

Bank Name	Deutsche Pfandbriefbank AG
LEI Code	DZZ47B9A52ZJ6LT6VV95
Country Code	DE

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



Key Metrics

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	2,703	2,875	2,824	2,841	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	2,703	2,875	2,824	2,841	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	3,001	3,173	3,122	3,139	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	3,001	3,173	3,122	3,139	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,594	3,766	3,700	3,703	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,594	3,766	3,700	3,703	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	18,116	16,792	16,726	16,481	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18,116	16,792	16,726	16,481	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.92%	17.12%	16.88%	17.24%	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	14.92%	17.12%	16.88%	17.24%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	16.56%	18.90%	18.66%	19.04%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.56%	18.90%	18.66%	19.04%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	19.84%	22.43%	22.12%	22.47%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.84%	22.43%	22.12%	22.47%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	•
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	52,758	52,549	51,645	55,210	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	5.69%	6.04%	6.04%	5.68%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,001	3,173	3,122	3,139	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	3,001	3,173	3,122	3,139	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	52,758	52,549	51,645	55,210	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	52,758	52,549	51,645	55,210	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.69%	6.04%	6.04%	5.68%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.69%	6.04%	6.04%	5.68%	[A.2]/[B.2]	



EBA 2022 EU-wide Transparency Exercise Capital Deutsche Pflandbriefbank AG

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	A	(min EUR, %) OWN FUNDS	As of 30/09/2021 3,594	As of 31/12/2021 3,766	As of 31/03/2022 3,700	As of 30/06/2022 3,703	COREP CODE C 01.00 (r0010,c0010)	REGULATION Articles 4(118) and 72 of CRR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying			,	-	C 01.00 (+0010,20010)	
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	2,703	2,875	2,824	2,841		Article 50 of CRR
	A.1.1	instruments)	2,017	2,017	2,017	2,017	C 01.00 (r0030,r0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	955	1,044	1,044	1,044	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	-97	-96	-113	-87	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	22	21	19	16	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (I) of CSR
	A.1.8	(-) Intangible assets (including Goodwil)	-28	-23	-24	-27	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of COR
	A.1.9	 (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs 	-16	-18	-21	-20	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-35	0	-16	-13	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r0390,c0010)	Articles 4(199), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (b) (i) and 89 to 91 of OSC, Articles 36(1) point (b) (ii), 240(1) point (b), 344(1) point (b) and 259 of OSC, Articles 36(1) point (b) (ii) and 379(1) of OSC, Articles 36(1) point (b) (iii) and 151(0) of OSC, Articles 36(1) point (b) (iv) and 153(0) of OSC, Articles 36(1) point (b) (iv) and 153(0) of OSC.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 49(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-23	-30	-23	-23	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	-4	-4	-4	-4	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-88	-36	-55	-64	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	CAI (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 494 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	298	298	298	298	C 01.00 (+0530.c0010)	Article St of CRR
	A.2.1	Additional Tier 1 Capital instruments	298	298	298	298	C 01.00 (r0540,c0010) + C 01.00	
	A.2.2	(-) Excess deduction from 12 items over 12 capital	0	0	0	0	(r0670,c0010) C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	$ \begin{aligned} &C \otimes 1.00 \left((96600, 10010) + C \otimes 1.00 \right. \\ &\left((97000, 10010) + C \otimes 1.00 \right. \\ &\left((9700, 10010) + C \otimes 1.00 \right. \\ &\left((9704, 10010) + C \otimes 1.00 \right. \\ &\left((9744, 10010) + C \otimes 1.00 \right. \\ &\left((9744, 10010) + C \otimes 1.00 \right) \\ &\left((9746, 10010) + C \otimes 1.00 \right) \end{aligned} $	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 05.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,001	3,173	3,122	3,139	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	593	593	579	565	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	593	587	579	565	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A4.2		0	5	0	0	C 03.00 (r0910,c0010) + C 01.00 (r0910,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0950,c0010) + C 01.0	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	18,116	16,792	16,726	16,481	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	14.92%	17.12%	16.88%	17.24%	CA3 (1)	•
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.56%	18.90%	18.66%	19.04%	CA3 (3)	
	С.3	TOTAL CAPITAL RATIO (transitional period)	19.84%	22.43%	22.12%	22.47%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,703	2,875	2,824	2,841	[A1-A1.13-A1.21+MIN(A2+A1.13- A2.2-A2.4+MIN(A4+A22- A4.3.01.01)	
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	14.92%	17.12%	16.88%	17.24%	[D.1]/[B-B.1]	•
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
Mama Home	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	
				•			•	

