

Bank Name	Deutsche Pfandbrie
LEI Code	DZZ47B9A52ZJ6L
Country Code	DE

iefbank AG

6LT6VV95



Key Metrics

(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	2,658	2,698	2,685	2,651	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	2,658	2,698	2,685	2,651	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	2,956	2,996	2,983	2,949	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	2,956	2,996	2,983	2,949	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	3,604	3,639	3,621	3,583	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,604	3,639	3,621	3,583	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk-weighted assets (amounts)						
Total risk-weighted assets	13,515	14,587	14,261	13,649	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13,515	14,587	14,261	13,649	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	19.67%	18.50%	18.83%	19.43%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.67%	18.50%	18.83%	19.43%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	21.87%	20.54%	20.91%	21.61%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	21.87%	20.54%	20.91%	21.61%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	26.67%	24.95%	25.39%	26.25%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	26.67%	24.95%	25.39%	26.25%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratio						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	56,149	56,736	58,820	58,413	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	5.26%	5.28%	5.07%	5.05%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	2,956	2,996	2,983	2,949	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	2,956	2,996	2,983	2,949	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	56,149	56,736	58,820	58,413	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
В.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	56,149	56,736	58,820	58,413	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.3%	5.3%	5.1%	5.0%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.3%	5.3%	5.1%	5.0%	C 47.00 (r330,c010)	



Capital

Deutsche Pfandbriefbank AG

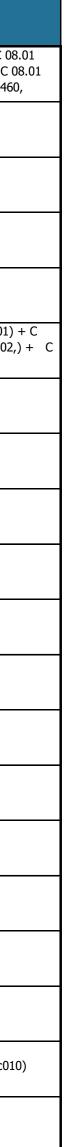
			As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
	Α	(mln EUR, %) OWN FUNDS	3,604	3,639	3,621		C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional	2,658	2,698	2,685		C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	2,017	2,017	2,017		C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	instruments) Retained earnings	769	805	805		C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	9	2	-21		C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves		2			C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
			0	0	0			
	A.1.5	Funds for general banking risk	0	0	0		C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0		C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-15	-12	-6		C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)(-) DTAs that rely on future profitability and do not arise from temporary differences net of	-34	-37	-37		C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	associated DTLs	-26	-5	-5	-13	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-37	-53	-47	-41	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r460,c010)	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 institiution does not have a significant investment	0	0	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institiution has a significant investment	0	0	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
OWN FUNDS	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-25	-20	-23	-25	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	298	298	298	298	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	298	298	298	298	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	2,956	2,996	2,983	2,949	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	648	643	638	633	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	648	643	638	633	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	0	n	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
		TOTAL RISK EXPOSURE AMOUNT	10 545	14,587	14,261			Articles 97(3) 95 06 and 08 of CPD
OWN FUNDS REQUIREMENTS	В В.1		13,515	14,58/	14,261		C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
		Of which: Transitional adjustments included			U 10 0001		C 05.01 (r010;c040)	
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	19.67%	18.50%	18.83%	19.43%		
Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	21.87%	20.54%	20.91%	21.61%		
CET1 Capital	C.3	TOTAL CAPITAL RATIO (transitional period)	26.67%	24.95%	25.39%	26.25%	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-	
Fully loaded CET1 RATIO (%)	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,658	2,698	2,685	2,031	A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	-
Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	19.67%	18.50%	18.83%		[D.1]/[B-B.1]	-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
Memo items			_	•			_	•
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	

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



Overview of Risk exposure amounts

		R	WAs		
(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE
Credit risk (excluding CCR and Securitisations)	11,782	12,857	12,522	11,994	C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c260, s002)]-[C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460,
Of which the standardised approach	374	461	480	490	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	11,392	12,379	12,010	11,466	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)	344	369	370	360	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, s0
Credit valuation adjustment - CVA	246	262	280	253	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	245	229	218	173	Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach	245	229	218	173	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	Q3 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5 from Q4 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	899	870	870	870	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	899	870	870	870	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	0	0	Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) from Q4 2018: Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total	13,515	14,587	14,261	13,649	





	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019
(mln EUR) Interest income	1,906	2,539	625	1,242
Of which debt securities income	241	318	74	145
Of which loans and advances income	756	1,016	260	515
Interest expenses	1,573	2,092	509	1,015
(Of which deposits expenses)	548	722	168	335
(Of which debt securities issued expenses)	221	296	77	153
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	4	6	1	3
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	23	32	6	16
Gains or (-) losses on financial assets and liabilities held for trading, net	18	-1	-7	-21
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-16	-8	4	15
Gains or (-) losses from hedge accounting, net	-1	-1	-1	-1
Exchange differences [gain or (-) loss], net	-2	-2	-1	-2
Net other operating income /(expenses)	-24	-25	-21	-22
TOTAL OPERATING INCOME, NET	335	448	98	216
(Administrative expenses)	135	192	45	92
(Depreciation)	10	14	4	8
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	8	18	-1	-3
(Commitments and guarantees given)	-1	5	0	-1
(Other provisions)	9	12	-1	-2
Of which pending legal issues and tax litigation ¹		-2		
Of which restructuring ¹		9		
(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)	9	9	1	1
(Financial assets at fair value through other comprehensive income)	0	0	0	-1
(Financial assets at amortised cost)	10	9	2	2
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	1	1	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	171	215	48	117
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	138	179	40	98
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	138	179	40	98
Of which attributable to owners of the parent	138	179	40	98
⁽¹⁾ Information available only as of end of the year ⁽²⁾ For JERS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, pet" must be read as "n a "				

⁽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."

2019 EU-wide Transparency Exercise P&L Deutsche Pfandbriefbank AG



(mln EUR) As of 30/09/2018						As of 31/	12/2018		As of 31/03/2019					As of 30/	06/2019		
		Fa	ir value hierarc	hy		Fa	ir value hierarcl	ıy		Fai	ir value hierarc	hy		Fair value hierarchy			
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	3,569				3,074				4,051				4,621				IAS 1.54 (i)
Financial assets held for trading	719	0	719	0	749	0	749	0	741	0	741	0	851	0	851	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	789	3	548	239	910	11	429	470	691	3	342	346	673	3	346	324	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	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	2,013	1,312	519	182	1,984	1,317	510	156	1,981	1,321	507	154	1,806	1,277	388	141	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	47,922				48,655				50,146				49,377				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	2,136	0	2,136	0	2,207	0	2,207	0	2,408	0	2,408	0	2,572	0	2,572	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	0				2				11				20				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	195				188				226				215				
TOTAL ASSETS	57,344				57,769				60,256				60,135				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

(mln	EUR)		,	As of 30/09/20	18					As of 31	/12/2018					As of 31/0	3/2019					As of 30	/06/2019			
		Gross car	rying amount		Accu	mulated impair	ment	Gross	s carrying amoun	it	Асси	umulated impair	ment	Gr	oss carrying amo	ount	Accun	nulated impai	rment	Gro	ss carrying an	nount	Accu	mulated impai	rment	
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	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	credit risk since	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 edit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	assets	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	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit- impaired assets	Stage 1 Assets withour significant increase in credit risk since initial recognition	increase in credit risk since initial recognition	Stage 3 Credit- impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit- impaired assets	References
Financial assets at fair	Debt securities	1,31	.6 268	() 0	-1	0	1,282	282	(D I	0 -1) 1,28	5 283	0	С	-1	() 1,272	2 145	5	0 0) 0	0	Annex V.Part 1.31, 44(b)
value through other comprehensive income	Loans and advances	43	:0 C	C	0 0	0	0	420	0	(D	0 0) 41	4 0	0	С	C	C) 389	9 ()	0 0) 0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	7,58	35 551	C) -1	-4	0	7,495	544	(- c	1 -3		7,61	4 541	0	-1	-4	(7,382	2 430)	0 -1	-4	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	37,49	9 2,054	346	5 -10	-39	-58	38,833	1,578	316	5 -1	2 -38	-5	5 40,18	3 1,606	315	-14	-38	-55	5 40,045	5 1,434	17	3 -12	-35	-33	Annex V.Part 1.32, 44(a)

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

2019 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution



Image: constraint of the	[SA					IM									IM						
Image: bit in European in Europ				VaR <i>(Memoran</i>	ndum item)	STRESSED VaR (1	Memorandum item) A	ND MIGRAT	TION RISK				VaR <i>(Memor</i> a	andum item)	STRESSED VaR (M	lemorandum item)	DEFAUL MIGRATI(T AND ON RISK		ICE RISKS CA IARGE FOR CT		
Traded Debt Instruments 0	(mln EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS	PREVIOUS	FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS		ERAGE LAS	AST MEASURE	floor /	2 WEEKS VERAGE IEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS	PREVIOUS DAY (VaRt-1)	FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS	LATEST AVAILABLE (SVaRt	- AVERAGE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
of which: General risk Of which: Specific risk Equites 0		As of 30/09/2018	As of 31/12/2018				As of 30/09/2	2018								As of 31/1	2/2018					
As of 31/03/2019As of 30/06/2019As of 30/06/2019As of 30/06/2019Traded Debt Instruments Of which: General risk Of which: Specific risk Equities000	Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange 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 0 0 0 0 0	0 0 0 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: General risk00 <th< th=""><th>Total</th><th></th><th></th><th>0</th><th>0</th><th>0</th><th>0 As of 31/03/2</th><th>0 2019</th><th>0</th><th>0</th><th>0 0</th><th>0</th><th>0</th><th>0</th><th>0</th><th>.</th><th></th><th>0</th><th>0</th><th> 0 </th><th>0</th><th>0</th></th<>	Total			0	0	0	0 As of 31/03/2	0 2019	0	0	0 0	0	0	0	0	.		0	0	0	0	0
Of which: Specific risk00 <t< td=""><td>Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk</td><td>0</td><td>0</td><td>0 0 0 0 0 0 0 0 0 0</td><td>0 0 0 0 0 0 0 0 0</td><td>0 0 0 0 0 0 0 0 0</td><td>0 0 0 0 0 0 0 0 0</td><td></td><td></td><td></td><td></td><td></td><td>0 0 0 0 0 0 0 0 0 0</td><td>0 0 0 0 0 0 0 0 0 0</td><td>0 0 0 0 0 0 0 0 0 0</td><td>0 0 0 0 0 0 0 0 0 0</td><td></td><td></td><td>0</td><td>0</td><td>0</td><td></td></t<>	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 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0						0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 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 OV1 template.

