

Bank Name	Deutsche Pfandbriefbank AG
LEI Code	DZZ47B9A52ZJ6LT6VV95
Country Code	DE



### 2018 EU-wide Transparency Exercise Capital

Deutsche Pfandbriefbank AG

			As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	3,239	3,612	C 01.00 (r010,r010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	2,569	2,661	C 01.00 (r020,c010)	Advice 50 of CBR
	A.1.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	2,009	2,001	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.1	instruments)	2,017	2,017	C 01.00 (r130,c010)	
		Retained earnings				Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (I) of CRR
	A.1.3	Accumulated other comprehensive income	-73	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	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	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	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-33	-19	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-36	-34	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	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-29	-24	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	-64	-50	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	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	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	-14	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	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 (b) (i) and 99 to 91 of CRR; Articles 36(1) point (b) (ii), 243(1) point (b), 244(1) point (b) and 236 of CRR; Articles 36(1) point b) (iii) and 379(3) of CRR; Articles 36(1) point b) (iv) and 153(6) of CRR. Articles 36(1) point b) (iv) and 153(6) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	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 institution does not have a significant investment	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	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	<ul> <li>Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment</li> </ul>	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	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	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	-18	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	31	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	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	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	31	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)	0	298	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	298	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	14	0	C 01.00 (+690,c010) + C 01.00 (+700,c010) + C 01.00 (+710,c010) + C 01.00 (+740,c010) + C 01.00 (+744,c010) + C 01.00 (+748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	-14	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)	2,569	2,959	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	669	653	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	676	653	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	$\begin{array}{l} C \; 01.00 \; (+910,c010) + C \; 01.00 \; (+920,c010) \\ + \; C \; 01.00 \; (+930,c010) + C \; 01.00 \; (+950,c010) + C \\ (+940,c010) + \; C \; 01.00 \; (+950,c010) + C \\ 01.00 \; (+970,c010) + C \; 01.00 \; (+974,c010) + C \\ 01.00 \; (+978,c010) \end{array}$	
	A.4.3	Tier 2 transitional adjustments	-6	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	14,514	13,744	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	17.70%	19.36%	CA3 (1)	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	17.70%	21.53%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	22.31%	26.28%	CA3 {5}	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,552	2,661	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	17.58%	19.36%	[D.1]/[B-B.1]	-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c040)	
		ted based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a requ				

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not elicible 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 "CORP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Piller 3 disclosure



# Leverage ratio

Deutsche Pfandbriefbank AG

	(mln EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	2,569	2,959	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	2,552	2,959	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	56,221	56,359	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	56,202	56,359	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.6%	5.3%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.5%	5.3%	C 47.00 (r330,c010)	



# Risk exposure amounts

Deutsche Pfandbriefbank AG

	As of 31/12/2017	as of 30/06/2018
(mln EUR) Risk exposure amounts for credit risk	12,951	12,285
Risk exposure amount for securitisation and re-securitisations in the banking book	0	0
Risk exposure amount for contributions to the default fund of a CCP	1	1
Risk exposure amount Other credit risk	12,950	12,284
Risk exposure amount for position, foreign exchange and commodities (Market risk)	370	261
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	0	0
Risk exposure amount for Credit Valuation Adjustment	294	299
Risk exposure amount for operational risk	899	899
Other risk exposure amounts	0	0
Total Risk Exposure Amount	14,514	13,744

<sup>(1)</sup> May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



P&L

Deutsche Pfandbriefbank AG

	As of 31/12/2017	As of 30/06/2018
(min EUR)		
Interest income	2,775	1,275
Of which debt securities income	368	162
Of which loans and advances income	1,071	506
Interest expenses	2,373	1,055
(Of which deposits expenses)	199	374
(Of which debt securities issued expenses)	1,015	148
(Expenses on share capital repayable on demand)	0	0
Dividend income	0	0
Net Fee and commission income	8	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	32	15
Gains or (-) losses on financial assets and liabilities held for trading, net	-5	7
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	0	-3
Gains or (-) losses from hedge accounting, net	-1	-2
Exchange differences [gain or (-) loss], net	-2	-2
Net other operating income /(expenses)	4	-23
TOTAL OPERATING INCOME, NET	438	216
(Administrative expenses)	209	87
(Depreciation)	10	7
Modification gains or (-) losses, net	n.a.	0
(Provisions or (-) reversal of provisions)	1	6
(Commitments and guarantees given)	0	-1
(Other provisions)	1	7
Of which pending legal issues and tax litigation <sup>1</sup>	29	
Of which restructuring <sup>1</sup>	-3	
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	10	-7
(Financial assets at fair value through other comprehensive income)	n.a.	0
(Financial assets at amortised cost)	n.a.	-7
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	4	1
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	204	122
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	182	99
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	182	99
Of which attributable to owners of the parent	182	99

<sup>(1)</sup> Information available only as of end of the year

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

EBA EMORAN ANTING AUTHORITY

#### 2018 EU-wide Transparency Exercise

#### Market Risk

#### Deutsche Pfandbriefbank AG

	SA			IM									ІМ									
	As of 31/12/2017	As of 30/06/2018				As of 31/1	2/2017						As of 30/06/2018									
			VaR <i>(Memoran</i>	ndum item)	STRESSED VaR	VaR (Memorandum item) INCREMENTA AND MIGRA CAPITAL			ALL PRICE RISKS CAPITAL CHARGE FOR CTP				VaR (Memorandum item) STRESSED VaR (Memorandum item)		lemorandum item)	INCREMENTAL DEFAULT AND ALL PRICE RISI MIGRATION RISK CHARGE FO CAPITAL CHARGE		PRICE RISKS				
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt 1)	12 WEEKS AVERAGE MEASURE	LAST	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT
Traded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	370	261	0	0	0	0							0	0	0	0						
Commodities risk	0	U	0	0	0	0	-	-			-		0	0	0	0	-					-
Total	370	261	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0