⁽¹⁾ The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a requisitory point of view at the reporting date are not bales into account in this calculation.

Full visided CET1 capital ratio estimation is based on the formulae cated in column "COSP" COSP" - disease rate that this midd test to differences to full visided CET1 capital ratios calculated between the cardiocation basis e.e. in their Piller 3 disclosure



Overview of Risk exposure amounts

		RW	/As		
(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	16,657	15,384	15,392	15,162	C 02.00 (r0040, c0010) -[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0220, s001) + C 08.01 (r0040, c0220, s001) + C 08.01 (r0040, c0220, s002) + C 08.0
Of which the standardised approach	2,197	2,226	2,141	1,923	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	14,392	13,090	13,225	13,239	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	302	221	161	144	C 07.00 (10090, c0220, s001) + C 07.00 (10110, c0220, s001) + C 07.00 (10130, c0220, s001) + C 08.01 (10040, c0226, s001) + C 08.01 (10040, c0226, s001) + C 08.01 (10040, c0226, s002) + C 08.01 (10040, c0226, s002) + C 08.01 (10050, c0226), s002, + C 08.01 (10040, c0226, s002) + C 08.01 (10040, c0226, s0026) + C 08.01 (10040, c0226, s002) + C 08.01 (10040, c0226, s0026) + C 08.01 (10040, c0226, s002) + C 08.01 (10040, s0026, s0026
Credit valuation adjustment - CVA	218	206	218	191	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	58	59	33	62	C 02.00 (r0520, c0010)
Of which the standardised approach	58	59	33	62	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c9601)*12.5+C 20.00 (r0010,c0450)*12.5+HAV(C 24.00(r0010, c0090),C 24.00(r0010,c0100),C 24.00(r0010,c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	881	922	922	922	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	881	922	922	922	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	18,116	16,792	16,726	16,481	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.



2022 EU-wide Transparency Exercise P&L Deutsche Pfandbriefbank AG

(min EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	1,516	2,035	495	1,004
Of which debt securities income	186	246	59	117
Of which loans and advances income	629	839	208	427
Interest expenses	1.148	1.543	374	762
(Of which deposits expenses)	404	534	124	246
(Of which debt securities issued expenses)	134	178	41	86
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	6	8	2	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	55	81	6	10
Gains or (-) losses on financial assets and liabilities held for trading, net	20	24	36	59
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-16	-13	-27	-45
Gains or (-) losses from hedge accounting, net	-2	0	1	-1
Exchange differences [gain or (-) loss], net	-3	-5	0	-5
Net other operating income /(expenses)	0	0	2	2
TOTAL OPERATING INCOME, NET	427	587	141	264
(Administrative expenses)	150	218	53	105
(Cash contributions to resolution funds and deposit quarantee schemes)	28	29	31	31
(Depreciation)	14	20	5	9
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-3	-4	-1	5
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-1	-1	8	12
(Other provisions)	-2	-2	-9	-8
Of which pending legal issues and tax litigation ¹	0	-7	0	0
Of which restructuring ¹	0	0	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	51	82	11	7
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	51	82	11	7
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	186	242	42	107
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	158	228	36	91
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	158	228	36	91
Of which attributable to owners of the parent (1) Information available only as of end of the year	159	229	36	92