2019 EU-wide Transparency Exercise

Market Risk



Credit Risk - Standardised Approach

Deutsche Pfandbriefbank AG

					Standardise	ed Approach			
			As of 30/	09/2018			As of 31	/12/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(mln EUR, %)					-			
	Central governments or central banks	0	281			0	293	0	
	Regional governments or local authorities	59	712	0		5/	669	0	
	Public sector entities Multilateral Development Banks	1,034	980	0		0 965	912	0	
	International Organisations	1,054	960	0		0	912	0	
	Institutions	93	93	2		92	92	2	
	Corporates	949	192			1,082	219	217	
	of which: SME	5	5	5		3	3	3	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Consolidated data	Secured by mortgages on immovable property	99	99	35		98	98	34	
	of which: SME	7	7	3		6	6	2	
	Exposures in default	3	3	3	0	3	3	3	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	3	3	3		3	3	3	
	Equity	0	0	0		0	0	0	
	Other exposures	83	83	144		86	86	204	
	Standardised Total ²	(1) 2,323	2,447	376	0	2,386	2,375	5 463	1

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

⁽²⁾ Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

Standardise	ed Approach
As of 30/09/2018	As of 31/12/2018

	(mln EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	219	0		0	166	0	
	Regional governments or local authorities	59	220	0		57	206	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	93	93	2		92	92	2	
	Corporates	32	25	24		31	24	23	
	of which: SME	5	4	4		3	3	3	
	Retail	0	0	0		0	0	0	
GERMANY	of which: SME	0	0	0		0	0	0	
GERMANT	Secured by mortgages on immovable property	17	17	6		14	14	5	
	of which: SME	7	7	3		6	6	2	
	Exposures in default	3	3	3	0	3	3	3	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	83	83	144		86	86	204	
	Standardised Total ²				0				0

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

					Standardise	d Approach				
			As of 30/09/2018 As of 31/12/2018							
		Original Exposure ¹	Driginal Exposure ¹ Exposure Value ¹ Risk exposure amount Value adjustments and provisions ² Original Exposure ¹ Exposure Value ¹ Risk exposure							
	(mln EUR, %)		^	^		0	75			
	Central governments or central banks	0	0	0		0	75	0		
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	0	0	0		0	0	0		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations Institutions	0	0	0		0	0	0		
	Corporates	56	0 34	0 34		319	96	0		
	of which: SME	50	۲-C ۵	0 1		0	50	90		
	Retail	0	0	0		0	ů O	0		
	of which: SME	0	0	0		0	0	0		
FRANCE	Secured by mortgages on immovable property	0	0	0		0	0	0		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	0	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Equity	0	0	0		0	0	0		
	Other exposures	0	0	0		0	0	0		
	Standardised Total ²				0				0	

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

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

			Standardised Approach									
			As of 30,	/09/2018			As of 31,	/12/2018				
		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			
	(mln EUR, %)											
	Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities	0	493	0		0	463	0				
	Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	0	0	0		0	0	0				
	Corporates of which: SME	493	0	0		463	0	0				
	Retail	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
AUSTRIA	Secured by mortgages on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0	-	0	0	0				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				0				0			

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

exposures, but includes general credit risk adjustments.



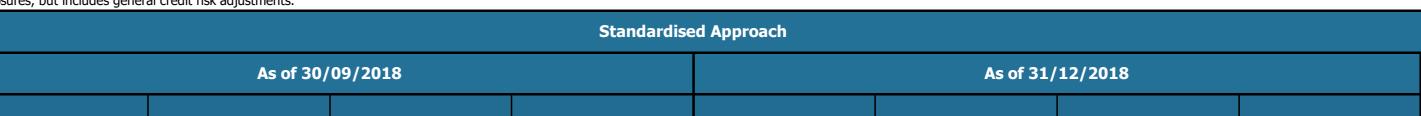
Credit Risk - Standardised Approach

Deutsche Pfandbriefbank AG

					Standardise	d Approach				
			As of 30/	09/2018			As of 31/12/2018 Exposure Value1 Risk exposure amount Value adjustments and provisions2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			
		Original Exposure ¹	Original Exposure ¹ Exposure Value ¹ Risk exposure amount Value adjustments and provisions ² Original Exposure ¹ Exposure Value ¹ Risk exposure amount							
	(mln EUR, %) Central governments or central banks	0	0	0		0	0	0		
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	0	0	0		0	0	0		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	0	0	0		0	0	0		
	Corporates	0	0	0		0	0	0		
	of which: SME	0	0	0		0	0	0		
	Retail	0	0	0		0	0	0		
LUXEMBOURG	of which: SME	0	0	0		0	0	0		
	Secured by mortgages on immovable property	0	0	0		0	0	0		
	of which: SME	0	0	0	0	0	0	0	0	
	Exposures in default Items associated with particularly high risk	0	0	0	0	0	0	0	U	
	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)	3	3	3		3	3	3		
	Equity	0	0	0		0	0	0		
	Other exposures	0	0	0		0	0	0		
	Standardised Total ²				0				0	

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

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



		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
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
UNITED STATES	of which: SME	0	0	0		0	0	0	
UNITED STATES	Secured by mortgages on immovable property	82	82	29		83	83	29	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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

⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

exposures, b	ut includes	general	credit risk	adjustments.	
--------------	-------------	---------	-------------	--------------	--

			Standardised Approach								
			As of 30/	09/2018			As of 31	/12/2018			
		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		
	(mln EUR, %)										
	Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	95	95	95		95	95	95			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
SPAIN	of which: SME	0	0	0		0	0	0			
	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0	0	0	0	0	0		
	Exposures in default Items associated with particularly high risk	0	0	0	U	0	0	0	U		
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²				0				0		

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

⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

exposures, but includes general credit risk adjustments.

			Standardised Approach									
			As of 30/09/2018 As of 31/12/2018									
		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			
	(mln EUR, %)											
	Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	0	0	0		0	0	0				
	Corporates	0	0	0		0	0	0				
	of which: SME Retail	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
ITALY		0	0	0		0	0	0				
	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0				
	Items associated with particularly high risk	0	0	0	0	0	0	0				
	Covered bonds	0	0			0	0					
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				0		-					

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

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



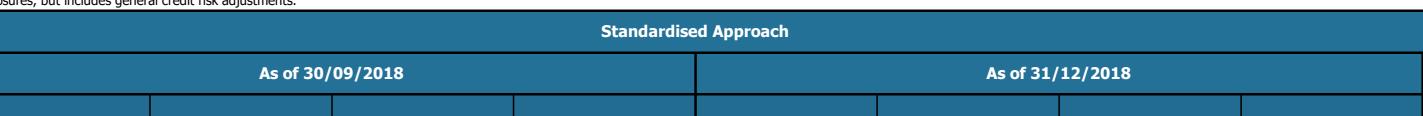
Credit Risk - Standardised Approach

Deutsche Pfandbriefbank AG

					Standardise	d Approach			
			As of 30/	/09/2018			As of 31	/12/2018	
		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
	(mln EUR, %) Central governments or central banks	0	13	0		0	0	0	
	Regional governments or local authorities	0	13	0		0	0	0	
	Public sector entities	0	0			0	0		
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	33	33	33		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
UNITED KINGDOM	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on miniovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity Other exposures	0	0			0	0		
	Standardised Total ²	0	0	0	0	0	0	0	0
	Stanuaruiseu Total				, v		() I I'' I'' (C))		U

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

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



		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
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	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	
FOLAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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

exposures, but includes general credit risk adjustments.
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			Standardised Approach								
			As of 30/09/2018 As of 31/12/2018								
		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, %)	0	0	0		0	0	0			
	Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0				
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
SWEDEN	of which: SME	0	0	0		0	0	0			
JVLDLIN	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	(
	Items associated with particularly high risk Covered bonds	0	0			0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²				0				C		

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

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



Credit Risk - Standardised Approach

Deutsche Pfandbriefbank AG

					Standardise	ed Approach			
			As of 31/	03/2019			As of 30,	/06/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(mln EUR, %)					-		-	
	Central governments or central banks	0	312	0		0	307	0	
	Regional governments or local authorities	57	668	0		56	636	0	
	Public sector entities	0	0 778	0		0	0	0	
	Multilateral Development Banks International Organisations	830	//8	0		034 0	784 0	0	
	Institutions	131	131	3		137	137	3	
	Corporates	1,126	214			1,170	262	260	
	of which: SME	101	100	100		117	110	110	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Consolidated data	Secured by mortgages on immovable property	100	100	35		98	98	34	
	of which: SME	7	7	2		7	7	2	
	Exposures in default	3	3	3	0	3	3	3	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	3	3	3		3	3	3	
	Equity		0	0		0	0	0	
	Other exposures	95	95	227		۶۶ ۵ ۵۵۵	2 2 4 2	189	
	Standardised Total ²	2,346	2,305	483	1	2,390	2,318	493	1