Credit Risk - Standardised Approach

Deutsche Pfandbriefbank AG

		Standardised Approach										
			As of 31/12	/2017			As of 30/06,	2018				
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions			
	Central governments or central banks	0	231	0		0	285	0				
	Regional governments or local authorities	133	830	0		76	735	0				
	Public sector entities	0	0	0		12	12	2				
	Multilateral Development Banks	976	976	0		1.045	990	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	83	83	2		92	92	2				
	Corporates	928	117	117		988	219	217				
	of which: SME	3	2	2		3	2	2				
	Retail	1	1	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
Consolidated data	Secured by mortgages on immovable property	20	20	7		19	19	7				
	of which: SME	12	12	4		9	9	3				
	Exposures in default	6	5	6	1	3	2	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				
	Securitisation	0	0	0		0	0	0				
	Other exposures	64	64	146		79	79	138				
	Standardised Total	2,213	2,329	281	1	2,316	2,436	372	1			

		Standardised Approach											
			As of 31/12	2/2017		As of 30/06/2018							
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>				
	(min EUR, %)												
	Central governments or central banks Regional governments or local authorities	0	178	0		0	225	0					
	Regional governments or local authorities Public sector entities	133	306	0		76	241	0					
	Multilateral Development Banks	0	0	0		0	0	0					
		0	0	0		0	0	0					
	International Organisations Institutions	83	83	0		92	92	0					
	Corporates	83	83	2		92	92	19					
	of which: SME	29	20	20		30	20	19					
	Retail	2	1	1		2	1	1					
	of which: SME	0	0	0		0	0	0					
GERMANY	Secured by mortgages on immovable property	19	19	7		18	18	6					
GERMANT	of which: SME	19	19			18	18	0					
	Exposures in default	12	12	4	0	9	9	2	0				
	Items associated with particularly high risk	3	3	3	0	3	2	5	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					
	Securitisation	0				0							
	Other exposures	64	64	146		79	79	138					
	Standardised Total <sup>2</sup>				0				0				

Ordpail exposure, unlike Exposure diverse tracking of could be to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
<sup>(2)</sup> Total value adjustments and provideors per country of counterparty excludes those for securitization exposures, additional valuation adjustments (AIIAa) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach										
			As of 31/12	2/2017			As of 30/06/	2018				
	(min EUK. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjust <del>n</del> and provisio			
	Central governments or central banks	0	0	0		٥	0	0				
	Regional governments or local authorities	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	ő		ő	0	0				
	Institutions	0	0	0		0	0	0				
	Corporates	57	31	31		56	33	33				
	of which: SME	1	1	1		1	1	1				
	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				
	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				
	Securitisation											
	Other exposures	0	0	0		0	0	0				
	Standardised Total <sup>2</sup> sure value, is reported before taking into account any effect due to credit conversion factors or credit risi				0							

		Standardised Approach									
			As of 31/12	2/2017		As of 30/06/2018					
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities	0	524	0		0	494	0			
	Public sector entities	0	0	0		12	12	2			
	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	524	0	0		494	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			
	Securitisation										
	Other exposures	0	0	0		0	0	0			
	Standardised Total <sup>2</sup>				0				0		

Ordinal exposure, unlike Exposure who, is reported before taking into account any effect due to credit conversion factors or order risk mitigation technologie (c.g. substitution effects).
 <sup>(2)</sup> Total value allustments and convisions excount net direct active for excontribution effects additional advantments (AVAe) and other own funds reductions related to the excourse, but includes exercise credit risk additionents.



Credit Risk - Standardised Approach

Deutsche Pfandbriefbank AG

		Standardised Approach										
			As of 31/12	/2017			As of 30/06/	2018				
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	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				
	of which: SME	0	0	0		0	0	0				
LUXEMBOURG	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	U	0		0	0	U				
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Collective investments undertakings (CIU) Equity	3	3	3		3	3	3				
	Securitisation	0	0	0		0	0	0				
	Other exposures	0	0	0		0	0	0				
	Standardised Total <sup>2</sup>		, v		0	0	, v	0	0			

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

			Standardised Approach									
			As of 31/12	2/2017			As of 30/06/	/2018				
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	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		96	96	96				
	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				
SPAIN	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				
	Securitisation											
	Other exposures	0	0	0		0	0	0				
	Standardised Total <sup>2</sup>				0				0			

<sup>10</sup> Orlyinal exposure, while: Exposure while, are proved bother taking in the account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
<sup>10</sup> Orlyinal exposure, while: Exposure while, are provided bother taking in the account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
<sup>10</sup> Total value adjustments and provisions per country of counterparty excludes those for securitation exposures, additional valuation adjustments (AVAc) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
<sup>10</sup>

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
	(min BUR %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	0	14	0		0	13	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	68	62	62		68	65	65	
	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	
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	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

 or no accurit any effect due to credit conversion factors or credit risk militagation techniques (e.g., substitution effects),
eve ciculate tinks of rescultatation encoures, substitutional valuation statistationer (SAVA) and different series (SAVA) and different (SAVA) and dif Standardised Total<sup>2</sup> ure value, is reported before tak <sup>(1)</sup> Original exposure, unlike Expos <sup>(2)</sup> Total value adjustments and pares. but includes oeneral credit risk adiu