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



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/20	21			As of 31,	/12/2021			As of 31	/03/2022			As of 30	/06/2022		
		Fa	ir value hierar	chy		Fa	ir value hierar	chy		Fa	ir value hierar	chy		Fa	air value hierar	chy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	l 1 Level 2 L		References
Cash, cash balances at central banks and other demand deposits	7,667				7,668				6,816				6,524				IAS 1.54 (i)
Financial assets held for trading	568	0	568	0	540	0	540	0	546	0	546	0	523	0	523	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	853	3	293	558	640	3	291	346	452	3	281	168	474	3	264	207	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	1,288	939	316	33	1,258	916	314	28	1,211	879	306	27	1,243	918	302	22	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	47,101				47,026				46,444				45,735				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	1,101	0	1,101	0	1,009	0	1,009	0	645	0	645	0	399	0	399	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.2
Fair value changes of the hedged items in portfolio hedge of interest rate risk	13				5				-35				-68				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	242				256				265				267				
TOTAL ASSETS	58,834				58,402				56,346				55,096				IAS 1.9(a), IG 6

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

(min	EUR)		,	s of 30/09/20	21					As of 31	/12/2021					As of 31	/03/2022					As of 30,	06/2022			
		Gross carryi	ing amount ⁽²⁾		Accun	nulated impairn	nent ⁽²⁾	Gross	carrying amo	unt ⁽²⁾	Accum	nulated impairn	nent ⁽²⁾	Gros	s carrying amou	int ⁽²⁾	Accun	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accum	ulated impairm	ient ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in	Stage 3 Credit-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 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 value through other	Debt securities	970	0	0	0	0	0	943	0	0	0	0	0	903	0	0	0	0	0	939	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	318	0	0	0	0	0	316	0	0	0	0	0	308	0	0	0	0	0	304	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	6,735	250	0	-1	0	0	6,463	430	0	-2	-1	0	6,343	250	0	-1	0	0	5,651	0	0	-1	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	32,485	7,345	589	-56	-95	-152	30,894	9,001	579	-25	-142	-172	30,054	9,572	579	-37	-136	-180	32,249	7,597	591	-49	-108	-195	Annex V.Part 1.32, 44(a)

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

⁽⁷⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



Breakdown of liabilities

Deutsche Pfandbriefbank AG

(mln EUR)

		Carrying	g amount		
LIABILITIES:	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Financial liabilities held for trading	574	559	598	676	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	0	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	53,070	52,681	50,807	49,756	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	1,427	1,372	1,183	1,150	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	81	70	2	-55	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	221	231	224	168	IAS 37.10; IAS 1.54(I)
Tax liabilities	35	34	29	26	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	27	30	60	27	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	55,436	54,977	52,902	51,747	IAS 1.9(b);IG 6
TOTAL EQUITY	3,398	3,425	3,444	3,349	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	58,834	58,402	56,346	55,096	IAS 1.IG6

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



Breakdown of liabilities

Deutsche Pfandbriefbank AG

(mln EUR)

			Carrying	amount		1
Breakdown of financial liabilities t	y instrument and by counterparty sector	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Derivatives		2,001	1,931	1,780	1,825	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	8,301	8,279	8,258	8,238	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	1,791	1,795	1,609	1,634	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	10	7	5	4	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	2,369	2,353	2,427	2,079	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	676	649	481	352	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	14,484	13,911	12,914	11,680	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	15	11	5	5	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	1,150	1,161	1,088	1,059	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	435	468	427	379	ECB/2013/33 Annex 2.Part 2.9.1
	Households	3,198	3,232	3,273	3,396	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	598	611	677	747	Annex V.Part 1.42(f), 44(c)
Debt securities issued		21,751	21,923	21,212	21,647	Annex V.Part 1.37, Part 2.98
Of which: Subordina	ated Debt securities issued	650	655	630	623	Annex V.Part 1.37
Other financial liabilities		27	25	25	24	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		55,071	54,612	52,587	51,582	