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

(2) Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

Standardise	ed Approach
As of 31/03/2019	As of 30/06/2019

	(mln EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	146	0		0	140	0	
	Regional governments or local authorities	57	205	0		56	201	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	131	131	3		137	137	3	
	Corporates	14	9	8		23	18	17	
	of which: SME	3	2	2		6	5	5	
	Retail	0	0	0		0	0	0	
GERMANY	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	15	15	5		14	14	5	
	of which: SME	7	7	2		7	7	2	-
	Exposures in default	3	3	3	0	3	3	3	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity Other exposures	U 95	95	227		89	0 89	189	
	Standardised Total ²				0		05		0

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

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

					Standardise	d Approach			
			As of 31/	03/2019			As of 30/	06/2019	
		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
	(mln EUR, %)		110				110		
	Central governments or central banks	0	110	0		0	110	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	394	102	102		466	144	144	
	of which: SME	0	0	0		15	9	9	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
FRANCE	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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

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

					Standardise	d Approach			
			As of 31/	03/2019			As of 30,	/06/2019	
		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
	(mln EUR, %)						^		
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	463	0		0	435	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates	463	0	0		435	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
AUSTRIA	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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

exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Deutsche Pfandbriefbank AG

					Standardise	d Approach				
			As of 31	/03/2019			As of 30	30/06/2019		
	(mln 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	
LUXEMBOURG	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	0 0 0 0 0 0 2 2 2 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 2 2 2 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 2 2 2 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	
	Other exposures Standardised Total ²	0		0	0	0	0	0	0	

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

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

exposures, but includes genera											
			Standardise	d Approach							
	As of 31/	03/2019		As of 30/06/2019							

		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
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
UNITED STATES	of which: SME	0	0	0		0	0	0	
UNITED STATES	Secured by mortgages on immovable property	85	85	30		84	84	29	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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

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

					Standardise	d Approach			
			As of 31/	/03/2019			As of 30	/06/2019	
		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
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	95	95	95		95	95	95	
	of which: SME	95	95	95		95	95	95	
	Retail	0	0	0		0	0	0	
SPAIN	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	U
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0			0	0	0	
	Collective investments undertakings (CIU)	0	0			0	0		
	Equity		0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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

					Standardise	d Approach			
			As of 31,	/03/2019			As of 30	/06/2019	
		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
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	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	
1.7.21	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	U
	Items associated with particularly high risk Covered bonds	0	0	0		0	U	0	
		0	0			0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0			0	0	0	
		0	0			0	0	0	
	Equity Other exposures	0	0			0	0	0	
	Standardised Total ²	0	0		0	0	0	0	
	Stanuaruiseu Totai				0				0

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

(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Deutsche Pfandbriefbank AG

					Standardise	d Approach			
			As of 31/	/03/2019			As of 30	/06/2019	
		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
	(mln EUR, %)	0 0							
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0			0	0	0	
	Retail	0	0	0		0	0	0	
	of which SME	0	0	0		0	0	0	
UNITED KINGDOM	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²	(1) 0 : :			0		())) ()))))))))))))))		0

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

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

exposures, but includes genera											
			Standardise	d Approach							
	As of 31/	03/2019		As of 30/06/2019							

		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
	(mln EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	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	
FOLAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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

		Standardised Approach As of 31/0/2019 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 0 0												
			As of 31,	/03/2019			As of 30	/06/2019						
		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					
	(mln EUR, %)													
	Central governments or central banks	0	0	0		0	0	0						
	Regional governments or local authorities	0	0	0		0	0	0						
	Public sector entities	0	0	0		0	0	0						
	Multilateral Development Banks	0	0	0		0	0	0						
	International Organisations	0	0	0		0	0	0						
	Institutions	0	0	0		0	0	0						
	Corporates	0	0	0		0	0	0						
	of which: SME	0	0	0		0	0	0						
	Retail of which: SME	0	0	0		0	0	0						
SWEDEN		0	0	0		0	0	0						
_	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0						
	Exposures in default	0	0	0	0	0	0	0						
	Items associated with particularly high risk	0	0		U	0	0	0						
	Covered bonds	0	0	0		0 0	0	0						
	Claims on institutions and corporates with a ST credit assessment	0	0	0		n l	0	0						
	Collective investments undertakings (CIU)	0	0	0		0	0	0						
	Equity	0	0	0		0 I	0	0						
	Other exposures	0	0	0		0	0	0						
	Standardised Total ²				0	-	-							

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



Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

							IRB Ap	proach					
				As of 30/	09/2018					As of 31/	12/2018	.2/2018	
		Original Exp	osure ¹	Exposure Value ¹	Risk exposu	re amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposure amount		Value adjustments and
	(mln EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments	17,755	0	20,355	2,406	0	5	17,144	0	19,732	2,605	0) 5
	Institutions	7,043	0	6,151	2,421	0	2	7,149	0	6,165	2,613	0) 2
	Corporates	31,230	252	28,555	6,906	0	82	32,487	218	29,745	7,527	136	
	Corporates - Of Which: Specialised Lending	24,034	209	23,295	6,015	0	44	25,607	206	,	6,653	129	52
	Corporates - Of Which: SME	2,489	40	2,406	349	0	2	2,273	8	2,200	309	5	5
	Retail	0	0	0	0	0	0	0	0	0	0	0)
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	0	0	0	0	0	
	Other non credit-obligation assets		0	Ū	16					3	18		
	IRB Total ²				11,748						12,763		

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



		Original	Exposure⁺	Exposure	Risk exposu	ire amount	adjustments	Original E	xposure	Exposure	Risk exposu	re amount	adjustments
	(mln 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	6,634		8,269	0	C	0 0	5,951	0	7,582	0	(0 0
	Institutions	1,360		489	75	C	0 0	1,238	0	354	71	(D C
	Corporates	11,528		10,987	2,535	C) 8	11,529	27	10,999	2,487	17	7 15
	Corporates - Of Which: Specialised Lending	6,569		6,303	1,730	C) 5	6,774	16	6,515	1,702	10) 12
	Corporates - Of Which: SME	2,131	40	2,049	311	C) 2	2,040	8	1,973	300	Ľ	5 2
	Retail	0	0	0	0	C	0	0	0	0	0	(D C
	Retail - Secured on real estate property	0	0	0	0	C	0	0	0	0	0	(D C
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	C	0	0	0	0	0	(D C
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	C	0	0	0	0	0	(0 0
	Retail - Qualifying Revolving	0	0	0	0	C	0	0	0	0	0	(0 0
	Retail - Other Retail	0	0	0	0	C	0 0	0	0	0	0	(0 0
	Retail - Other Retail - Of Which: SME	0	0	0	0	C	0	0	0	0	0	(0 0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	C	0	0	0	0	0	(0 0
	Equity	0	C	0	0	C	0	0	0	0	0	(0 0
	Other non credit-obligation assets												
	IRB Total												

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

						IRB Ap	oproach				
				As of 30/	09/2018			As of 31,	/12/2018		
		Original E	xposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and	Original Exposure ¹	Exposure Value ¹	Risk exposı	ure amount	Value adjustments and
	(mln EUR, %)		Of which: defaulted	value	Of which: defaulted	provisions	Of which: defaulted	value		Of which: defaulted	provisions
FRANCE	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets	1,709 2,469 3,634 3,232 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	1,757 2,586 3,291 3,092 76 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 2 0 2 0 0 0 0 0 0 0 0	1,718 2,956 3,797 3,505 89 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1,766 0 2,995 0 3,526 0 3,361 0 82 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	52 787 982 962 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		D 0 D 0 D 2 D 2 D 2 D 0 D 0 D 0 D 0 D 0 D 0 D 0 D 0 D 0 D 0 D 0 D 0 D 0 D 0 D 0 D 0
	IRB Total						rsion factors or credit risk mitigation				

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

IRB A	pproach
As of 30/09/2018	As of 31/12/2018

		Original Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposı	ire amount	Value adjustments and
	(mln EUR, %)	Of which: defaulted	Funde		Of which: defaulted	provisions		Of which: defaulted	Fulle		Of which: defaulted	provisions
	Central banks and central governments	4,683 0	5,236	0	0	0	4,796	0	5,350	0	C) 0
	Institutions	293 0	, 0	0	0	0	295	0	, 0	0	C	0 0
	Corporates	721 0	460	87	0	0	758	0	497	116	C	0 0
	Corporates - Of Which: Specialised Lending	373 0	372	73	0	0	411	0	410	102	C	0 0
	Corporates - Of Which: SME	17 0	17	3	0	0	16	0	16	2	C	0 0
	Retail	0 0	0	0	0	0	0	0	0	0	C	0 0
	Retail - Secured on real estate property	0 0	0	0	0	0	0	0	0	0	C	0 0
	Retail - Secured on real estate property - Of Which: SME	0 0	0	0	0	0	0	0	0	0	C	0 נ
AUSTRIA	Retail - Secured on real estate property - Of Which: non-SME	0 0	0	0	0	0	0	0	0	0	C) 0
	Retail - Qualifying Revolving	0 0	0	0	0	0	0	0	0	0	C) 0
	Retail - Other Retail	0 0	0	0	0	0	0	0	0	0	C) 0
	Retail - Other Retail - Of Which: SME	0 0	0	0	0	0	0	0	0	0	C) 0
	Retail - Other Retail - Of Which: non-SME	0 0	0	0	0	0	0	0	0	0	C) 0
	Equity	0 0	0	0	0	0	0	0	0	0	C	0 0
	Other non credit-obligation assets											
	IRB Total											

