED KINGDOM	Control of comments of control and control of control o	1 1355 0 0 0 20 20 0 0 0 0 0 0 0	2 115 0 0 0 20 20 1 1 0 0 0 0 0	0 0 0 77 1 1 0 0 0 0 0 0 0		1 1277 0 0 0 177 2 2 0 0 0 0 0 0	1 127 0 0 0 17 1 1 0 0 0 0 0	0 0 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0	
ı	Standardised Total ²				0				

Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

								IRB Ap	proach					
					As of :	10/09/2022					As of 3	1/12/2022		
			Original E	exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustment and
		(min EUR, %)	Of which: Of which: provisions Of which: Of which: pro- defaulted defaulted defaulted defaulted										provisions	
		anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio Corporat		31,201	545	30.207	13,849	340	392	31,042	693	29.978	13.649	490	395
	Corporati	Corporates - Of Which: Specialised Lending	27,663	537	26,794	13,417	335	390	27,478	686	26,528	13,238	495	393
		Corporates - Of Which: SME	1.594	7	1.517	165	4	2	1.591	7	1.541	149	4	1
	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
COI ISOIIdated data		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 - Other Retail - Of Which: SME	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	Retail * Other Retail * Ut Which; non-SME	0			0			0		0	0		
		n credit-obligation assets		Ů	Ů	52	, i		Ů	- ů		55		
	IRB Total					13.901						13,704		

(1) Oliginal exposure, urbita Exposure value, a responde before laining this case at any which call not coefficient contract any which call not coefficient exposure and relative or coeff risk whiliplants before(seeing be, a shellbland which called the c

		as of last quarter											
							IRB Ap	oproach					
				As of	30/09/2022					As of	31/12/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	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
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	0	0 36	10.089	0 1.533	0	0 79	0 10.585	0	0	0 1.674	0 41	0 53
		10,621 7,500	35 28		1,533	23 18		7,437	65 58	10,196 7.160	1,674		
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,492	28	7,091 1.416	1,349	18	77	1,489	58	1,440	1,494	36	52
	Retail	1,452	á	1,410	99	,	0	1,409	,	1,440	90		0
	Retail - Secured on real estate property	ů,	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
GERMANY	Retail - Secured on real estate property - Of Which: non-S	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	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												
	IRB Total												

							IRB Ap	proach					
		As of 30/09/2022 As of 31/12/2022											
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	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	3,939	0	3,824	2,508	0	22	3,777	0	3,639	2,424	0	17
	Corporates - Of Which: Specialised Lending	3,607	0	3,493	2,300	0	22	3,444	0	3,307	2,231	0	17
	Corporates - Of Which: SME	97	0	97	66	0	0	97	0	97	53	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
FRANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0		0	0	0	0	0	0
1100102	Retail - Secured on real estate property - Of Which: non-Si	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				
	Retail - Other Retail - Of Which: SME	0	0		0		0	0	0		0		
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0		0
	Equity Other non credit-obligation assets	0			· ·		0	0	0			0	
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2022					As of :	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	*****		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	5,291	62	5,161	3,521	38	41	5,027	209	4,882 4,882	3,309	188	74
	Corporates - Of Which: Specialised Lending	5,291	62	5,161	3,521	38	41	5,027	209	4,882	3,309	188	74
	Corporates - Of Which: SME Retail		0				0	0	0				
		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	
UNITED STATES	Retail - Secured on real estate property - Of Which: non-Si		0		0		0		0	0			
	Retail - Qualifying Revolving		0	0		0	0	0	0				
	Retail - Other Retail		0		0	0	0	0	0	0		0	
		0	0	0	0	0	0	n	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME			ŏ	ō	0	ő	ő	o o	ő	ō	ő	ŏ
	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	30/09/2022					As of 3	1/12/2022		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ^t		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and 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	284	0	275	121	0	0	315	0	294	154	0	1
	Corporates - Of Which: Specialised Lending	284	0	274	121	0	0	315	0	294	154	0	1
	Corporates - Of Which: SME Retail		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	
AUSTRIA	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
710577451	Retail - Secured on real estate property - Of Which: non-Si		0	0	0		0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail		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			0
	Retail - Other Retail - Of Which: non-SME Equity	ů	0		0		0	0	0	0		0	0
	Other non credit-obligation assets				·				0		,		
	IRB Total												_

Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

		_												
								IRB Ap	proach					
					As of	30/09/2022					As of	31/12/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	xposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments
		(min EUR, %)		Of which: defaulted	***************************************		Of which: defaulted	provisions		Of which: defaulted	• • • • • • • • • • • • • • • • • • • •		Of which: defaulted	provisions
	Central b	anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio Corporati		3.887	96	3,753	0 1.046	60	0 94	3.934	0 93	3.823	0 1.053	0 58	0 87
	Corporati	Corporates - Of Which: Specialised Lending	3,853	96	3,733	1,046	60	94	3,934	93	3,789	1,053	58	87
		Corporates - Of Which: SME	0	0	0,720	0	0	0	0,301	0	0,703	0	0	0,
	Retail		ō	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
LUVEMBOURG		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: non-St	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
		Retail - Other Retail - Of Which: non-SME		0		0	0	0	0	0			0	0
	Equity	n credit-obligation assets	0	0	0	0	0		- 0	- 0	0		-	0
l	IRB Total												_	
	IRB Iota													

							IRB Ap	proach					
				As of 3	0/09/2022					As of	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	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	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,612	36	1,600	1,140	22	5	1,654	35	1,644	1,186	22	6
	Corporates - Of Which: Specialised Lending	1,566	36	1,554	1,113	22	5	1,610	35	1,600	1,160	22	6
	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
POLAND	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FOLAND	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												
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	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 Institutions	0	0	0	0	0	0	0	0	0	0	0	0
		304	0	299	252			365	0	330	271		
	Corporates - Of Which: Specialised Lending	304	0	299	252	0	1 1	365 365	0	330	271	0	2
	Corporates - Of Which: SME	0	0	0	0	0	,	0	0	330	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	ō	ō	ō	ō	0	ō	ō	ō	ō	ō	ō	ō
SPAIN	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SPAIN	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0		0	0	0	0	0		0
	Equity Other non credit-obligation assets	0	0				0	0	0				
	IRB Total		1										

								IRB Ap	proach					
					As of	30/09/2022					As of	31/12/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %) Central banks and central governments				Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
ITALY	Control banks and central governments Institutions Corporates Corporates Corporates of their-Secolated Lending Corporates of Which-Secolated Lending Retail Second on one leatant property		0 96 96 0 0 0 0	0 14 14 0 0 0 0 0	0 92 92 0 0 0 0 0	0 47 47 0 0 0	0 9 9 0 0 0 0 0 0 0 0 0	0 111 11 0 0 0 0	0 96 96 0 0 0	0 14 14 0 0 0 0 0	0 94 94 0 0 0 0	0 0 556 56 0 0 0 0	0 9 9 0 0 0	0 111 11 0 0 0 0
	Other non IRB Total	credit-obligation assets												

								IRB Ap	proach					
					As of	30/09/2022					As of	31/12/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	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
		iks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		0	- 40	0	0	0	0	0	40	0	0 568	0	0
	Corporates	Corporates - Of Which: Specialised Lending	1,064	40	1,063	531 531	25 25	1	1,125	40	1,076	568 568	25 25	2
		Corporates - Of Which: SME	1,004	0	1,063	331	0	0	1,125	90	1,076	0	0	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	ō	ō	ō
NETHERI ANDS		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-St	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
	Equity	Retail - Other Retail - Of Which: non-SME	0	0		Ü		0	0	0	0	0		0
		credit-obligation assets	- 0	0					0					
	IRB Total													

								IRB Ap	proach					
					As of	30/09/2022					As of	31/12/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central ban Institutions	ks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates		1,092	155	1,092	911	97	94	1,042	132	1,042	722	82	97
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,092	155	1,092	911	97	94	1,042	132	1,042	722	82	97
	Retail	Carparates - Or Wildi: SHE	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
UNITED KINGDOM		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	0	0
		Retail - Other Retail - Of Which: SME	0	0		Ü		0	0	0		0		
	Faulty	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0

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

2023 EU-wide Transparency Exercise Credit Risk - IRB Approach

								IRB Ap	proach					
					As of 3	31/03/2023					As of 3	80/06/2023		
			Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments and	Original E	xposure ¹	Exposure	Risk exposure	e amount	Value adjustment
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provision
		inks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Central banks and central governments Institutions Corporates				29,964	13.716	0 496	393	31.352	1.077	30.658	13.992	657	405
	Corporate	Corporates - Of Which: Specialised Lending	30,893 27,142	795 791	29,964	13,716	495	393	31,352 27.605	1,077	30,658 26,953	13,992	655	403
		Corporates - Of Which: SME	1.566	4	1.534	138	2	1	1.537	4	1.514	142	2	1
	Retail		0	ó	0	0	ō	0	0	o o	0	0	ō	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
CONSONUALEU UALA		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
	Equity	Retail - Other Retail - Of Which: non-SME	0	0		0		0				0		Ü
	Other non	credit-obligation assets			0	53					0	47		
	IRB Total					13.768						14.039		