2022 EU-wide Transparency Exercise Market Risk

Deutsche Pfandbriefbank AG

									ociic i idiide													
	SA					I	M									IN						
			VaR (Memoran	ndum item)	STRESSED VaR (Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	AL CHARGE		VaR (Memor	andum item)	STRESSED VaR (A	Memorandum item)	DEFAU	ON RISK	ALL PRICE	RISKS CAPITAL FOR CTP		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	FACTOR (mc) x AVERAGE OF	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVG)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST	FLOOR			TOTAL RISK EXPOSURE AMOUNT
,	As of 30/09/2021	As of 31/12/2021				As of 30	09/2021									As of 31/1	12/2021					
Traded Debt Instruments Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk Equities	0 0	0	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	58	59	0	0	0	0							0	0	0	0						
Commodities risk	0	0 59	0	0	0	0							0	0	0	0			_			
Total	58	59								0	0	U	0		,		. 0		0	0		_
	As of 31/03/2022	As of 30/06/2022				As of 31,	/03/2022									As of 30/0	06/2022					
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 Foreign exchange risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk Commodities risk	1 33	62	0	0	0	0							l ő	0	0	0						
Total	33	62	0	Ō	Ō	0	0	0	0	0	0	0	Ö	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.



Deutsche Pfandbriefbank AG

					Standardisc	ad Approach							
		As of 30/09/2021 As of 31/12/2021											
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
	(min EUR, %)												
	Central governments or central banks Regional governments or local authorities	15,421 5,564	17,434 6,422	78 490		15,280 5,472	17,237 6,284	78 478					
	Public sector entities Multilateral Development Banks	1,969 575	1,772 575	158		1,842 557	1,660 557	141					
	International Organisations Institutions Corporates	141 1,417 2,381	141 393 685	132 662		141 1,461 2,372	141 441 752	138 714					
	Corporates of which: SME Retail	2,361 117	116	116		128	127 0	108					
Consolidated data	of which: SME Secured by mortgages on immovable property	0 449	0 424	0 161		0 587	0 550	0 192					
	of which: SME Exposures in default	268 47	259 1	102 1	0	264 34	257 1	86 1					
	Items associated with particularly high risk Covered bonds	202 1,105	166 1,105	250 135		114 1,102	104 1,102	156 135					
	Claims on institutions and comovates with a ST credit assessment Collective investments undertakings (CIU)	3	3	39		3	3	38					
	Equity Other exposures	90	90	225		111	111	277					
	Standardised Total ²	29,366	29,211	2,331	32	29,076	28,942	2,349	32				

Output opcome, units Exposur was, in reportab before taking the secural way effect due to coeff convenion factors or coeff risk indigators schedules (e.g. substitution effects).

(5) Shanderland is 100 acres on chicked the Securities postero or letter in the 2012 acres or coeff risk indigators schedules (e.g. substitution effects).

(5) Shanderland is 100 acres on chicked the Securities postero or letter in the 2012 acres of coeff risk in the

					Standardise	d Approach						
			As of 30;	09/2021			As of 31,	12/2021				
		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, %)											
	Central governments or central banks	7,031 2,606	8,201 2,850			6,981 2,581	8,117 2.816					
	Regional governments or local authorities	2,606	2,850 423	0		2,581 529	2,816 421	0				
	Public sector entities Multilateral Development Banks	533	423	21		529	421	20				
	Multilateral Development Banks International Organisations	0		0		0		0				
	International Organisations Institutions	982	258	77		957	239	74				
	Corporates	256	186	164		331	261	223				
	of which: SME	117	116	116		128	127	108				
	Retail			0		0	0	0				
CEDMANN/	of which: SMF	ō	ō	i o		ō	ō	0				
GERMANY	Secured by mortgages on immovable property	261	237	95		397	361	130				
	of which: SME	185	178	74		180	175	62				
	Exposures in default	1	1	1	0	1	1	1	0			
	Items associated with particularly high risk	202	166	250		114	104	156				
	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	90	90	225		111	111	277				
	Standardised Total ²				1				1			

The Chapter appears, within Exposers value is reported before taking the account any effect due to confict conversion factor or creat rain entagation techniques (e.g. substitution effects).