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

					IRB Ap	oproach				
			As of 30,	/09/2018			As of 31	/12/2018		
		Original Exposure ¹	Exposure	Risk exposure amount	Value adjustments	Original Exposure ¹	Exposure	Risk exposu	ıre amount	Value adjustments
		Of which:	Value ¹	Of which:	and provisions	Of which:	Value ¹		Of which:	and provisions
	(mln EUR, %)	defaulted		defaulted		defaulted	<u> </u>		defaulted	
	Central banks and central governments Institutions	0		0		0	0 0	0		
		4 048	2 042	853		4 221	0 4 1 1 5	1 946		
	Corporates	4,048 (4,041 () 3,943) 3,936		2	4,331 4,324	0 4,115 0 4,108	940 944		4
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	4,041	3,930	651		4,324	0 4,100 0 7	944		4
	Retail			0		/	0 7	2		
				0		0		0		
	Retail - Secured on real estate property			0		0		0		
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME			0		0		0		
	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	0		0		0		0		
	Retail - Other Retail					0		0		
	Retail - Other Retail - Of Which: SME					0		0		
	Retail - Other Retail - Of Which: non-SME							0		
								0		
	Other non credit-obligation assets							0		0
	IRB Total									

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



Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

							IRB Ap	proach					
				As of 30/	09/2018					As of 31/	12/2018		
		Original	Exposure ¹	Exposure	Risk exposu	cposure amount Value adjustments and		adjustments		Exposure	Risk exposure amount		Value adjustments
	(mln EUR, %)	Of which: defaulted 0 0 11 0		Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
UNITED STATES	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME	0 11 1,750 1,647 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 11 1,614 1,614 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 6 326 326 0 0 0 0 0 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 0 0 0	0 15 2,094 1,993 0 0 0 0 0 0 0 0 0 0 0 0 0	C C C	0 15 1,922 1,921 0 0 0 0 0 0 0 0 0 0 0 0 0	0 8 464 464 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 1 0 1 0 0 0 0 0 0 0 0 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												

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

							IRB Ap	proach					
				As of 30/	/09/2018					As of 31,	/12/2018		
		Original	Exposure ¹	Exposure	Risk exposu	re amount	Value adjustments	Original E	xposure ¹	Exposure	Risk exposı	ure amount	Value adjustments
	(mln 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	1,231		1,231	407	C) 1	1,172	0	1,172	405		0 (
	Institutions	1,289		1,289	330	C	0 0	1,293	0	1,293	345		0 (
	Corporates	198		198	150	C	0 0	314	0	314	261		0 (
	Corporates - Of Which: Specialised Lending	198	0	198	150	C	0 0	286	0	286	255	(0 (
	Corporates - Of Which: SME	0	0	0	0	C	0 0	0	0	0	0	(0 (
	Retail	C	0	0	0	C	0 0	0	0	0	0	(0 (
	Retail - Secured on real estate property	0	0	0	0	C	0 0	0	0	0	0		0 (
SPAIN	Retail - Secured on real estate property - Of Which: SME	C	0	0	0	C	0 0	0	0	0	0	(0 (
SPAIN	Retail - Secured on real estate property - Of Which: non-SME	C	0	0	0	C	0 0	0	0	0	0	(0 (
	Retail - Qualifying Revolving	0	0	0	0	C	0 0	0	0	0	0		0 (
	Retail - Other Retail	C	0	0	0	C	0 0	0	0	0	0	(0 (
	Retail - Other Retail - Of Which: SME	C	0	0	0	C	0 0	0	0	0	0	(0 (
	Retail - Other Retail - Of Which: non-SME	C	0	0	0	C	0 0	0	0	0	0	(0 (
	Equity	0	0	0	0	C	0 0	0	0	0	0	(0 (
	Other non credit-obligation assets												
	IRB Total												

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

						IRB Ap	oproach				
			As of 30/	/09/2018				As of 31	/12/2018		
		Original Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original Exposure ¹	Exposure	Risk exposi	ure amount	Value adjustments
	(mln EUR, %)	Of which: defaulted	- Value ¹		Of which: defaulted	and provisions	Of which: defaulted			Of which: defaulted	and provisions
	Central banks and central governments	1,492) 1,492	1,464) 1	1,486	0 1,486	1,624		0 1
	Institutions	585	566	496		0	538	0 526			0 0
	Corporates	46 14	1 14	0	0	10) 121	14 78	35	9	э 10
	Corporates - Of Which: Specialised Lending	14 14	1 14	0		10	88	14 78	35	9	Э 10
	Corporates - Of Which: SME	0	0 0	0	(0	0 0	0 (0	(J 0
	Retail	0	0 0	0	(0	0 0	0 0	0		J 0
	Retail - Secured on real estate property	0	0 0	0	(0	0 0	0 0	0		J 0
ITALY	Retail - Secured on real estate property - Of Which: SME	0	0 0	0	(0	0 0	0 0	0		J 0
ITALI	Retail - Secured on real estate property - Of Which: non-SME	0	0 0	0	(0	0 0	0 0	0		J 0
	Retail - Qualifying Revolving	0) 0	0	0	0	0 0	0 0	0		J 0
	Retail - Other Retail	0	0 0	0	(0 0	0 0	0 0	0		J 0
	Retail - Other Retail - Of Which: SME	0	0 0	0	(0	0 0	0 0	0		J 0
	Retail - Other Retail - Of Which: non-SME	0	0 0	0	(0 0	0 0	0 0	0		J 0
	Equity	0	0	0	(0	0	0 (0		0 C
	Other non credit-obligation assets										
	IRB Total	(1) Original experime unlike Experim									

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

		IRB Approach As of 30/09/2018 As of 31/12/2018										
			As of 30/	/09/2018				As of 31	/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure am	nount Valu adjustn an	nents	al Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustment and	
	(mln EUR, %)	Of which: defaulted	Value		which: provis		Of which: defaulted	Value		Of which: defaulted	provisions	
	Central banks and central governments	5 () 16	0	0	0	4	0 14	0		D	
	Institutions	720 0) 720	139	0		98	0 498	113		D	
	Corporates	1,606 0) 1,594	304	0	1 1,		0 1,562	261		0	
	Corporates - Of Which: Specialised Lending	1,371 0) 1,359) 235	271	0		54	0 1,329	229		0	
	Corporates - Of Which: SME	235 0	235	33	0	0	.21	0 121	4			
	Retail	0 0	0	0	0	0	0	0 0	0			
	Retail - Secured on real estate property	0 0	0	0	0	0	0	0 0	0			
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0	0		0			
	Retail - Qualifying Revolving			0	0	0	0		0			
	Retail - Other Retail			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	Ő	0 0	0			
	Equity			0	0	0	0	0 0	0			
	Other non credit-obligation assets				-	-	-				-	
	IRB Total											

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

						IRB Ap	proach				
			As of 30/	09/2018				As of	31/12/2018		
		Original Exposure ¹	Exposure Value ¹	Risk exposu	re amount	Value adjustments and	Original Exposu	re ¹ Exposure Value ¹	Risk expos	ure amount	Value adjustments and
	(mln EUR, %)	Of which: defaulted	value	Γ	Of which: defaulted	provisions		which: aulted		Of which: defaulted	provisions
POLAND	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets	274 0 0 0 1,351 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0) 274) 0) 1,342) 1,342) 0	10 0 454 454 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0	275 0 1,328 1,328 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 5 0 0 1,	75 10 0 0 16 552 16 552 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 0 3 0 3 0 0 0 0 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	⁽¹⁾ Original expective, unlike Expective									

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

						IRB Ap	oproach				
			As of 30,	/09/2018				As of 31	/12/2018		
		Original Exposure ¹	Exposure Value ¹	Risk exposu	ure amount	Value adjustments and	Original Exposure ¹	Exposure Value ¹	Risk exposu	ure amount	Value adjustments and
	(mln EUR, %)	Of which: defaulted	value		Of which: defaulted	provisions	Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments	43 () 43	0	() 0	43	0 43	0		0 0
	Institutions	0 0	0 0	0	C	0 0	0	0 0	0		0 0
	Corporates	1,179 (1,170	206	C	0 0	1,224	0 1,217	210		0 0
	Corporates - Of Which: Specialised Lending	1,179 (1,170	206	C	0 0	1,224	0 1,217	210		0 0
	Corporates - Of Which: SME	0 0	0 0	0	C	0 0	0	0 0	0		0 0
	Retail	0 (0 0	0	C	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
SWEDEN	Retail - Secured on real estate property - Of Which: SME	0 0	0	0		0	0		0		0
SWEBER	Retail - Secured on real estate property - Of Which: non-SME	0		0			0		0		
	Retail - Qualifying Revolving Retail - Other Retail	0		0			0		0		
	Retail - Other Retail - Of Which: SME			0			0		0		
	Retail - Other Retail - Of Which: non-SME			0					0		
	Equity	0		0			0		0		
	Other non credit-obligation assets										
	IRB Total										

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



Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

							IRB Ap	proach					
				As of 31/	03/2019					As of 30/	06/2019		
		Original E	xposure ¹	Exposure Value ¹	Risk exposu	re amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposu	ure amount	Value adjustments and
	(mln EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
Consolidated data	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets	18,128 7,046 33,443 26,817 1,859 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 212 200 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2,599 2,543 7,235 6,550 201 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 132 125 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5 2 87 51 1 0 0 0 0 0 0 0 0	18,301 6,610 33,324 26,696 2,021 0 0 0 0 0 0 0 0 0 0 0 0 0 0	202		2,374 6,983	0 0 126 119 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	IRB Total ²				12,409					mitigation technic	11,860		

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 IRB Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.