					Standardis	ed Approach					
			As of 31/12	/2017			As of 30/06,				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>		Value adjustments and provisions <sup>2</sup>		
	(min 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			
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0			
	Multilateral Development Banks International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
	of which: SME	0	0	0		ŏ	0	0			
ITALY	Secured by mortgages on immovable property	0	0	0		0	0	0			
117.21	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			
	Securitisation										
	Other exposures	0	0	0		0	0	0			
	Standardised Total <sup>2</sup>				0				0		

<sup>(1)</sup> Orbinal exosure: unlike Exosure value: is resorted before takino into account any effect due to credit conversion factors or credit risk mitioation techniques (e.g. substitution effects).
<sup>(2)</sup> Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVMe) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Deutsche Pfandbriefbank AG

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06,	2018	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
,	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	
WITTER OTATES	of which: SME	0	0	0		0	0	0	
JNITED STATES	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) Equity	0	0	0		0	0	0	
	Securitisation	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
		0		0		0	0	U	
	Standardised Total <sup>2</sup> value, is reported before taking into account any effect due to credit conversion factors or credit risk				0				

<sup>10</sup> Original ecosume, unlike Ecosume value, is reported before taking relia ecosume any effect due to credit conversion factors or credit risk imbattation techniques (e.g. substitution effects).
<sup>10</sup> Original ecosume, value Ecosume value, is reported before taking relia ecosumes, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
<sup>10</sup>

					Standardis	ed Approach		As of 30/06/2018 osure Value <sup>1</sup> Risk exposure Value and p							
			As of 31/12	/2017			As of 30/06/	/2018							
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>		Value adjustments and provisions <sup>2</sup>						
	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							
	of which: SME	0	0	0		0	0	0							
POLAND	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							
	Securitisation						0								
	Other exposures	0	0	0		0	0	0							
	Standardised Total <sup>2</sup>				0				0						

<sup>10</sup> Totipal exposure, while Exposure while and thefere balance into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
<sup>10</sup> Total value adjustments and provisions per country of counterparty excludes those for accurations exposures, additional valuation adjustments (AVAc) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/1	2/2017			As of 30/06/	2018	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustment and provisions <sup>2</sup>
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	ő	0	0		0	0	0	
	Public sector entities	ő	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		ů	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	
	of which: SME	0	0	0		0	0	0	
SWEDEN	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	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

Characterization of the second s



Credit Risk - IRB Approach Deutsche Pfandbriefbank AG

							IRB Appro	ach					
				As of 31/12/	2017					As of 30/	06/2018		
		Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustme and
	(min EUR, %)		Of which: defaulted <sup>(2)</sup>	Value		Of which: defaulted	provisions		Of which: defaulted	Value"		Of which: defaulted	provisio
	Central banks and central governments	17.792	0	20.483	2.405	0	9	17.579	0	20.259	2.068	0	4
	Institutions	7,084	0	6,255	2,527	0	6	7,078	0	6,148	2,459	0	2
	Corporates	31.535	114	28.379	7.717	0	68	31.595	95	28.827	7.365	0	67
	Corporates - Of Which: Specialised Lending	24,305	70	23,241		0	44					0	29
	Corporates - Of Which: SME	2.362	10	2.268	2,255         2,527         0         6         7,078         0         6,148         2,459           3,379         7,717         0         68         31,595         95         2,8,827         7,365           2,41         6,809         0         44         2,4,300         52         2,3,502         6,529	0	2						
	Retail	0	0	0	0	0	0	0	0	0	0	Of which:	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0		0
Consolidated data	Retail - Secured on real estate property - Of Which: non	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	C
Consolidated data	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	C
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	C
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	C
	Equity	0	0	0	0	0		0	0	0	0	0	
	Securitisation	0		0	0		0	0		0	0		0
	Other non credit-obligation assets				21						20	Of which:	_
	IRB Total ed before taking into account any effect due to credit conversion factors or credit risk mitigation to				12,669						11,912		

							IRB Approa	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustmen and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provision
	Central banks and central governments	6,012	0	7,745	0	0	0	6,283	0	7,976	0	0	0
	Institutions	1.647	0	745	82	0	0	1.433	0	527	81	0	0
	Corporates	11,643	68	11,054	2,779	0	17	11,662	61	11,177	2,633	0	8
	Corporates - Of Which: Specialised Lending	6.886	25	6.561	2.051	0	13	6.682	18	6.417	1.900	0	5
	Corporates - Of Which: SME	2.101	10	2.027	281	0	2	2.261	40	2.203	271	0	2
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
GERMANY	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0		0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

								IRB Appro	ach					
		-			As of 31/12/	2017					As of 30/	06/2018		
			Original Exp	Original Exposure <sup>1</sup> Exp			sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expo	sure amount	Value adjustment
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
		banks and central governments	1.722	0	1.722	52	0	0	1.723	0	1.774	50	0	0
	Instituti		2,233	0	2,399	604	0	0	2,380	0	2,499	623	0	0
	Corporat		3.673	0	3.228	1.273	0	5	3.544	0	3.170	1.014	0	2
		Corporates - Of Which: Specialised Lending	3,234	0	3,048	1,248	0	4	3,135	0	2,982	974	0	2
		Corporates - Of Which: SME	44	0	44	2	0	0	77	0	65	17	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE		Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE		Retail - Secured on real estate property - Or Which: non- Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	exposure amount Of which: defaulted 0 0 3 0 4 0 4 0	0
		Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	U	0	U	0
		Retail - Other Retail - Of Which: SHE	U	0	0	0	0	0	0	0	0	0	0	0
	Equity	Retail - Other Retail - Or Which, horr-shie	0	0	0	0	0	0	0	0	0	0	0	0
	Securitis	ation	0	0	Ū	0	0	0	0	0	Ū	0	0	
		on credit-obligation assets												
	IRB Tota													1