(2) Told value adjustments and provious per country of contequently enclosed those for secondarion exposures, additional valuation adjustments (AMAs) and other own finals reductions related to the exposures. Told include perior due at adjustments.

		exposures, but includes gener	a creat risk adjustments.						
					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(min FIE %).)	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
FRANCE	Central ownerments or control hasts Residual ownerments or local activities Public south smillion Residual ownerments or local activities Public south smillion Institution In	9252 1,6500 1,144 0 48 642 0 0 0 0 0 0 0 0	1.667 1.759 1.083 0 0 48 364 0 0 0 0 0 0	0 350 92 0 0 22 364 0 0 0 0 0	0	926 1,656 1,940 48 619 0 0 0 0 0 0	1,057 1,715 965 965 965 965 965 965 965 965 965 96	0 343 79 0 0 22 357 0 0 0 0 0 0	0
	Standardised Total ²				1				1

		(4) Total laboral apparatus and provinces per country or commission incommon insponses, autonomic resources expenses, but includes general credit risk adjustments.								
					Standardis	d Approach				
			As of 30,	/09/2021			As of 31,	/12/2021		
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(matur, w) Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	0	0	ō		ō	0	0		
	Multilateral Development Banks International Organisations	0		0		0	0			
	Institutions	29	29	6		115	115	24		
	Corporates	0	0	0		0	0	0		
	of which: SME Retail	0		0		0	0			
UNITED STATES	of which: SME	0	ō	0		0	ō	0		
UNITED STATES	Secured by mortoages on immovable property	82	81	28		84	82	24		
	of which: SME Exposures in default	46	01	10	0	32	02	29		
	Items associated with particularly high risk	0	0	0		0	0	0		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0		0		0	0			
	Equity	0	ō	0		0	0	ō		
1	Other exposures			0		0		0		

		(2) Total value adjustments ar exposures, but includes gener		unterparty excludes those for se	curitisation exposures, additiona	i valuation adjustments (AVAs)	and other own funds reduction	s related to the	
					Standardis	d Approach			
			As of 30	/09/2021			As of 31,	12/2021	
	(min EUR. *%)	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
AUSTRIA	Central occurrences or contral shacks Reciscular convernment or local arthritise Multiflerand Eventorment Existic Multiflerand Eventorment Existic Multiflerand Eventorment Existic Multiflerand Eventorment Existic Multiflerand Eventorment Multiflerand Eventorment Multiflerand Eventorment Multiflerand Eventorment Multiflerand M	\$,0.29 0 0 0 0 301 587 0 0 0 0 0 0 0 0	5,539 378 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	4,981 0 0 0 302 553 0 0 0 0 0 0 0 0	5,484 352 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²								0



As of 30/09/2021 Ossure Value ² Risk exposure amount	Standardised Approach t Value adjustments and provisions ² Original Exp		/12/2021 Risk exposure amount	Value adjustments and				
	t Value adjustments and provisions ² Original Exp							
osure Value ¹ Risk exposure amount	t Value adjustments and provisions ² Original Exp	oosure ¹ Exposure Value ¹	Risk exposure amount					
0 0	Original Exposure* Exposure Value* Risk exposure amount Value adjustmenter and providious* Original Exposure* Exposure Value* Risk exposure amount or control or cont							
0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 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 0 0 0 0 0 0 0 0 0 0 0 0	0				
	3 3	3 39 0 0 0 0 0 0	3 3 39 3 3 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0				

		exposures, but includes genera	il credit risk adjustments.							
					Standardise	d Approach				
			As of 30,	09/2021		As of 31/12/2021				
	(ritle ELIR. "N)	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	
ITALY	Control ancessments to control towards Resilvant conversation for head substitives Resilvant conversation for head substitives Resilvant control towards Resilvant control Resil	1,425 2488 00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,424 241 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 48 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	1,367 228 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,385 222 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 446 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	
	Standardised Total ²				1				2	

(1) Chignel exposure, unlike Exposure visios, in reported before taking into account any effect due to credit convenion factors or credit nik mitigation techniques (u.g., substitution effects).