		Original I	Original Exposure ¹ Exp Va		Risk exposi	ure amount	adjustments	Original E	xposure ⁺	Exposure Value ¹	Risk exposu	ire amount	adjustmen and
	(mln EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	provisio
	Central banks and central governments	6,680	0	8,318	0	0	0	6,892	0	8,525	0	<u>с</u>	J
	Institutions	1,316	0	407	72	0	0	1,408	0	479	89	ر ر	J
	Corporates	12,111	23	11,632	2,550	14	15	12,194	22	11,566	2,553	14	ŧ
	Corporates - Of Which: Specialised Lending	7,687	13	7,416	1,980	8	11	7,733	13	7,320	1,881	3	3
	Corporates - Of Which: SME	1,707	8	1,677	192	5	1	1,717	9	1,673	312	1 5	5
	Retail	0	0	0	0	0	0	0	0	0	0	۲ ۱	J
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	۲ ۱	J
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	۲ ۱	J
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	o	۲ ر	J
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	o	C C	J
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	o	C C	J
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	o	۲ ر	J
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	C C	J
	Equity	0	0	0	0	0	0	0	0	0	0	C C	J
	Other non credit-obligation assets												
	IRB Total												

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

							IRB Ap	proach					
				As of 31/	03/2019					As of 30/	06/2019		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposi	ure amount	Value adjustments	Original E	xposure ¹	Exposure Value ¹	Risk exposi	ure amount	Value adjustments
	(mln EUR, %)		Of which: defaulted	value		Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	and provisions
	Central banks and central governments	1,728		1,772	50	C) 1	1,734	0	1,778	49) 1
	Institutions	2,745	0	2,792	768	C	0	2,711	0	2,758	756	(0 0
	Corporates	3,891	0	3,515	854	C) 2	3,913	0	3,573	834	() 2
	Corporates - Of Which: Specialised Lending	3,588	0	3,336	817	C	2	3,495	0	3,296	776	C) 2
	Corporates - Of Which: SME	7	0	7	1	C	0 0	132	0	110	21	(0 0
	Retail	0	0	0	0	C	0 0	0	0	0 0	0	C	0 0
	Retail - Secured on real estate property	0	0	0	0	C	0	0	0	0	0	(0 0
FRANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	C	0	0	0	0	0	(0 0
TRAILE	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	(0	0	0	0	0	(0
	Retail - Qualifying Revolving	0	0	0	0		0	0	0	0	0	(0
	Retail - Other Retail	0	0	0	0		0	0	U	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	0		0	0		0	0	0	0	0		
	Equity Other non credit-obligation assets	0	U	U	0	L L	0	0	U	0	0	L L	0
	IRB Total												
L								version factors or cre	19. 1.1				

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

IRB Ap	oproach
As of 31/03/2019	As of 30/06/2019

		Original Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposure am	nount	Value adjustments and
	(mln EUR, %)	Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		which: faulted	provisions
	Central banks and central governments	4,988 0	5,551	0	0) 0	5,154	0	5,735	0	0	0
	Institutions	296 0	0	0	0	0 0	301	0	0	0	0	0
	Corporates	761 0	492	128	; C	0 0	771	0	491	59	0	0
	Corporates - Of Which: Specialised Lending	410 0	409	115	; C	0 0	473	0	473	54	0	0
	Corporates - Of Which: SME	16 0	16	2	. C	0 0	16	0	16	2	0	0
	Retail	0 0	0	0	0	0 0	0	0	0	0	0	0
	Retail - Secured on real estate property	0 0	0	0	0 0	0 0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0 0	0	0	0 0	0 0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-SME	0 0	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	0	0
	Retail - Other Retail	0 0	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	0	0
	Retail - Other Retail - Of Which: non-SME	0 0	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											

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

			IRB Approach												
			As of 31/	03/2019					As of 30/0	06/2019					
	Original I	Exposure ¹	Exposure	Risk exposı	ure amount	Value adjustments	Original E	xposure ¹	Exposure Value ¹	Risk exposı	ire amount	Value adjustments			
(mln EUR, %)	Of which: defaulted		value⁻		Of which: defaulted	and provisions		Of which: defaulted	value⁻		Of which: defaulted	and provisions			
Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets IRB Total	0 2 4,359 4,353 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 2 4,156 4,149 7 0 0 0 0 0 0 0 0 0 0	0 1 898 897 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 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2 4,184 4,177 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2 4,069 4,062 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1 799 797 1 0 0 0 0 0 0 0 0 0 0 0 0 0 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) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).



Credit Risk - IRB Approach

Deutsche Pfandbriefbank AG

							IRB Ap	proach					
				As of 31/	03/2019					As of 30/	06/2019		
		Original I	Exposure ¹	Exposure	Risk exposur	re amount	Value adjustments	Original E	Exposure ¹	Exposure	Risk exposur	re amount	Value adjustments
	(mln EUR, %)		Of which: defaulted	Value ¹	Γ	Of which: defaulted	and provisions		Of which: defaulted	Value ¹	Γ	Of which: defaulted	and provisions
UNITED STATES	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0 14 2,331 2,187 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 14 2,151 2,106 0 0 0 0 0 0 0 0 0 0 0	0 8 478 474 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0	0 9 2,557 2,418 0 0 0 0 0 0 0 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 2,381 2,337 0 0 0 0 0 0 0 0 0 0 0 0	0 5 487 483 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
	IRB Total												

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

					IRB Ap	proach					
			As of 31/	/03/2019				As of 30/	06/2019		
		Original Exposure ¹	Exposure	Risk exposure amount	Value adjustments	Original E	Exposure ¹	Exposure	Risk exposi	ure amount	Value adjustments
	(mln 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	1,222 0	1,222		0 0	1,201		1,201	384		D
	Institutions	1,307 0	1,307		0 0	975	C	975	264		D
	Corporates	317 0	317	262	0 0	317	C	317	260		D
	Corporates - Of Which: Specialised Lending	317 0	317	262	0 0	317	C	317	260	(D
	Corporates - Of Which: SME	0 0	0	0	0 0	0	C	0	0	(D
	Retail	0 0	0	0	0 0	0	C	0	0	(D
	Retail - Secured on real estate property	0 0	0	0	0 0	0	C	0	0	(D
SPAIN	Retail - Secured on real estate property - Of Which: SME	0 0	0	0	0 0	0	C	0	0	(D
JFAIN	Retail - Secured on real estate property - Of Which: non-SME	0 0	0	0	0 0	0	C	0	0	(D
	Retail - Qualifying Revolving	0 0	0	0	0 0	0	C	0	0	(D
	Retail - Other Retail	0 0	0	0	0 0	0	C	0	0	(D
	Retail - Other Retail - Of Which: SME	0 0	0	0	0 0	0	C	0	0	(D
	Retail - Other Retail - Of Which: non-SME	0 0	0	0	0 0	0	C	0	0	(D
	Equity	0 0	0	0	0 0	0	C	0 0	0	(0
	Other non credit-obligation assets										
	IRB Total										

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

							IRB Ap	proach					
				As of 31/	03/2019					As of 30/	06/2019		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposi	ure amount	Value adjustments
	(mln EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
ITALY	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets	1,518 535 121 88 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 14	1,518 523 78 78 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,659 498 24 24 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1 0 10 10 10 10 10 10 10 10 10 10 10 0 <tr< th=""><th>1,519 518 121 88 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0</th><th>0 14</th><th>1,519 505 78 78 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0</th><th>1,660 472 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0</th><th></th><th>0 1 0 0 9 10 9 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0</th></tr<>	1,519 518 121 88 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 14	1,519 505 78 78 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,660 472 37 37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 1 0 0 9 10 9 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	IRB Total												

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

		IRB Approach											
			As of 31/	/03/2019					As of 30/	06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposi	ure amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustmei and	
	(mln EUR, %)	Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provision	
	Central banks and central governments	4 0	14	0	(0 0	3	0	12	0		0	
	Institutions	512 0	512	101	(0 0	370	0	370	68		0	
	Corporates	1,631 0	1,613			0 0	1,490	0	1,474	246		0	
	Corporates - Of Which: Specialised Lending	1,398 0	1,379	239	(0 0	1,256	(1,241	213		0	
	Corporates - Of Which: SME	122 0	122	4	(0 0	122	(122	4		0	
	Retail	0 0	0	0	(0 0	0		0	0		0	
	Retail - Secured on real estate property	0 0	0	0	(0	0		0	0		0	
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	0 0	0	0		0	0		0	0		0	
	Retail - Secured on real estate property - Of Which: non-SME	0 0	0	0			0		0	0		0	
	Retail - Qualifying Revolving Retail - Other Retail	0 0	0	0			0		0	0		0	
	Retail - Other Retail - Of Which: SME	0 0	0	0			0		0	0		0	
	Retail - Other Retail - Of Which: non-SME		0	0			0		0	0		0	
	Equity		0	0			0			0		0	
	Other non credit-obligation assets			0			0					Ŭ	
	IRB Total												

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

							IRB Ap	proach					
				As of 31/	03/2019					As of 30/	06/2019		
		Original I	xposure ¹	Exposure Value ¹	Risk exposı	ure amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposı	ire amount	Value adjustments and
	(mln EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
POLAND	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets	268 0 1,323 1,323 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	268 0 1,311 1,311 0 0 0 0 0 0 0 0 0 0 0 0 0	10 0 515 515 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 3 3 0 0 0 0 0 0 0 0 0 0 0 0	268 0 1,339 1,339 0 0 0 0 0 0 0 0 0 0 0		268 0 1,316 1,316 0 0 0 0 0 0 0 0 0 0 0	9 0 470 470 0 0 0 0 0 0 0 0 0 0 0 0		
	IRB Total	(1) Original synas											