		as of last quarti											
							IRB Ap	proach					
				As of	31/03/2023					As of 3	80/06/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	61	0 10.051	0 1.483	0 38	0 52	10.902	0 34	0 10.584	0 1.720	0 21	0 35
	Corporates - Of Which: Specialised Lending	10,355 7,208	57	6.977	1,483	38	52	7,742	30	7.465	1,720	18	35
	Corporates - Of Which: SME	1,465	4	1.433	1,340	2	1	1,437	4	1,413	1,300	2	1
	Retail	0	ė i	0	0	ō	ō	0	ó	0	0	ō	ō
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
GERMANY	Retail - Secured on real estate property - C		0	0	0	0	0	0	0	0	0	0	0
GERMANT	Retail - Secured on real estate property - C	Of Which: non-Sh	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
	Retail - Other Retail - Of Which: non-SME Equity		0		0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	, and the second			0					0	0		
	IRB Total			I									
	and focus												

								IRB Ap	proach					
					As of	31/03/2023					As of	30/06/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value:		Of which: defaulted	provisions
		nks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution Corporate		3,715	0	3,619	2.426	0	16	3,834	58	3,744	2.450	36	14
	Corporate	Corporates - Of Which: Specialised Lending	3,384	ő	3,287	2,236	ő	16	3,502	58	3,413	2,261	36	14
		Corporates - Of Which: SME	96	0	96	53	0	0	96	0	96	53	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
HOHICE		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 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
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		0	ō	ō	0	ō	ō	ō	ō	ō	ō	ō	0
	Other non	credit-obligation assets												
	IRB Total													

							IRB Ap	proach					
				As of	31/03/2023					As of :	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	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 Institutions	0	0	0	0	0	0	0	0	0	0	0	0
		0			0	0			0		0	0	0
	Corporates Corporates - Of Which: Specialised Lending	4,941 4,941	321 321	4,784 4,784	3,331 3.331	200	94 94	4,908 4,908	509 509	4,756 4.756	3,330 3.330	311 311	110 110
	Corporates - Of Which: Specialised bending Corporates - Of Which: SME	4,541	321	4,704	3,331	200	0	4,506	309	9,730	3,330	311	110
	Retail	0	0		0		0		0	0	0		0
	Retail - Secured on real estate property	0	0	0	0		0	0		0	0		0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	n	0	0	o o	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-Sh	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	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	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	31/03/2023					As of	30/06/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central Banks and central governments Strathurise Corporates Corporates - Of Which: Specialized Lending Corporates - Of Which: Specialized Lending Corporates - Of Which: SPE Retail Retail - Secured on real retails properly Retail - Secured on real retails properly	0 0 315 315 0 0	0 0 0 0 0 0	0 298 298 0 0	0 0 153 153 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 1 0 0	0 0 314 314 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 301 301 0 0	0 0 157 157 0 0	0 0 0 0 0 0 0	0 1 1 0 0
AUSTRIA	Retail - Souried on real state property - Of Which: non-Or Retail - Qualifying Receiving Retail - Other Retail Other Retail - O'Hohd: SHE Retail - Other Retail - O'Hohd: SHE Retail - Other Retail - O'Hohd: non-SHE Challe	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0	0	0 0 0	0	0 0 0	0 0 0	0 0 0
	IRB Total												

2023 EU-wide Transparency Exercise Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

							IRB Ap	proach					
				As of	31/03/2023					As of	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	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	0	0	0	0
	Institutions Corporates	0 3.873	95	3,681	0 961	0 60	0 85	3,608	100	3,549	0 909	67	0 86
	Corporates - Of Which: Specialised Lending	3,839	95	3,648	949	60	85	3,472	100	3,414	892	62	85
	Corporates - Of Which: SME	0	0	0,040	0	0.	0	0	0	0	0	0.	0.0
	Retail	ō	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
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOUKG	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 - 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
	Retail - Other Retail - Of Which: non-SME Equity	0		0	0	0	0	0			0		0
	Other non credit-obligation assets		Ů	Ů		- ů	Ů	Ů	, i	Ů		, i	
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2023					As of 3	80/06/2023		
		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	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,843	33	1,796	1,270	21	6	1,814	58	1,808	1,320	36	8
	Corporates - Of Which: Specialised Lending	1,725	33	1,714	1,217	21	6	1,699	58	1,694	1,247	36	8
	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
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: S	E 0	0	0	0	0	0	0	0		0	0	0
POLAND	Retail - Secured on real estate property - Of Which: n		0	0			0				0		0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0		0		0
	Retail - Other Retail	0	0	o o	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0		0
	Retail - Other Retail - Of Which: non-SME	o o	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	TOO Total												