							IRB Approa	ach					
				As of 31/12/	2017					As of 30/	06/2018		
		Value <sup>1</sup> and Value		Exposure	Risk expo	sure amount	Value adjustmen and						
	(min EUR, %)		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions
	Central banks and central governments	4,794	0	5,350	0	0	0	4,730	0	5,285	0	0	0
	Institutions	294	0	0	0	0	0	294	0	0	0	0	0
	Corporates	734	0	467	183	0	0	725	0	463	94	0	0
	Corporates - Of Which: Specialised Lending	378	0	374	124	0	0	375	0	374	79	0	0
	Corporates - Of Which: SME	17	0	17	3	0	0	17	0	17	3	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SM		0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: no	n- 0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity Securitisation	0	0	0	0	0	0	0	0	0	0	0	0
													1
	Other non credit-obligation assets												4
	IRB Total ported before taking into account any effect due to credit conversion factors or credit risk mitigation												4



Credit Risk - IRB Approach Deutsche Pfandbriefbank AG

								IRB Appro	ach					
					As of 31/12	2017					As of 30/	/06/2018		
			Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Value <sup>1</sup> Of which: ted 0 0 0 0 0	Value adjustment and		
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value			provisions
	Central	banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Instituti	ons	2	0	2	1	0	0	2	0	2	1	0	0
	Corporal		3.966	0	3.764	851	0	2	4.135	0			0	3
		Corporates - Of Which: Specialised Lending	3,918	0	3,736	816	0	2	4,128	0	3,932	887	0	3
		Corporates - Of Which: SME	48	0	28	35	0	0	7	0	7	2	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	Of which:	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		0	0	0	0	0	0	0	0	0	0	0	0
	Securitie Other no	ation on credit-obligation assets												
	IRB Tota													

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	/06/2018		
		Original Exp	osure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments and	tments Original Exposure Exposure Nisk exposure amount nd Sions Of which: Value <sup>1</sup> Of which					Value adjustments and
	(min EUR, %)		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	1.707	0	1.707	795	0	7	1.317	0	1.317	448	0	1
	Institutions	1,217	0	1,217	343	0	1	1,299	0	1,299	356	0	1
	Corporates	190	0	190	42	0	0	199	0	199	162	0	0
	Corporates - Of Which: Specialised Lending	190	0	190	42	0	0	198	0	198	162	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
SPAIN	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												4
	IRB Total												(

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exposure <sup>1</sup> Exposure Of which: defaulted			sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure	Risk expo	sure amount	Value adjustment	
	(min EUR, %)			Value*		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	4	0	16	0	0	0	5	0	16	0	0	0
	Institutions	593	0	630	137	0	0	681	0	682	138	0	0
	Corporates	1.671	0	1.657	279	0	1	1.506	0	1.491	248	0	0
	Corporates - Of Which: Specialised Lending	1,429	0	1,414	243	0	1	1,270	0	1,256	216	0	0
	Corporates - Of Which: SME	123	0	123	4	0	0	236	0	236	32		0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SMI		0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: nor	• 0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												1
	Other non credit-obligation assets												4
	IRB Total												

							IRB Approa	ach					
				As of 31/12/	2017					As of 30/	06/2018		
		Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustment and
	(min EUR, %)		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	1.407	0	1.404	990	0	0	1.502	0	1.502	1.055	0	0
	Institutions	670	0	641	431	0	0	612	0	589	378	0	0
	Corporates	79	14	14	0	0	9	79	14	14	0	0	10
	Corporates - Of Which: Specialised Lending	14	14	14	0	0	9	14	14	14	0	0	10
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
ITALY	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity Securitisation	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												<u> </u>
	IRB Total reported before taking into account any effect due to credit conversion factors or credit risk mitigation techn												



Credit Risk - IRB Approach Deutsche Pfandbriefbank AG

								IRB Appro	ach					
		-			As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Instituti		17	0	31	15	0	0	14	0	14	7	0	0
	Corpora		1.140	0	983	216	0	1	1.592	0	1.455	358	0	2
		Corporates - Of Which: Specialised Lending	1,027	0	983	216	0	1	1,486	0	1,454	358	0	2
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		0	0	0	0	0	0	0	0	0	0	0	0
	Securitie	sation on credit-obligation assets												
	IRB Tot	al into account any effect due to credit conversion factors or credit risk mitigation tech												

							IRB Appro	ach					
				As of 31/12,	2017					As of 30/	06/2018		
		Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value"		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	309	0	309	19	0	0	275	0	275	17	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,264	0	1,254	374	0	2	1,288	0	1,279	370	0	1
	Corporates - Of Which: Specialised Lending	1.264	0	1.254	374	0	2	1.288	0	1.279	370	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	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
POLAND	Retail - Secured on real estate property - Of Which: non	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