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

	Original Exposure		As of 31/0	3/2019									
	Original Exposure						As of 30/06/2019						
	Original Exposure ¹		Original Exposure ¹ Ri Exposure Value ¹				Value adjustments and	Original Exposure ¹		Exposure Value ¹	Risk exposure amount		Value adjustments
(mln EUR, %)		vhich: aulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	and provisions	
<pre>wanks and central governments ons es ates - Of Which: Specialised Lending ates - Of Which: SME - Secured on real estate property cail - Secured on real estate property - Of Which: SME cail - Secured on real estate property - Of Which: non-SME - Qualifying Revolving - Other Retail cail - Other Retail - Of Which: SME cail - Other Retail - Of Which: non-SME n credit-obligation assets</pre>	43 0 1,246 1,180 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	43 0 1,239 1,173 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 195 187 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	43 0 1,195 1,195 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	43 0 1,188 1,188 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 193 193 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			
ail - (- (ail :ail	- Secured on real estate property - Of Which: non-SME Qualifying Revolving Other Retail - Other Retail - Of Which: SME - Other Retail - Of Which: non-SME	- Secured on real estate property - Of Which: non-SME 0 Qualifying Revolving 0 Other Retail - Other Retail - Of Which: SME 0 - Other Retail - Of Which: non-SME 0 0 0	- Secured on real estate property - Of Which: non-SME 000000000000000000000000000000000000	- Secured on real estate property - Of Which: non-SME 000000000000000000000000000000000000	- Secured on real estate property - Of Which: non-SME 000000000000000000000000000000000000	- Secured on real estate property - Of Which: non-SME 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	- Secured on real estate property - Of Which: non-SME O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	- Secured on real estate property - Of Which: non-SME 000000000000000000000000000000000000	- Secured on real estate property - Of Which: non-SME 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Secured on real estate property - Of Which: non-SME00000000Qualifying Revolving00<	- Secured on real estate property - Of Which: non-SME 0	- Secured on real estate property - Of Which: non-SME 0	

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



	(mln EUR)			On balance
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 asset held for trading
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Austria	0 0 0 0 0 277 5,241 5,518	0 0 0 0 277 5,241 5,518	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Belgium	0 0 0 0 130 0 130 0	0 0 0 0 130 0 130 0 130	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Bulgaria			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Cyprus			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Czech Republic	0 0 11 0 0 0 0 0 11	0 0 11 0 0 0 0 0 11	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Denmark			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Estonia			

General governments exposures by country of the counterparty

			As of 31/12/2018	3			
		Direc	ct exposures				
e sł	neet				Deriva	tives	
				Derivatives with pos	sitive fair value	Derivatives with	negative f
ets	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	Notiona
0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 79 0 79	0 0 0 0 0 196 5,241	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	
0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	5,438 0 0 0 0 130 0 130	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 11 0 0 0 0 0 11	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
5		11					

	Off balar	nce sheet			
	Off-balance sł	Off-balance sheet exposures			
fair value					
			Risk weighted exposure amount		
	Nominal	Provisions			
al amount	Nominal	Provisions			
0 0 0 0	0 0 0 0	0 0 0 0			
0 0 0	0 0 0	0 0 0			
0	0 0 0 0	0 0 0 0	0		
0 0 0 0 0 0	0 0 0 0	0 0 0 0			
0	0	0	0		
0 0 0	0 0 0	0 0 0			
0 0 0	0 0 0	0 0 0			
0	0	0	0		



	(mln EUR)			On balance sh
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
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Finland	0 0 0 0 45 0 45	0 0 0 0 45 0 45	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	France	4 102 27 0 590 605 1,723 3,051	4 102 27 0 590 605 1,723 3,051	0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Germany	74 573 590 112 260 1,607 1,121 4,338	74 573 590 112 260 1,607 1,121 4,338	0 0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Croatia			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Greece			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Hungary	0 0 119 0 0 0 0 0 119	0 0 119 0 0 0 0 0 119	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	Ireland	0 0 0 0 0 76 0 76 0	0 0 0 0 0 76 0 76 0 76	0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Italy	0 34 78 89 33 1,459 365 2,057	0 34 78 89 33 1,458 364 2,056	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	Latvia	2,037 0 0 0 0 0 24 0 24 0 24	2,030 0 0 0 0 0 24 0 24 0 24	0 0 0 0 0 0 0 0 0 0

General governments exposures by country of the counterparty

				As of 31/12/2018	3			
			Direc	ct exposures				
	On balance sl	heet				Deriva	tives	
					Derivatives with pos	itive fair value	Derivatives with	negative fa
rrying amount of rivative financial s (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	Notiona
0 0 0 0 45 0 45	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 45 0 45	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	
4 102 27 0 590 605 1,723 3,051	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 52 27 0 0 0 0 0 0 79	4 50 0 590 605 1,723 2,972	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
74 573 590 112 260 1,607 1,121 4,338	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 26 211 17 44 80 0 379	74 496 379 95 216 1,363 1,009 3,631	0 0 3 5 22 78 141 248	8 0 31 53 96 210 245 643	0 0 0 0 -25 0 - 25	
0 0 119 0 0 0 0 0 1 19	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 119 0 0 0 0 0 1 19	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 0 0 76 0 76	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 76 0 76	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 34 78 89 33 1,458 364 2,056	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 1 78 0 29 49 15 172	0 33 0 89 4 1,331 349 1,805	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 0 0 24 0 24	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 24 0 24	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	
24	0	1 0	1 0	/4		L		

	Off balar	nce sheet	
	Off-balance sł	neet exposures	
air value			
			Risk weighted exposure amount
	Nominal	Provisions	
al amount	Nominai	PIOVISIONS	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	0
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	637
0	12	0	
0	360	0	
0	372	0	
0	0	0	037
0	0	0	
0	0	0	
0	0	0	
0	0	0	
60	0	0	
0 60	0 0 0	0 0 0	0
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	20
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	0
0	0	0	
0	0	0	
0	0	0	
0	0	0	
0	0	0	2,131
0	0	0	
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
0	0	0	



	(mln EUR)			On balance sl	heet
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: Fi designated through p
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Lithuania				
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Luxembourg				
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Malta				
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Netherlands	0 0 0 0 113 0 113	0 0 0 0 113 0 113	0 0 0 0 0 0 0 0 0	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Poland	0 0 85 118 73 0 275	0 0 85 118 73 0 275	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	Portugal	0 0 134 135 0 177 162 609	0 0 134 135 0 175 131 574	0 0 0 0 0 0 0 0 0 0	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Romania		574		
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Slovakia	0 0 0 0 0 104 0 104	0 0 0 0 0 104 0 104	0 0 0 0 0 0 0 0 0	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Slovenia	21 0 5 0 0 50 0 76	21 0 5 0 0 50 0 76	0 0 0 0 0 0 0 0 0 0	

General governments exposures by country of the counterparty

				As of 31/12/2018	3			
			Direc	t exposures				
	On balance sh	neet				Deriva	tives	
					Derivatives with pos	itive fair value	Derivatives with	negative fa
carrying amount of derivative financial sets (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	Notiona
0 0 0 0 113 0 113	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 113 0 113	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 85 118 73 0 275	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 73 0 0 0 0 7 3	0 0 12 118 73 0 202	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 134 135 0 175 131 574	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 134 135 0 0 0 0 268	0 0 0 0 175 131 306	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 0 0 104 0 104	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 104 0 104	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
21 0 5 0 50 50	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	21 0 5 0 50 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0		

	Off balar	nce sheet	
	Off balance d		
	Off-balance sr	neet exposures	
air value			
			Risk weighted exposure amount
	Nominal	Provisions	
al amount			
0	0	0	
0 0 0 0	0 0 0	0 0	
0 0	0 0 0	0 0 0	
0 0 0	0 0 0	0 0	0
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
0 0 0	0 0 0	0 0 0	
0 0	0 0	0 0	
0 0 0	0 0 0	0 0 0	1,124
0	U	U	1,127
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	0 0	0	0
0 0 0 0 0 0 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



	(mln EUR)			On balance sh
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
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Spain	0 77 169 95 117 573 225 1,256	0 76 169 95 117 572 225 1,256	0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Sweden	0 0 43 0 0 0 0 0 43	0 0 43 0 0 0 0 0 43	0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	United Kingdom	0 0 0 0 12 54 66	0 0 0 0 12 54 66	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	Iceland			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Liechtenstein			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Norway			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Australia			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Canada	0 0 0 0 22 0 0 0 22	0 0 0 0 22 0 0 0 22	0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Hong Kong			

General governments exposures by country of the counterparty

			As of 31/12/2018	3			
		Direc	ct exposures				
nce sł	neet				Deriva	tives	
				Derivatives with pos	itive fair value	Derivatives with	negative fa
assets J	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	Notiona
0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 76 169 95 117 572 225 1,256	0 0 0 0 2 0 2 0	0 0 0 0 21 0 21 0	0 0 0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 43 0 0 0 0 0 43 43	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 12 54 66	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 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 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							

	Off balar	nce sheet	
	Off-balance sh	neet exposures	
air value			
			Risk weighted exposure amount
	Nominal	Provisions	
al amount	Nominai	FIOVISIONS	
0			
000	0 0 0	0 0 0	
0 0 0 0	0 0 0 0	0 0 0 0	
0 0 0	0 0 0	0 0 0	434
0 0	0 0 0	0 0	
0 0 0 0	0 0 0	0 0 0 0	0
0 0 0	0 0	0 0 0	0
0 0	0 0 0	0 0	
0 0 0	0 112 112	0 0 0	33
0	0	0	
0 0	0 0 0	0 0 0	
0 0 0 0	0 0 0 0	0 0 0 0	
0	0	0	2



	(mln EUR)			On balance
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 asset held for trading
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Japan	0 0 0 0 0 0 307 307	0 0 0 0 0 0 307 307	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	U.S.			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	China			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Switzerland			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Other advanced economies non EEA			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	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			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Latin America and the Caribbean			

General governments exposures by country of the counterparty

			As of 31/12/2018	3			
		Direc	ct exposures				
e sl	neet				Derivat	tives	
				Derivatives with pos	itive fair value	Derivatives with	negative f
ets	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	Notiona
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 307 307	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	

		nce sheet	
āir value	Off-balance sł	neet exposures	
			Risk weighted
			exposure amount
	Nominal	Provisions	
al amount			
0 0 0	0 0 0	0 0 0	
0 0 0 0	0 0 0	0 0 0 0	
0 0	0 0	0 0	0



	(mln EUR)			On balance
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 asset held for trading
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Africa	0 0 0 0 42 0 42	0 0 0 0 42 0 42	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Others	4 2 0 19 82 39 0 146	4 2 0 19 82 39 0 146	