							IRB Ap	proach					
				As of	31/03/2023					As of :	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	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 Institutions	0	0	0 0	0	0 0	0 0	0	0	0	0	0	0
	Corporates	365	0	360	305	0	1	397	0	392	269	0	1
	Corporates - Of Which: Specialised Lending	365	0	360	305	0	1	397	0	392	269	0	1
	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
SPAIN	Retail - Secured on real estate property - Of Which: non-S			0	0		0	0	0		0	0	0
	Retail - Qualifying Revolving	ı ö	0	0	0	0	0	0	0	ů,	0	0	0
	Retail - Other Retail	ō	ō	ō	0	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	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		0	0	0	0	. 0		0		0		0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
		ĺ			As of	31/03/2023					As of	30/06/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	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
		inks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		0	0 14	94	0	0	0	0	0	94	0 47	0	0
	Corporate		96	14	94	56 56	9	11	96 96	14		47		11
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	96	14	94	56	9	11	96	19	94	4/	0	11
	Retail	Corporates * Or Willot: SHE	0	0		0		0	0	0	0	0	0	0
	ricci II	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	o o	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0		0	0	0	0	0	0	0
ITALY		Retail - Secured on real estate property - Of Which: non-Sh	ō	ō	ō	0	ō	ō	ō	ō	ō	ō	ō	ō
		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	31/03/2023					As of 1	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted	*****		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	40	1,106	0 629	0 25	0	1.139	40	1.131	0 677	0 25	0
	Corporates Corporates - Of Which: Specialised Lending	1,150 1,150	40	1,106	629	25	2	1,139	40	1,131	677	25	2
	Corporates - Of Which: SME	0	0	0	0	0	n	0	0	0	0,,	0	n
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	ō	0	ō	ō	ō	ō	0	ō	ō	ō	ō	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
INETHERLANDS	Retail - Secured on real estate property - Of Which: non-	5) 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
l	Retail - Other Retail - Of Which: SME	0	0		U	0	0				U		0
	Retail - Other Retail - Of Which: non-SME Equity	0	0	0	0	0	0		0	0	0		0
	Other non credit-obligation assets				0		0			0	0		
l	TRO Total												

							IRB Ap	proach					
				As of	31/03/2023					As of :	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	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 ba Institution	nks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Corporates		1,034	123 123	1,034 1.034	685 685	77	88 88	1,014	126 126	1,014 1,014	638 638	79 79	88 88
Retail	Corporates - Of Which: SME	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
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-Si Retail - Qualifying Revolving	0	0	0	0	ō	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	Ö	0	o o	0	0	ő	0	0	ő	0
Equity	Retail - Other Retail - Of Which: non-SME	0	0	0	0	ő	0	0	0	0	0	0	0



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank							
							As of 31/12/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfoli	0	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
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	Austria	(((((((((((((((((((2 2 7 87 0 50 1 3,851	000000000000000000000000000000000000000		6:	0 0 67 0 87 50 3,851 4,054	0 0 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 [Belgium	41	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
[0 - 3M [Bulgaria	***					15			·		J		
[0 - 3M [Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M 13M - 1Y 11Y - 2Y 22Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Denmark													
[0 - 3M [Estonia													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	(AG						
							As of 31/12/2022	2						
						Dire	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance si	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Finland	29	0 0 0 0 0 9 9 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 9 9 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 - 3M [France	1 738 103 107 65 66 97 2,733	666	0 0 0 0 0	000000000000000000000000000000000000000	(4! 10: ((2 173 63 666 979	0	0	0 0 0 0	0 0 0 0	0 0 0 0 0 125 125		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total Total	Germany	158 168 270 19 488 1,056 5,77	3 166 270 19 5 486 1,056	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: 13: 14: 11: 11:	3 33 140 19 486 804 577	0 0 0 0 0	0 0 0 0 0 26	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		5 318 0 0 0 0 0 0 0 0
To - 3M	Croatia	4,311	4,311	·	·	370	2,003		20	·		·		, u
[0 - 3M [Greece													
[0 - 3M [Hungary													
[0 - 3M [Ireland	76 76	0 0 0 0 0 5 76 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 76 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total	Italy	33 38 88 910 170 161 1.373	0 2 3 8 8 6 910 176	0 0 0 0 0	0 0 0 0 0	1 22	0 0 34 0 910 175	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Latvia	22	0 0 0 0 0 0 0 25 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 25 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance si	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets	of which: Financial assets	of which: Financial assets at	OF WHICH, FINANCIAL ASSETS AT	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
(0.20)				held for trading	designated at fair value through profit or loss	comprehensive income	amortised cost	can ying amount		Can ying amount	national direction			
[0 - 3M [Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M	Malta													
Total	Netherlands	100	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	((100 ((((0 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 [Poland	33 22	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	(0 0 38 28 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 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
Total	Portugal	285	0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 288 0 288	0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		31
[0 - 3M] [0 - 3M] [13M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Romania	403	200	v	U		.00	v	U	U	U	U		<i>u</i>
Total Tota	Slovakia	103	0 0	0 0 0 0 0	0 0 0 0 0	(0 0 0 0 103 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
Total	Slovenia	50	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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		