(2) Total visios adjustments and provisions per country of counterpainty excludes those for securitisation exposures, additional visitation adjustments (AVAs) and other own funds inductions related to the

		exposures, but includes gener							
					Standardise	d Approach			
			As of 30/	09/2021			As of 31,	12/2021	
	(min FIE %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Recipional Public Services of S	Generalization of critical banks of deveragement of control and anthrollies stand Deveragement flams financial devanisations stand Deveragement flams financial devanisations state	220 669 46 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	220 609 46 0 0 0 75 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 46 0 0 0 75 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2199 682 42 42 42 42 42 42 42 42 42 42 42 42 42	219 661 62 0 0 0 75 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 42 0 0 0 75 0 0 0 0 1 1 0 85 0 0	0

***Original exposure, unlike Exposure value, is reponsed before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (u.p. substitution effects).

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

		exposures, but includes gener	al credit risk adjustments.						
					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	/12/2021	
		Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions ²
	(min EUR, %)								
POLAND	Control operations for control sharks Antifer section entire to and arthrottes Multiferent Development Exists Further Section of the Control Comprosite of antiferent Development Exists Further Section of antiferent Development Exists for protein of antiferent Development Exists of antiferent Development Exists of antiferent Development Exists of antiferent Development Exists for antiferent Development Exists for antiferent Development Exists for antiferent Development Exists Control to institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Calles in institutions and consorted with a 57 craft assessment Only the Calles in institution and consorted with a 57 craft assessment Only the Calles in institution and consorted with a 57 craft assessment Only the Calles in institution and consorted with a 57 craft assessment Only the Calles in institution and consorted with a 57 craft assessment Only the Calles in institution and consorted with a 57 craft assessment Only the Calles in institution and consorted with a 57 craft assessment Only the Calles in institution and consorted with a 57 craft assessment Only the Calles in institution and consorted with a 57 craft assessment Only the Calles in institution and consorted with a 57 craft assessment Only the Calles in institution and consorted wi	172 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	172 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	34 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	172 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	172 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	34 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Other exposures Chandas Send Total ²	0				0		0	

		exposures, but includes gener		interpenty excludes those for se	icuresation esposures, additiona	i valuation adjustments (AVAs)	and other own runds reduction	IS REMORD ED UNE	
					Standardisc	d Approach			
			As of 30	09/2021			As of 31,	/12/2021	
		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, %) Central governments or central banks	108	161	0		108	160	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					
	Institutions	11	11	5		11	11	6	
	Corporates of which: SME	0		0		U	0	0	
	of which: SME Retail	0		0		0	0		
	of which: SME	0				0	0	0	
NETHERLANDS	Secured by mortgages on immovable property	ō	ō	0		ō	0	i i	
	of which: SME	0	ō	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
I	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		
I	Collective investments undertakings (CIU)	0		0		0	0		
	Equity	0		0		U	0	0	
	Other exposures					U			
	Standardised Total ²								

O Deprei appeare, unles Exposers value, in reported before taking this account any effect due to credit convenion fectors or credit risk entigation betweeper (e.g. substitution effects).
(2) Total view deplormets and provisions per country of counterparty encludes those for secontradion opposess, additional visuation adjustments (AVAs) and other core fends adulctions related to the exposess, that includes perior offer this adjustments (AVAs) and other core fends which the exposess, that includes perior offer this adjustments (AVAs) and other core fends which the exposess (and includes perior offer this adjustments).