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 have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others". (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen. Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

			As of 31/12/2018	3			
		Direc	ct exposures				
e sl	neet				Derivat	tives	
				Derivatives with pos	itive fair value	Derivatives with	negative fa
ets	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	Notiona
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 42 0 42	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	
0 0 0	0 0 0	0 0 0	4 2 0	0 0 0	0 0 0	0 0 0	
0 0 0	0 0 0	0 82 39	19 0 0	0 0 0	0 0 0	0 0 0	
0 0	0 0	0 121	0 25	0 0	0 0	0 0	

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe,

	Off balar	nce sheet	
	Off-balance sł	neet exposures	
air value			
			Risk weighted exposure amount
al amount	Nominal	Provisions	
0 0 0	0 0 0	0 0 0	
0 0 0	0	0	
0 0	6 0	0 0	
0 0	6 0	0	1
0	0	0	
0	0	0	
0 0	0 0	0	
0	0	0	
0	0	0	0



	(mln EUR)			On balance
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)	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Austria	0 0 0 0 158 119 5,591 5,869	0 0 0 158 119 5,591 5,869	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Belgium	0 0 0 0 119 0 119	0 0 0 0 119 0 119	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Bulgaria			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Cyprus			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Czech Republic	0 10 0 0 0 0 0 0 0 10	0 10 0 0 0 0 0 0 10	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Denmark			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Estonia			

General governments exposures by country of the counterparty

			As of 30/06/2019)			
		Direc	ct exposures				
e sł	neet				Derivat	tives	
				Derivatives with pos	itive fair value	Derivatives with	negative fa
ets	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	Notiona
0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 76 0 0 0 76	0 0 0 0 82 117 5,591	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	5,790 0 0 0 0 0 119 0 119	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 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 0 0 0 0 0 0 10	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
-							

	Off balar	nce sheet	
	Off-balance sl	neet exposures	
fair value			
			Risk weighted exposure amount
	Nominal	Provisions	
al amount	Nominai	Provisions	
0 0 0 0	0 0 0 0	0 0 0 0	
0 0 0	0 0 0	0 0 0	
0	0 0 0 0	0 0 0 0	0
0 0 0 0 0 0	0 0 0 0	0 0 0 0	
0	0	0	0
0 0 0	0 0 0	0 0 0	
0 0 0	0 0 0	0 0 0	
0	0	0	0



	(mln EUR)			On balance sł
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
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Finland	0 0 0 0 42 0 42 0 42	0 0 0 0 42 0 42	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	France	0 52 27 4 599 708 1,727 3,117	0 52 27 4 599 708 1,727 3,117	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	Germany	0 151 550 163 333 1,478 1,185 3,861	0 151 550 163 333 1,478 1,185 3,861	0 0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Croatia			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Greece			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Hungary	0 114 0 0 0 0 0 0 114	0 114 0 0 0 0 0 0 114	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	Ireland	0 0 0 0 0 0 75 0 75 0 75	0 0 0 0 0 75 0 75	0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Italy	33 33 151 13 21 1,480 369 2,069	33 3 151 13 21 1,479 369 2,068	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	Latvia	2,089 0 0 0 0 0 24 0 24 0 24	2,088 0 0 0 0 0 24 0 24 0 24	0 0 0 0 0 0 0 0 0 0 0 0 0 0

General governments exposures by country of the counterparty

				As of 30/06/2019				
			Direc	ct exposures				
	On balance s	heet				Deriva	tives	
					Derivatives with pos	itive fair value	Derivatives with	negative fa
rrying amount of rivative financial s (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	Notiona
0 0 0 0 42 0	0 0 0 0 0 0 0			0 0 0 0 0 42 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	
42 0 52 27 4 599 708 1,727 3,117	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 52 27 0 0 0 0 0 0 79	42 0 0 4 599 708 1,727 3,038	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	
0 151 550 163 333 1,478 1,185 3,861	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 27 200 0 60 64 0 351	0 74 350 163 272 1,246 1,072 3,179	0 1 1 7 21 75 164 268	0 31 25 43 93 199 245 636	0 0 0 0 0 -27 0 -27	
0 114 0 0 0 0 0 0 114	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 114 0 0 0 0 0 0 114	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 0 0 75 0 75	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 75 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	
33 3 151 13 21 1,479 369 2,068	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 3 62 9 21 46 16 156	33 0 89 4 0 1,351 353 1,830	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 24 0 24	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		0 0 0 0 0 0 24 0 24				
74	n n	0	I 0	74	n n	n – – – – – – – – – – – – – – – – – – –	, n '	1

	Off balar	nce sheet	
	Off-balance st	neet exposures	
air value			
			Risk weighted exposure amount
	Nominal	Provisions	
al amount			
0 0 0	0 0 0	0 0 0	
0 0 0	0 0	0 0	
0 0 0	0 0 0 0	0 0 0 0	0
0 0 0	0 0 0	0 0 0	
0 0 0	0 0 279	0 0 0	
0 0 0	279 0 0	0 0 0	634
0 0 0	0 0 0	0 0 0	
60 0 60	0 0 0	0 0 0	0
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
0 0 0	0 0	0 0 0	
0 0 0	0 0 0	0 0 0	
0 0 0 0	0 0 0 0	0 0 0	0
0 0	0 0	0 0 0	
0 0 0	0 0 0	0 0 0	2.102
0 0 0	0 0	0 0	2,132
0 0 0	0 0 0	0 0 0	
0 0 0	0 0 0	0 0 0	1



	(mln EUR)			On balance sl	heet
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 whi design thro
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Lithuania				
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Luxembourg				
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Malta				
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Netherlands	0 0 0 0 0 115 0 115	0 0 0 0 0 115 0 115	0 0 0 0 0 0 0 0 0 0	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Poland	0 0 82 114 12 60 0 268	0 0 82 114 12 60 0 268	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	Portugal	0 0 130 0 180 156 466	0 0 130 0 177 126 434	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	Romania	400	434		
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Slovakia	0 0 0 0 0 103 0 103	0 0 0 0 0 103 0 103	0 0 0 0 0 0 0 0 0	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Slovenia	103 0 5 0 0 0 0 50 0 50 0 55	103 0 5 0 0 0 50 0 50 0 55	0 0 0 0 0 0 0 0 0 0 0	

General governments exposures by country of the counterparty

				As of 30/06/2019)			
			Direc	t exposures				
	On balance sl	heet				Derivat	tives	
					Derivatives with pos	itive fair value	Derivatives with	negative fa
rrying amount of rivative financial s (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	Notiona
0 0 0 0 115 0 115	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 115 0 115	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 82 114 12 60 0 268	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 71 0 0 0 0 0 71	0 0 12 114 12 60 0 197	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 130 0 177 126 434	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 130 0 0 0 0 130	0 0 0 0 0 177 126 303	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
				505	•			
0 0 0 0 103 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	
103 0 5 0 0 50 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	103 0 5 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	

	Off balar	nce sheet	
	Oπ-balance sr	neet exposures	
air value			
			Risk weighted exposure amount
			capoour o unioune
	Nominal	Provisions	
al amount			
0 0 0	0 0 0	0 0	
0 0	0 0 0 0	0 0 0 0	
0 0 0	0 0 0	0 0 0	0
0 0 0	0 0 0	0	Ū
0 0	0	0	
0 0 0 0	0 0 0	0 0 0 0 0 0	
0 0	0 0	0 0	9
0 0 0	0 0 0	0 0 0 0	
0 0 0 0	0 0 0 0	0 0 0	
0 0	0	0	931
0 0 0	0 0 0	0 0 0	
0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	
0 0 0	0 0 0	0 0 0	0
0	0 0 0 0 0	0 0 0 0	, i i i i i i i i i i i i i i i i i i i
0 0 0 0 0	0 0 0	0 0 0	
0 0	0 0	0 0	
0	0	0	4



	(mln EUR)			On balance sh
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
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Spain	25 176 118 0 174 556 229 1,278	25 176 118 0 174 555 229 1,277	0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Sweden	0 42 0 0 0 0 0 0 42	0 42 0 0 0 0 0 0 42	0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	United Kingdom	0 0 0 0 12 61 73	0 0 0 0 12 61 73	0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Iceland			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Liechtenstein			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Norway			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Australia			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Canada	0 0 22 0 0 0 0 22	0 0 22 0 0 0 0 22	0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Hong Kong			

General governments exposures by country of the counterparty

			As of 30/06/2019)			
		Direc	ct exposures				
nce sł	of which: Financial assets designated at fair value of which: Financial assets at fair value through other of which: Financial				Deriva	tives	
			itive fair value	Derivatives with	negative fa		
assets)	of which: Financial assets designated at fair value through profit or loss	fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notiona
0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	25 176 118 0 174 555 229 1,277	0 0 0 0 2 0 2	0 0 0 0 21 0 21	0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 42 0 0 0 0 0 0 0 0 42	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 12 61 73	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 0 0 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 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							

	Off balar	nce sheet	
	Off-balance st	neet exposures	
air value			
			Risk weighted exposure amount
	Nominal	Provisions	
al amount	Nominai	FIOVISIONS	
0			
000	0 0 0	0 0 0	
0 0 0 0	0 0 0 0	0 0 0 0	
0 0 0	0	0	410
0 0 0	0 0 0 0	0 0 0 0 0	
0 0 0	0 0	0 0 0	0
0 0 0	0 0	0 0 0 0	0
0 0	0 0 0	0	
0 0 0	0 112 112	0 0 0	31
0	0	0	
0 0	0 0 0	0 0 0	
0 0 0 0	0 0 0 0	0 0 0 0	2
U	U	U	2