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	(AG						
							As of 31/12/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sl	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [17-2Y]		5 St	0 0 0 2 52 52 0 80 80 88 8 8 8 8 8 8 8 8 8 8 8 8 8 8	0	unough profit of loss	comprehensive accome	0 52 80 8		0	0	0 0 0 0 0 0	0	0	
12Y - 3Y 13Y - 5Y 15Y - 10Y 110Y - more	Spain	133 39) 84	5 135 1 391 4 84 750	0	0		135 391 84 750	(0 0	0 0 0	0 0 0	0 0 0	0	30
Total [0 - 3M [13M - 1Y f	Sweden													
[0 - 3M [United Kingdom	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 13 118 131			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	26
[0 - 3M	Iceland													
[0 - 3M [3M - 1Y	Liechtenstein													
Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y Total	Norway													
[0 - 3M [13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Australia													
[0 - 3M [Canada													
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
Residual Maturity		Total gross carrying amount of non-	Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
	Country / Region	derivative financial assets	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 13M - 11Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Japan	222 223	3 23	000000000000000000000000000000000000000	000000000000000000000000000000000000000	(0 0 0 0 0 225 23	000000000000000000000000000000000000000	0 0 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	u.s.			·			2.00				·	J		
10 - 3M 10 - 3M 13M - 11Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	China													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

								Deutsche Frankbileibani	N AG						
								As of 31/12/2022	2						
							Dire	ct exposures							
		(min EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
													Off-balance s	heet exposures	
						Non-derivative financial as	ssets by accounting portfolio		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 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0			0 0 0 0 30 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	Others	77 33 22 (94	0 0 70 70 70 70 70 70 70 70 70 70 70 70	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 76 76 9 35 9 24 9 94 0 94	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() () () () () () () () () ()		() () () () () () () () () ()		

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

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

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other 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) or sovereign credit risk (i.e. CDS, financial quarantees) booled in all the accounting portfolio (on-off balance sheet). Interpe

(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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gamba, Guinea, Guinea,

(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.