							IRB Appro	ach					
				As of 31/12,	/2017					As of 30/	06/2018		
		Original Exp	osure1	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustment and
	(min EUR, %)		Of which: defaulted	Value"		Of which: defaulted	provisions		Of which: defaulted	value*		Of which: defaulted	provisions
	Central banks and central governments	44	0	44	0	0	0	44	0	44	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,634	0	1,600	416	0	1	1,445	0	1,436	334	0	0
	Corporates - Of Which: Specialised Lending	1.634	0	1.600	416	0	1	1.445	0	1.436	334	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SMB		0	0	0	0	0	0	0	0	0	0	0
SWEDEN	Retail - Secured on real estate property - Of Which: non	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												1
	Other non credit-obligation assets												1
	IRB Total												

#### Sovereign Exposure

#### Deutsche Pfandbriefbank AG

(min EUR)									As of 31/	12/2017								
				Memo: breal	kdown by acco	ounting portfo	lio											
Country / Region	Financial as	of which: loans and advances	Amount of which: debt securities	Held for trading <sup>1</sup>	of which: Loans and advances	of which: Debt securities	Designated at fair value through profit or loss <sup>2</sup>	of which: Loans and advances	of which: Debt securities	Available-for- sale <sup>3</sup>	of which: Loans and advances	of which: Debt securities	Loans and Receivables <sup>4</sup>	of which: Loans and advances	of which: Debt securities	Held-to- maturity investments	of which: Loans and advances	of which: Debt securities
TOTAL - ALL COUNTRIES	17,729.9	11,960.9	5,769.0	0.0	0.0	0.0	0.0	0.0	0.0	2,093.9	0.0	2,093.9	15,636.1	11,960.9	3,675.2	0.0	0.0	0.0
Austria	4,794.2	4,454.0	340.2															
Belgium	11.3	0.0	11.3															
Bulgaria	0.0	0.0	0.0															
Croatia	0.0	0.0	0.0															
Cyprus	0.0	0.0	0.0															
Czech Republic	11.1	0.0	11.1															
Denmark	0.0	0.0	0.0															
Estonia	0.0	0.0	0.0															
Finland	48.9	39.8	9.1															
France	2,663.9	1,968.2	695.7															
Germany	4,729.0	4,400.4	328.6															
Greece	0.0	0.0	0.0															
Hungary	121.6	0.0	121.6															
Ireland	75.5	0.0	75.5															
Italy	2,142.1	100.2	2,041.9															
Latvia Lithuania	24.0	0.0	24.0															
Lithuania Luxembourg	0.0	0.0 18.3	0.0 133.4															
Luxembourg Malta	0.0	0.0	0.0															
Netherlands	113.3	0.0	113.3															
Poland	308.9	0.0	308.9															
Portugal	178.7	0.0	178.7															
Romania	0.0	0.0	0.0															
Slovakia	104.7	0.0	104.7															
Slovenia	97.9	0.0	97.9															
Spain	1,696.5	876.6	819.9															
Sweden	44.4	44.4	0.0															
United Kingdom	58.9	58.9	0.0															
Iceland	0.0	0.0	0.0															
Liechtenstein	0.0	0.0	0.0															
Norway	0.0	0.0	0.0															
Switzerland	0.0	0.0	0.0															
Australia	0.0	0.0	0.0															
Canada	20.9	0.0	20.9															
China	0.0	0.0	0.0															
Hong Kong	0.0	0.0	0.0															
Japan	332.3	0.0	332.3															
U.S.	0.0	0.0	0.0															
Other advanced economies non EEA	0.0	0.0	0.0															
Other Central and eastern Europe countries non EEA	0.0	0.0	0.0															
Middle East	0.0	0.0	0.0															
Latin America and the Caribbean Africa	0.0	0.0	0.0															
	0.0	0.0	0.0															
Others	0.0	0.0	0.0															
Note:																		

Note: Information disclosed in this template is sourced from FINREP templates F 20 and F 04. The information reported covers all exposures to "General governments" as defined in paragraph 41 (b) of Annex V of ITS on Supervisory reporting: "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international governments, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

Regions:

Revicas: Other advanced non EEA: Israel, Korea, New Zealand,, Russia, San Marino, Singapore and Taiwan. Other CEE non EEA: Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other Advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other Advanced non EEA: Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other Advanced non EEA: Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Defined East: Bain, Dibout, Russia, San Marino, Singapore and Taiwan. Latin America: Agentina, Beiter, Beit

<sup>(1)</sup> Includes "Trading financial assets" portfolio for banks reporting under GAAP

(2) Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP (3) Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

(4) Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP

# ЕВА ВАЖКІНЯ АЛТНОВІТУ

#### 2018 EU-wide Transparency Exercise

		Deutsche Ptandbrietbank AG					As of 30/06/2018							
						Dira	ct exposures							1
				On balance sl	haat	Dire	Lt exposures		Deriva	tivos		Off balar	an alto alt	
	(min EUR)			On balance si	heet				Deriva	tives		Off balar	ice sneet	-
												Off-balance sh	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
								berraares marps.		Derivatives inte				
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											
			positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at							
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M[ [3M-1Y[		12 0	12 0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [	Austria	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more		279 4,450	279 4.450	0	0	78 0	199 4.450	0	0	0	0	0	0	
Total		4,742	4,742	0	0	78	4,649	ō	ō	ō	Ő	ō	ō	0
[ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ]														
[ 2Y - 3Y [ [3Y - 5Y [	Belgium													
[5Y - 10Y ] [10Y - more Total														
[0-3M] [3M-1Y]														
[ 1Y - 2Y [ [ 2Y - 3Y ]	Bulgaria													
13Y - 5Y 1 15Y - 10Y 1	bulgunu													
[10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [ [3Y - 5Y [	Cyprus													
[5Y - 10Y [ [10Y - more														
Total [ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		11	11	0	0	11	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y ]	Czech Republic	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total		0	0 11	0	0	0 11	0	0	0	0	0	0	0	0
[0-3M] [3M-1Y]														
[ 1Y - 2Y [ [ 2Y - 3Y ] [ 3Y - 5Y ]	Denmark													
[5Y - 10Y [														
[10Y - more Total [ 0 - 3M [														
[0-3M] [3M-1Y] [1Y-2Y]														
[ 2Y - 3Y [ [3Y - 5Y ] [5Y - 10Y ]	Estonia													
[10Y - more														
Total	L													