	(mln EUR)			On balance
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 asset held for trading
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Japan	0 0 0 0 0 0 322 322	0 0 0 0 0 0 322 322	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	U.S.			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	China			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Switzerland			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Other advanced economies non EEA			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	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			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Latin America and the Caribbean			

General governments exposures by country of the counterparty

			As of 30/06/2019)			
		Direc	ct exposures				
e sl	neet				Derivat	tives	
				Derivatives with pos	itive fair value	Derivatives with	negative f
ets	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	Notiona
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 322 322	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	

		nce sheet	
	Off-balance sł	neet exposures	
air value			
			Risk weighted
			exposure amount
	Nominal	Provisions	
al amount			
0 0 0	0 0 0	0 0 0	
0 0 0 0	0 0 0	0 0 0 0	
0 0	0 0	0 0	0



	As of 30/06/2019													
					Direc	ct exposures								
(mln EUR)			On balance sl	neet				Deriva	atives		Off balar	nce sheet		
								Derivatives with positive fair value Derivatives with negative fai						
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	
Africa	0 0 0 0 0 48 0 48	0 0 0 0 0 0 48 0 48	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 48 0 48	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 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	
Others	1 0 12 0 121 0 0	1 0 12 0 121 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 121 0 0	1 0 12 0 0 0 0 0			0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0		
	Country / Region Africa Others	Country / Region Total gross carrying amount of non-derivative financial assets Africa 0 Africa 0 Others 121 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Country / RegionTotal gross carrying amount of non- derivative financial assetsTotal carrying amount of non-derivative financial assets (net of short positions)Africa00Africa000004848480000000001111100	Country / Region Total gross carrying amount of non- derivative financial assets Total carrying amount of non- non-derivative financial assets (net of short positions) Africa 0 0 0 Africa 0 0 0 Others 1 0 0 Others 1 0 0 Image: Second S	Country / Region Total gross carrying amount of non-derivative financial assets (net/vative financial assets (net/vative financial assets net/vative financial assets) Total carrying amount of non-derivative financial assets (net/vative financial assets) of which: Financial assets of which: Financial assets Africa 0 0 0 0 0 0 Africa 0 0 0 0 0 0 0 Others 0	(min EUR) On balance sheet Country / Region Total gross carrying amount of non-derivative financial assets (net of short positions) of which: Financial assets of which: Financial assets of which: Financial assets Arrica 0 0 0 0 0 0 0 Arrica 0 <t< td=""><td>(min ELR) Instal gross carrying amount of non-derivative financial assets Total carrying amount of non-non-derivative financial assets Total carrying amount of non-non-derivative financial assets Instal description of which: Financial assets of which: Financial asset of which: Financial asset</td><td>On balance sheet On balance sheet Derivatives with pressed on the pressed</td><td>(min EUR) On balance sheet Derivative function of the positive functin of the positive function of the positive functin of t</td><td>$(m \ EBC) = (m \ EBC) + (m \$</td><td>(min ERM) = (min ERM) = (min</td><td>$(min \ Diffy \ Diffy$</td><td>(In EU)Other Balance Set UOther Balance Set U<th c<="" td=""></th></td></t<>	(min ELR) Instal gross carrying amount of non-derivative financial assets Total carrying amount of non-non-derivative financial assets Total carrying amount of non-non-derivative financial assets Instal description of which: Financial assets of which: Financial asset of which: Financial asset	On balance sheet On balance sheet Derivatives with pressed on the pressed	(min EUR) On balance sheet Derivative function of the positive functin of the positive function of the positive functin of t	$(m \ EBC) = (m \ EBC) + (m \$	(min ERM) = (min	$(min \ Diffy \ Diffy$	(In EU)Other Balance Set UOther Balance Set U <th c<="" td=""></th>	

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 have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others". (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities. (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen. Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

2019 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Republic, Ecuador, El Salvador, Grenada, Guadeloupe, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe,



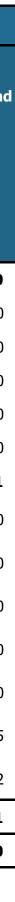
				As of 30/09/201	8					ŀ	As of 31/12/201	8		
	Gross carrying amount			provisions ⁴ fina		Collaterals and financial		Gross carrying amount			Accumulated in accumulated cl value due to cr provisions ⁴	nanges in fair	Collaterals and financial	
		Of which performing but past due >30		n-performing ¹	On performing exposures ²	performing	guarantees received on non- performing exposures		Of which performing but past due >30		-performing ¹	On performing exposures ²	On non- performing	guarantees received on non- performing exposures
(mln EUR)		days and <=90 days		Of which: defaulted		exposures ³	CAPOSULCS		days and <=90 days		Of which: defaulted		exposures ³	CAPOSUICS
Debt securities (including at amortised cost and fair value)	10,040	0	0	0	7	0	0	9,866	0	0	0	6	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	5,661	0	0	0	2	0	0	6,563	0	0	0	5	0	0
Credit institutions	3,288	0	0	0	2	0	0	3,243	0	0	0	2	0	0
Other financial corporations	713	0	0	0	0	0	0	60	0	0	0	0	0	0
Non-financial corporations	378	0	0	0	3	0	0	0	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	44,382	1	391	391	49	72	319	44,883	1	361	361	50	70	291
Central banks	1,977	0	0	0	0	0	0	1,388	0	0	0	0	0	0
General governments	11,641	0	0	0	33	0	0	11,865	0	0	0	31	0	0
Credit institutions	2,274	0	0	0	0	0	0	2,246	0	0	0	0	0	0
Other financial corporations	1,439	0	0	0	0	0	0	1,499	0	0	0	0	0	0
Non-financial corporations	27,019	0	390	390	16	72	317	27,855	0	359	359	19	70	290
of which: small and medium-sized enterprises at amortised cost	6,024	0	10	10	3	1	8	6,194	0	97	97	4	13	85
Households	31	0	2	2	0	0	2	29	0	2	2	0	0	2
DEBT INSTRUMENTS other than HFT	54,422	1	391	391	56	72	319	54,749	1	361	361	57	70	291
OFF-BALANCE SHEET EXPOSURES	4,228		4	4	1	0	4	4,827		0	0	7	0	0

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29 ⁽²⁾ Insitutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT) ⁽³⁾ Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

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

2019 EU-wide Transparency Exercise

Performing and non-performing exposures





	As of 31/03/2019								As of 30/06/2019						
	Gross carrying amount			Accumulated i accumulated o value due to co provisions ⁴	hanges in fair	fair nd Collaterals and financial		Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial		
		Of which performing but past due >30			On performing p	On non- performing	guarantees received on non- performing		Of which performing but past due >30	Of which non-performing ¹		On performing exposures ²	performing	guarantees received on non- performing	
(mln EUR)		days and <=90 days		Of which: defaulted	exposures	exposures ³	exposures		days and <=90 days		Of which: defaulted	exposures	exposures ³	exposures	
Debt securities (including at amortised cost and fair value)	9,849	0	0	0	6	0	0	9,360	0	0	0	6	0	0	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	6,643	0	0	0	5	0	0	6,500	0	0	0	5	0	0	
Credit institutions	3,145	0	0	0	1	0	0	2,799	0	0	0	1	0	0	
Other financial corporations	61	0	0	0	0	0	0	62	0	0	0	0	0	0	
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Loans and advances(including at amortised cost and fair value)	47,148	22	360	360	51	69	291	47,218	67	218	218	48	47	171	
Central banks	2,162	0	0	0	0	0	0	2,810	0	0	0	0	0	0	
General governments	12,050	0	0	0	31	0	0	11,730	0	0	0	30	0	0	
Credit institutions	2,550	0	0	0	0	0	0	2,529	0	0	0	0	0	0	
Other financial corporations	1,454	0	0	0	0	0	0	1,387	0	0	0	0	0	0	
Non-financial corporations	28,904	22	358	358	20	69	289	28,735	67	216	216	18	47	169	
of which: small and medium-sized enterprises at amortised cost	6,927	0	93	93	5	13	80	7,241	0	91	91	5	14	77	
Households	28	0	2	2	0	0	2	27	0	2	2	0	0	2	
DEBT INSTRUMENTS other than HFT	56,996	22	360	360	58	69	291	56,578	67	218	218	54	47	171	
OFF-BALANCE SHEET EXPOSURES	4,702		0	0	7	0	0	4,761		0	0	6	0	0	

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

2019 EU-wide Transparency Exercise

Performing and non-performing exposures

EBA EUROPEAN BANKING AUTHORITY

			As of 30/09/2018	3		As of 31/12/2018					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees	
(mln EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	forbearance		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on	
Debt securities (including at amortised cost and fair value)	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)	209	209	39	39	170	185	185	41	41	143	
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	209	209	39	39	170	185	185	41	41	143	
of which: small and medium-sized enterprises at amortised cost	10	10	1	1	8	8	8	1	1	8	
Households	0	0	0	0	0	0	0	0	0	0	
DEBT INSTRUMENTS other than HFT	209	209	39	39	170	185	185	41	41	143	
Loan commitments given	3	3	0	0	3	0	0	0	0	0	

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

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

2019 EU-wide Transparency Exercise

Forborne exposures

EBA EUROPEAN BANKING AUTHORITY

			As of 31/03/2019)		As of 30/06/2019 Accumulated impairment,					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees	Gross carrying amount of exposures with forbearance measures				Collateral and financial guarantees	
(mln EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance measures	
Debt securities (including at amortised cost and fair value)	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)	271	271	52	52	218	134	134	26	26	108	
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	271	271	52	52	218	134	134	26	26	108	
of which: small and medium-sized enterprises at amortised cost	93	93	13	13	80	89	89	12	12	77	
Households	0	0	0	0	0	0	0	0	0	0	
DEBT INSTRUMENTS other than HFT	271	271	52	52	218	134	134	26	26	108	
Loan commitments given	0	0	0	0	0	0	0	0	0	0	

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

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

2019 EU-wide Transparency Exercise

Forborne exposures