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank							
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balaı	ice sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio	•	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 [Austria	22 2 2 85 53,784 4,0494	0 2 89 51 3,784	0 0 0 0 0		55 () () () () ()	0 64 0 89 51 3,784		0 0 0 0 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	Belgium	34 0 0 0 0 0 0	0 0 34 0 0 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 0 0 0 0 0 0		000000000000000000000000000000000000000	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Bulgaria													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Cyprus													
[0 - 3M [Czech Republic													
10 - 3M 13M - 1Y 13M - 1Y 12Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Denmark													
Total	Estonia													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	(AG						
							As of 30/06/2023							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance s	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
10.3MI				neid for trading	designated at fair value through profit or loss	comprehensive income	amortised cost			0				
[0 - 3M [Finland	() () () () () ()	0 0 9 16 0 0	0 0 0 0 0	0 0 0 0 0		0 0 9 16 0 0	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 [France	55 9 9 1 17 17 9 72 72 849 1.9 93	91 725 849	0 0 0 0	0	55 91 (((145	1 0 1 175 91 725 849 1,844	0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 80		0 0 0 0 0 0 0 0 0
Total Tota	Germany	1,955 10,955 27,77 44 44 44 44 555 2,478	102 279 40 74 974 441 567	0 0 0 0 0	0 0 0 0 0	100 100 131 24 6 88 6	1 148 21 74 840 356 567	0 0 0 1 0	0 0 0 0 26 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 308 0 0 0 0 0 0 0 0
Total	Croatia	200	2710	·		33.	2,000	•			,	·		
[0 - 3M [Greece													
[0 - 3M	Hungary													
[0 - 3M [Ireland	75	0 0 75 0 0 0	0 0 0 0 0	0 0 0 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 - 3M [Italy	28 8 8 90 918 155	150	0 0 0 0 0 0	0 0 0 0 0	11 12 22	0 0 25 0 901 167 150	0	0 0 0 0 0	0 0 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 [Latvia	22	0 0 0 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 0 0 0 0 0 0 0		0 0 0 25 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											Risk weighted exposure amount
		GUITANTO INIBILIAN ESECS	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	
10 - 3M 13M - 1Y 13Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [Malta													
[0 - 3M [Netherlands	100	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 100 0 0 0	0 0 0 0	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	Poland	55	0 12 54 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 12 54 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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
Total	Portugal	283	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 267 0 287	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Romania	407	207	·	·		207	·	· ·	, and the second				
Total	Slovakia	102	0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 102 0 0	0 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	Slovenia	50	0 0 0 0 0 0 0 5 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	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	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balaı	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolion	•	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
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 [Spain	0 103 21 7 7 285 170 83	7 285 170 83	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 103 21 7 285 170 83 669	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 7 0 0	0 0 0 0 0		23
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Sweden		342					·		·	,	J		
[0 - 3M [United Kingdom	0 0 0 0 0 1 14	0 0 0 0 13 114 127	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 13 114 127	0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		25
To - 3M	Iceland													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y	Liechtenstein													
10Y - more	Norway													
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Australia													
10Y - more	Canada													
To - 3M	Hong Kong													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
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 [11 - 2Y [22 - 3Y [3Y - 5Y [15Y - 10Y [100' - more	Japan	211 221 232	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 211 24 235	(0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0
[U - 3M	u.s.	433	233		U		433		U	U	0	U		47
[0 - 3M [China													
[0 - 3M F 3M - 1Y F 1Y - 2Y F 2Y - 3Y F 3Y - 5Y F 5Y - 10Y F 10Y - more Total	Switzerland													
[0 - 3M [Other advanced economies non EEA													
10 - 3M	Other Central and eastern Europe countries non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

							Deutsche Frankbilleibani	N AG						
							As of 30/06/2023	3						
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
) · · · · ·											Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		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 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	2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 27 0	000000000000000000000000000000000000000	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	Others	3 3 2 2 9 9	0 0 0 0 3 35 35 35 35 36 36 36 36 36 36 36 36 36 36 36 36 36	0 0 0 0 0 0	(0 0 35 0 0 24 0 0 94	0 0 0 0 0	0 0 0 0	0 0 0 0 0					

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the conomic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments. (S) Residual countries not reported separatively in the Transparency exercise.

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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gamba, Guinea, Guinea,

- (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. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

Performing and non-performing exposures Deutsche Pfandbriefbank AG

1		As of 30 Gross carrying amount/ Nominal amount												As of 31/12/2022				
		Gross ca	arrying amount/ Nomina	I amount		Accumulated imp	airment, accumulated n It risk and provisions ⁴	egative changes in fair	Collaterals and		Gross carr	rying amount/ Nomina	amount		Accumulated imp	airment, accumulated ne lit risk and provisions ⁴	gative changes in fair	Collaterals and
		Of which performing but past due >30 days and <=90 days		Of which non-performing	s ^e	On performing exposures ²	On non-perform	ning exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	1	On performing exposures ²	On non-perform	ning exposures ³	financial guarantees received on non- performing exposures
(win SHR)		and <=90 days		Of which: defaulted	Of which Stage 31			Of which Stage 31			and <=90 days		Of which: defaulted	Of which Stage 3 ³			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	4,220		0							2,020			0	0	0	0		
Debt securities (including at amortised cost and fair value)	7.028									6,905		-	-	-	-			
Central banks	.,		-			-	-			-,		-	-		-		-	
General governments	5.325	i i	0			1			0	5.243			0		1			
Credit institutions	1.675		0		0	0			0	1.635		0	0					
Other financial corporations	28	0	0		0	0		0	0	28		0	0			0		
Non-financial corporations		0	0		0	0	0	0	0	0		0	0			0		0
Loans and advances(including at amortised cost and fair value)	43,991		599	599	599	164	195	195	379	43,445		833	833	833	176	211	211	606
Central banks				,														
Comman Carries	,	1 1		,	۰						ı "			· ·	۰		,	
General governments	7,790	0	0		0	1	0		0	7,714	0	0	0	0	1	0		
Credit institutions	5,011	. 0	0		0	0	0	0	0	4,787		0	0	0	0	0		0
Other financial corporations	1,286	0	28	26	28	8	0	0	27	1,298	0	26	26	26	3	0		26
Non-financial corporations	29,899	0	570	570	570	155	195	195	351	29,640	0	806	806	806	172	211	211	580
of which: small and medium-sized enterprises	9,238	0	116	116	116	52	33	33	68	9,597	0	70	70	70	46	1		. 69
of which: Loans collateralised by commercial immovable property	23,247	0	527	527	527	143	192	192	320	23,089	0	775	775	775	155	208	208	553
						_	_											
Households		9	1	1	1	0			1	ь		1	1	1		0		1
of which: Loans collateralised by residential immovable property																		
or which, come constrained by residental illimovable property	3	1 1	u u	۱ '	"	0		1	0	5	1 "	0	0	ľ		0	,	
of which: Credit for consumption	,		0	,					0	0		0						
		1 1		1	ľ												•	1
DEBT INSTRUMENTS other than HFT	55,238	0	599	599	599	166	195	195	379	52,371		833	833	833	177	211	211	606
OFF-BALANCE SHEET EXPOSURES	3,320		3	3	3	38			0	3,111		5	5	5	13	0		4