#### 2018 EU-wide Transparency Exercise

		Deutsche Ptandbrietbank AG												
							As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ce sheet	
	(min cony													
												Off-balance sh	eet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											exposure amount
		derivative financial assets	positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	or which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				held for trading	through profit or loss	comprehensive income	amortised cost	Carrying amount		carrying amount	Notional amount			
[ 0 - 3M [		0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ] [ 3X - 3X ]		0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Finland	0 44	0 44	0	0	0	0 44	0	0	0	0	0	0	
		0 44	0 44	0	0	0	0 44	0	0	0	0	0	0	0
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ]		0 54 28	0	0	0	0 54	0	0 0	0 0	0	0	0	0	
[3Y - 5Y [	France	28 567 394 1,611	28 567 394 1,611	0	0	28 0	0 567 394 1,611	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total		394 1,611 <b>2,654</b>	394 1,611 <b>2,654</b>	0	0	0		0	0	0	0	12 145 157	0	474
[0-3M] [3M-1Y]		15	15	0	0	0 26	15 670 74 355 258 1,352	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y ] [ 3Y - 5Y ]	Germany	097 154 565 275 1,626	154 565 275 1,626	0	0	28 210	74 355 258	3 1 19	31 25 84	0 0	0	0	0	
[5Y - 10Y [ [10Y - more Total		1,626 1,158 4,490	1.158	0	0	16 110 0	1,352 1,046 3,771	86 137 246	250 245 643	-26 0	60 0	0	0	
Total		4,490	4,490	0	0	392	3,771	246	643	-26	60	0	0	1
[11.21]														
[ 2Y - 3Y [ [3Y - 5Y ] [5Y - 10Y ]	Croatia													
Total														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]														
[ 2Y - 3Y ] [3Y - 5Y ] [5Y - 10Y ]	Greece													
[10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y ]	Hungary	119 0 0	119 0 0	0	0	0	119 0 0	0 0	0	0 0 0	0	0	0	
[5Y - 10Y [ [10Y - more Total		0	0	0	0	0	0	0	0	0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [		119 0	119	0	0	0	119 0	0	0	0	0	0	0	21
[ 1Y - 2Y [ [ 2Y - 3Y [	Ireland	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y ] [5Y - 10Y ]	Treiano	0 75	0 75	0	0	0	0 75	0	0	0	0	0	0	
Total	1	0 75	75	0	0	0	0 75	0	0	0	0	0	0	0

#### 2018 EU-wide Transparency Exercise

		Deutsche Ptandbrietbank AG												
							As of 30/06/2018	3						
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												0% h-1		
												Off-balance sh	eet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											
			positions)		of which a file solation and	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprenensive income								
[0-3M] [3M-1Y] [1Y-2Y]		0 6 71	0 6 71	0	0	0 2 5	0 4 66	0	0	0	0	0	0	
[ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Italy	186 34 1,515	186 34	0	0	97 24	80	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total	-	1,515 367 2,179	1,515 367 <b>2,179</b>	0	0	76 16 220	10 1,359 352 <b>1,879</b>	0	0	0	0	0	0	1,433
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]		0	0	0	0	0	0	0	0	0	0	0	0	1,455
[ 1Y - 2Y [ [ 2Y - 3Y ]	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y ] [10Y - more Total		24 0	24 0	0	0	0	24 0	0	0	0	0	0	0	
Total   0 - 3M     3M - 1Y		24	24	0	0	0	24	0	0	0	0	0	0	1
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	Lithuania													
[5Y - 10Y [														
Total														
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ] [ 3Y - 3Y ]														
[2Y - 3Y ] [3Y - 5Y ] [5Y - 10Y ] [10Y - more Total	Luxembourg													
[10Y - more Total [0 - 3M [														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]														
[3Y - 5Y [ [5Y - 10Y ]	Maita													
[10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		0 0 0	0 0	0 0	0	0	0 0	0	0 0 0	0 0 0	0	0 0	0 0	
[ 2Y - 3Y [ [3Y - 5Y ]	Netherlands	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total	-	114 0 114	114 0 114	0 0 0	0	114 0 114	0 0 0	0	0	0 0 0	0	0 0 0	0	0
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y ]	Poland	0 85 117	0 85 117	0 0	0 0	0 73 0	0 12 117	0	0	0	0	0	0	
13Y - 5Y 1 15Y - 10Y 1 10Y - more		117 73 0	117 73 0	0	0	0	117 73 0	0	0	0	0	0	0	
Total	I	275	275	0	0	73	202	0	0	0	0	0	0	17