<sup>3.320 3 3 3 0 0 0 3.111 5 5 5 13 0 0

**</sup>The State Address of connections concessed sizes where to Asked. CALL'S the State Asked State In State Asked State In State Asked State In State Asked State In S

Performing and non-performing exposures

Deutsche Pfandbriefbank AG

		4s of 31/03/2023							ocatscrie riai	doneibank Ad								
					As of 31/03/2023									As of 30/06/2023				
		Gross ca	rrying amount/ Nomina	al amount		Accumulated imp	pairment, accumulated ne Sit risk and provisions ⁴	gative changes in fair	Collaterals and		Gross ca	rrying amount/ Nominal	amount		Accumulated imp	pairment, accumulated ne lit risk and provisions ⁴	gative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ing exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days	ć	Of which non-performing	r	On performing exposures ²	On non-perform	ing exposures ³	financial guarantees received on non- performing exposures
		and <=90 days		Of which: defaulted	Of which Stage 3 ⁸	Строили		Of which Stage 3 ⁸			and <=90 days		Of which: defaulted	Of which Stage 31	exposures.		Of which Stage 3 ⁸	
(min EUR) Cash balances at central banks and other demand deposits	3,102									1,341								
Debt securities (including at amortised cost and fair value)	6,810					1				5,909					1		0	
Central banks	0		-					-		0		0	- 0	0	0	0	- 0	0
General governments	5,215	0			0	1	0		0	4,357	0	0	0	0	1	0	0	0
Credit institutions	1,567	0	0		0		0		0	1,525	0	0	0	0	0	0	0	0
Other financial corporations	28	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	43,129	242	949	836	836	166	220	218	712	41,910	297	1,202	1,088	1,088	170	227	224	942
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	7,706	0	0	0	0	1	0	0	0	7,482	0	0	0	0	1	0	0	0
Credit institutions	4,572	0	0	0	0	0	0	0	0	2,903	0	0	0	0	0	0	0	0
Other financial corporations	1,289	0	18	18	18	3	0	0	18	1,220	0	0	0	0	4	0	0	0
Non-financial corporations	29,556	242	930	817	817	163	220	218	693	30,300	297	1,201	1,087	1,087	166	227	224	941
of which: small and medium-sized enterprises	9,382	28	67	67	67	42	1	1	66	9,447	0	96	96	96	39	1	1	96
of which: Loans collateralised by commercial immovable property	23,287	125	902	789	789	144	218	215	669	23,909	297	1,175	1,061	1,061	144	225	222	919
Households	6	0	1	1	1	0	0	0	1	5	0	1	1	1	0	0	0	1
of which: Leans collateralised by residential immovable property	s	0	0	0	0	0	0	0	0	5	0	0	0	0	0	0	0	0
of which: Credit for consumption	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	53,042	242	949	836	836	167	220	218	712	49,160	297	1,202	1,088	1,088	171	227	224	942
OFF-BALANCE SHEET EXPOSURES	2,682		6	3	3	11	0	0	5	2,315		14	12	12	12	0	0	12

The first deathful and the primary appearance planes after the Section (\$40,0) of singular (\$10,0) to \$10,000 to \$10,000



Forborne exposures

			As of 30/	09/2022					As of 31/	12/2022		
		ying amount of with forbearance	Accumulated i accumulated c value due to co provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fina received on ex forbearance	posures with		ying amount of with forbearance	Accumulated ir accumulated cl value due to cr provisions for forbearance me	hanges in fair edit risk and exposures with		ancial guarantees xposures with e measures
(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)	2,120	527	205	182	1,888	323	2,224	611	219	197	1,989	400
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	73	0	0	0	70	0	47	0	0	0	47	0
Non-financial corporations	2,047	527	205	182	1,818	323	2,177	611	219	197	1,942	400
of which: small and medium-sized enterprises	354	88	34	31	307		272	7	4	1	267	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	2,120	527	205	182	1,888		2,224	611	219	197	1,989	
Loan commitments given	5	3	0	0	2	0	28	4	0	0	28	4
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0					

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

⁽a) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- TIS 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 openably recorded with a positive sign.

commitments are generally reported with a positive sign.