#### 2018 EU-wide Transparency Exercise

	-	Deutsche Ptandbrietbank AG												
							As of 30/06/2018							
						Dire	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
	(min cony													
												Off-balance sh	eet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											exposure amount
		derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Com days and such	Notional amount			
				held for trading	through profit or loss	comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[ 0 - 3M [		43	43	0	0	0	43	0	0	0	0	0	0	
[0-3M] [3M-1Y] [1Y-2Y]		0 0 271	0 0 271	0	0	0 0 271	0	0	0	0	0	0	0	
[ 2Y - 3Y [ [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more	Portugal	0	0	0	0	0	0	0	0	0	0	0	0	
		135 449	135 449	0	0	0 271	135 178	0	0	0	0	0 0	0	983
[0-3M] [3M-1Y]														
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	Romania													
[3Y - 5Y [ [5Y - 10Y ] [10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ] [ 2Y - 3Y ]	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [		0 104	0 104	0	0	0	0 104	0	0	0	0	0	0	
f 10Y - more Total f 0 - 3M f		104 0	104 0	0 0	0 0	0 0	104 0	0 0	0 0	0 0	0 0	<b>0</b>	0 0	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		21 5	21 5	0	0	0	21 5	0	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y ] [5Y - 10Y ]	Slovenia	0 0 50	0 0 50	0	0	0	0 0 50	0	0	0	0	0	0	
Total		0 76	0 76	0	0	0	0 76	0	0	0	0	0	0 0 0	5
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]		0	0 49	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ]	Spain	49 219 124 0	219 124 0	0 0	0	0	49 219 124 0	0 0 0	0 0	0	0	0	0 0 0	
[5Y - 10Y ] [10Y - more		728 286 1,407	728 286	0	0	0	728 286 1,407	2	28 0	0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		1,407	1,407	0	0	0	1,407	2	28	<b>0</b>	0	0	0	477
[ 2Y - 3Y [	Gundar	0 43 0	43 0	0	0	0	0 43 0	0 0 0	0 0	0	0	0	0 0 0	
[3Y - 5Y [ [5Y - 10Y ]	Sweden	0	0	0	0	0	0	0	0	0	0	Ő	0	
[10Y - more Total		0 44	0 44	0	0	0	0 44	0	0	0	0	0	0	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		0	0	0	0	0	0	0 0	0 0	0 0	0	0	0 0 0	
[ 2Y - 3Y [ [3Y - 5Y ] [5Y - 10Y ]	United Kingdom	0	0	0	0	0	0	0	0	0	0	õ	0	
[10Y - more		53	0 53 53	0	0	0	0 53	0	0	0	0	0 56 56	0	20
Total		53	53	0	0	0	53	0	. 0	. 0	0	56	0	20

#### 2018 EU-wide Transparency Exercise

		Deutsche Ptandbrietbank AG												
							As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance st	eet exposures	
								Derivatives with po	sitivo fair valuo	Devivatives with	negative fair value	on bulance of		
								Derivauves with po	Silve fall value	Derivatives with	negative fail value			
														Risk weighted
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominai	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 1Y - 2Y [ [ 2Y - 3Y [	Iceland													
[ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]	Liechtenstein													
[3Y - 5Y [ [5Y - 10Y ] [10Y - more Total														
Total 「 0 - 3M 「 [ 3M - 1Y [ 「 1Y - 2Y 「														
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y ]	Norway													
[3Y - 5Y] [5Y - 10Y [ [10Y - more Total														
Total 「0-3M「 「3M-1Y「 「1Y-2Y「														
[ 1Y - 2Y [ [ 2Y - 3Y [	Australia													
[2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total														
Total [ 0 - 3M [ [ 2M - 1X [		0	0	0	0	0	0	0	0	0	0	0	0	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]	Canada	0 0 22	0	0	0	0	0 0 22	0	0	0	0	0	0	
[5Y - 10Y ] [10Y - more		0	0	0	0	0	0	0	0 0 0	0 0 0	0	0	0	
Total [ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		22	22	0	0	0	22	0	Ō	Ō	ō	ō	Ō	2
[ 2Y - 3Y [	Hong Kong													
[3Y - 5Y ] [5Y - 10Y ]	nong tong													
[10Y - more Total [ 0 - 3M [	1	0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		0 0	0 0	0 0 0	0	0	0 0 0	0	0 0 0	0 0 0	0	0 0	0 0	
[3Y - 5Y [ [5Y - 10Y [ [10Y - more	Japan	0 0 298	0 0 298	0	0	0	0 0 298	0	0	0	0	0	0	
Total		296	298	0	0	0	298	0	0	0	0	0	0	0

#### 2018 EU-wide Transparency Exercise

		Deutsche Ptandbrietbank AG												
							As of 30/06/2018	;						
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance st	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			_
										beindares mai				
														Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial											exposure amount
,	,,,,	derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	or which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				held for trading	through profit or loss	comprehensive income	amortised cost							
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 21 - 21 [ [ 27 - 37 [ [ 37 - 57 ] [ 57 - 107 ] [ 107 - more	U.S.													
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ]														
1 14 - 24 1 1 2Y - 3Y 1 13Y - 5Y 1 15Y - 10Y 1	China													
[10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [ [3Y - 5Y ]	Switzerland													
[5Y - 10Y [ [10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y ] [ 1X - 2X ]														
1 2Y - 3Y 1 13Y - 5Y 1	Other advanced economies non EEA													
[2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [														
[ 2Y - 3Y [ [3Y - 5Y [	Other Central and eastern Europe countries non EEA													
[5Y - 10Y]														
Total [ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [ [ 3Y - 5Y [	Middle East													
[5Y - 10Y [ [10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y ] [ 1Y - 2Y ]														
[ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y ]	Latin America and the Caribbean													
[5Y - 10Y [ [10Y - more Total														