The formation 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.



Forborne exposures

Deutsche Pfandbriefbank AG

Ī			As of 31/	03/2023					As of 30/0	06/2023		
		ying amount of with forbearance	Accumulated in accumulated control value due to control provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fin received on e forbearanc	xposures with		ing amount of with forbearance	Accumulated in accumulated ch value due to cre provisions for forbearance me	nanges in fair edit risk and exposures with	received on e	ancial guarantees xposures with e measures
(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)	2,061	646	216	201	1,827	432	2,589	653	222	196	2,344	439
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	44	0	0	0	44	0	24	0	0	0	24	0
Non-financial corporations	2,017	646	216	201	1,784	432	2,565	653	222	196	2,321	439
of which: small and medium-sized enterprises	232	4	3	1	230		461	4	5	1	456	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	2,061	646	216	201	1,827		2,589	653	222	196	2,344	
Loan commitments given	25	3	0	0	23	3	62	2	1	0	59	2
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria 3	0						0					

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- TTS 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 enerally reported with a positive sign.

commitments are generally reported with a positive sign.

(3) The information 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.



2023 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading Deutsche Pfandbriefbank AG

			AS OF 3	0/09/2022					AS OF 3	1/12/2022					AS OF 3	L/03/2023					AS OF 30	1/06/2023		/
	Gross carr	ying amount				Accumulated	Gross carr	ying amount				Accumulated	Gross can	rying amount				Accumulated	Gross carr	ying 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: 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		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
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3 Mining and guarrying	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Manufacturing	59	0	0	59	0	0	52	0	0	52	0	0	52	0	0	52	0	0	49	0	0	49	0	0
D Electricity, gas, steam and air conditioning supply	43	0	0	43	0	0	40	0	0	40	0	0	33	0	0	33	0	0	33	0	0	33	0	0
Water supply	163	0	0	163	0	0	162	0	0	162	0	0	160	0	0	160	0	0	133	0	0	133	0	0
Construction	303	0	0	303	2	0	325	0	0	325	0	0	324	0	0	324	0	0	336	0	0	336	0	0
Wholesale and retail trade	103	0	0	103	0	0	102	0	0	102	0	0	102	0	0	102	0	0	102	0	0	102	0	0
I Transport and storage	78	29	29	78	2	0	66	24	24	66	2	0	66	24	24	66	2	0	60	22	22	60	2	0
Accommodation and food service activities	133	0	0	95	2	0	136	0	0	96	1	0	138	0	0	98	1	0	134	0	0	95	1	0
Information and communication	13	0	0	13	0	0	10	0	0	10	0	0	8	0	0	8	0	0	0	0	0	0	0	0
C 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
. Real estate activities	28,130	541	541	27,976	343	0	27,921	782	782	27,705	379	0	27,916	906	793	27,758	379	0	28,717	1,179	1,065	28,506	389	0
4 Professional, scientific and technical activities	109	0	0	109	0	0	107	0	0	107	0	0	105	0	0	105	0	0	102	0	0	102	0	0
Administrative and support service	111	0	0	111	0	0	102	0	0	102	0	0	90	0	0	90	0	0	87	0	0	87	0	0
Public administration and defence, ompulsory 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
Education	72	0	0	72	0	0	75	0	0	75	0	0	70	0	0	70	0	0	69	0	0	69	0	0
Human health services and social work	510	0	0	510	0	0	498	0	0	498	0	0	488	0	0	488	0	0	477	0	0	477	0	0
Arts, entertainment and recreation	69	0	0	69	0	0	41	0	0	41	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other services	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	2	0	0	2	0	0
oans and advances	29 899	570	570	20 707	350	0	29 640	906	906	20 284	292	0	20 556	930	917	20 257	292	0	30 300	1 201	1.097	30.050	303	1 0

⁽¹⁾ The Rems' accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F (5.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation ((10) 2001/43-11 TSO subjectively reporting.