#### General governments exposures by country of the counterparty

		Deutsche Ptandbrietbank AG												
							As of 30/06/2018							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
	(IIIII EOIL)											Off-balance st	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa	0 0 0 17 17	0 0 0 0 17 0			0 0 0 0 0 0 0 0 0	0 0 0 0 17 0	0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 32 0 <b>32</b>	0 0 0 0 0 0 0	1
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ ] 3Y - 5Y [ ] 5Y - 10Y [ ] 10Y - more	Others	5 5 4 19 82 39 0	20 5 4 19 82 39	000000000000000000000000000000000000000	0 0 0 0 0	0 0 82 39	0 5 4 19 0 0			000000000000000000000000000000000000000		000000000000000000000000000000000000000		
Total		149	149	0	0	121	28	0	0	0	0	0	0	0

EBA EUROPEAN BANKING AUTHORITY

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 consoleration as sovereign exposures is only available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter therehold is not net, information is disclosed through the aggregate "Others". (2) The exposures is not available for institutions that have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter therehold is not net, information is disclosed through the aggregate "Others". (3) The latest disclose the exposures to the "Finical all acids is determined to an horizon tables (acids the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have experiments on immediate back of the other than a horizon tables (acids the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have experiments on immediate back of the disclosed through the aggregate "Others". (3) The latest disclose the exposures is only available for institutions that have expendent to other the disclosed the exposures is only available for institutions that have expendent to other the advantation of the expendent on the expense of the disclosed the exposures is only available for institutions that have expendent to other the expension of accounting comparison of the other than a horizon tables of another than a horizon tables of another than the expense is to be included in the column. This tem dises that have expenses to counterparts (other than sovereign) with full or partial government guarantees by certical, exposures to be included in the column. This tem dises not house the counterparts (other than sovereign) with full or partial government guarantees by certical, exposures to be included in the column. This tem dises not house exposures to counterparts (other than sovereign) with full or partial government guarantees by certical, exposures to be included in the column. This tem dises not house

(3) Realian Contrins not reported separately in the interported separately metrics. Begions: Other advanced non EEA: Issuel, Korea. New Zealand, Russia. San Marino. Sinoacore and Taivan. Other CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Other CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EEA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Differ CEE non EeA: Abana, Boom, Son Marino. Sinoacore and Taivan. Midel East: Bairna. Differ CEE Non EeA: Abana, Bairna Differ CEE



Performing and non-performing exposures

Deutsche Pfandbriefbank AG

	As of 31/12/2017						As of 30/06/2018							
		Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions <sup>4</sup>		Collaterals and financial	Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions <sup>4</sup>		Collaterals and financial	
		Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non- performing	guarantees received on non- performing exposures		Of which performing but past due >30			On performing exposures <sup>2</sup>	On non- performing	guarantees received on non- performing exposures
(min EUR)				Of which: defaulted	exposures	exposures <sup>3</sup>			days and <=90 days		Of which: defaulted	exposures	exposures <sup>3</sup>	
Debt securities (including at amortised cost and fair value)	10,639	0	0	0	14	0	0	10,210	0	0	0	5	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	5,780	0	0	0	11	0	0	5,575	0	0	0	2	0	0
Credit institutions	3,379	0	0	0	2	0	0	3,335	0	0	0	2	0	0
Other financial corporations	749	0	0	0	0	0	0	720	0	0	0	0	0	0
Non-financial corporations	731	0	0	0	1	0	0	580	0	0	0	2	0	0
Loans and advances(including at amortised cost and fair value)	43,688	0	242	242	46	25	217	44,341	0	235	235	52	55	180
Central banks	999	0	0	0	0	0	0	1,551	0	0	0	0	0	0
General governments	11,962	0	0	0	1	0	0	11,806	0	0	0	34	0	0
Credit institutions	2,295	0	0	0	0	0	0	2,421	0	0	0	0	0	0
Other financial corporations	1,356	0	0	0	0	0	0	1,473	0	0	0	0	0	0
Non-financial corporations	26,894	0	241	241	45	25	216	27,051	0	233	233	18	55	179
of which: small and medium-sized enterprises at amortised cost	6,125	0	33	33	5	10	24	5,673	0	10	10	4	1	9
Households	183	0	1	1	0	0	1	38	0	2	2	0	0	2
DEBT INSTRUMENTS other than HFT	54,327	0	242	242	60	25	217	54,551	0	235	235	58	55	180
OFF-BALANCE SHEET EXPOSURES	4,802		3	3	0	0	0	4,276		3	3	1	0	3

(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

(1) Institutions report here collective allowances for incurrred 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)

(1) 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)

(<sup>4)</sup> 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 860/2014 - 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 in diversions are generally reported with a positive sign.



#### Forborne exposures

Deutsche Pfandbriefbank AG

			As of 31/12/2017			As of 30/06/2018						
	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 <sup>2</sup>		Collateral and financial guarantees received on	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 <sup>2</sup>		Collateral and financial		
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures		
(min EUR) Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0		
Central banks	Ű	0	Ű	0	0	0	0	0	0	0		
	0	-	U	-	0	0	U	-	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)	218	218	13	13	205	210	210	38	38	172		
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	218	218	13	13	205	210	210	38	38	172		
of which: small and medium-sized enterprises at amortised cost	30	30	9	9	21	10	10	1	1	9		
Households	0	0	0	0	0	0	0	0	0	0		
DEBT INSTRUMENTS other than HFT	218	218	13	13	205	210	210	38	38	172		
Loan commitments given	3	3	0	0	0	3	3	0	0	3		

(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