As of 30,09,2021					Standardisc	d Approach			
Combard operationness or combard hanks Combard operationness of combard hanks Combard operationness Comba			As of 30,	09/2021			As of 31,	12/2021	
Central operarementa is contral abunits Regional operarementar in Pacal abunitations Regional operarement in Regiona	(min (0.00 (b))	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
	Comit al generation (a coine de lassis Maria sando mello Maria sando Maria	0 187 0 0 39 0 0 0 0 0 0 0 0	7 187 0 0 0 29 0 0 0 0 0 0 0 0	0 37 0 0 18 18 0 0 0 0 0 0 0	0	0 190 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 1990 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 38 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0



					Standardise	d Approach				
			As of 31,	03/2022			As of 30/	As of 30/06/2022		
		Original Exposure 1 Exposure Value 1 Risk exposure amount Value adjustments an provisions				Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions	
	(min EUR, %)	12.000	15.613	54		12.020	14,547	53		
	Central governments or central banks Regional governments or local authorities	13,808 5,140	15,612 5,930	470		12,829 4,870	14,547	53		
	Public sector entities	1.785	1,615	133		1,728	1,568	126		
	Multilateral Development Banks	538	538			542	542	0		
1	International Organisations	137	137	o o		213	213	0		
	Institutions	1,412	429	137		1.412	463	145		
	Corporates	2,181	700	659		1,937	582	553		
	of which: SME	142	141	120		72	72	61		
	Retail	0	0	0		0	0	0		
Consolidated data	of which: SME	0	0	0		0	0	0		
Consolidated data	Secured by mortgages on immovable property	655	604	211		540	517	177		
	of which: SME	286	281	93		247	246	78		
	Exposures in default	60	1	2	2	56	1	1		
	Items associated with particularly high risk	114	104	157		171	147	220		
	Covered bonds	1,077	1,076	133		339	339	34		
	Claims on institutions and connorates with a ST credit assessment Collective investments undertakings (CIU)	0	0	36				34		
	Collective investments undertakings (CIU) Equity	3	3	30		3	3	34		
	Other exposures	100	100	273		108	108	269		
	Standardised Total ²	27,018	26,860	2.265	30	24,747	24,649	2.053		
		(1) Original consessor unifor Ex						2,053		

		calculated as of last quarter									
					Standardise	d Approach					
			As of 31,	03/2022			As of 30,	As of 30/06/2022			
	(min EUR, 16)	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		
GERMANY	Committee accommendation of committee accommendation of committee accommendation of the accommendation of the accommendation of the accommendation of the accommendation of committee accommendation o	6.176 2,249 2,249 0 0 0 940 388 142 14 0 0 463 200 1 1 116 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	7,193 2,568 419 0 0 255 297 141 0 0 414 196 1 1 104 0 0 0	0 0 0 0 0 0 80 257, 120 0 0 1499 68 1 157 0 0 0		5,921 2,222 509 0 0 963 234 72 0 0 3699 155 1 170 0 0	6,765 2,404 417 0 0 388 178 72 0 0 347 155 1 147 0 0 0 0 188	0 0 0 0 0 91 149 6 1 1 1 220 0 0 0 0			
	Standardised Total ²				1				0		

		(2) Total value adjustments an exposures, but includes gener		interparty excludes those for se	curitisation exposures, additiona	il valuation adjustments (AVAs)	and other own funds reduction	is related to the	
					Standardise	ed Approach			
			As of 31,	/03/2022			As of 30	06/2022	
	44.00 %	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
FRANCE	Communication of the Communication Communica	915 1,630 1,002 0 63 525 0 0 0 0 0 0	1,050 1,066 947 0 0 0 3 275 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 3390 75 0 0 26 275 0 0 0 0 0 0 0 0 0 0 0	0	905 1,581 969 0 0 0 55 487 0 0 0 0 0 0 0	1,041 1,660 915 0 0 55 252 252 0 0 0 0	6 333 72 0 0 27 252 0 0 0 0 0 0 0 0 0	
	Standardised Total ²				1			,	1

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 31	/03/2022			As of 30	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	(min 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	u o	u u			0	0	0	
	Multilateral Development Banks International Organisations	0					0	0	
	International Organisations Institutions			14		67	67	12	
	Corporates		0			0	0	0	
	of which: SME	ō	0	i i		i i	0	i i	
	Retail	0	0	0		0	0	0	
UNITED STATES	of which: SME	0	0	0		0	0	0	
UNTIED STATES	Secured by mortgages on immovable property	86	85	25		92	91	27	
	of which: SME	86	85	25		92	91	27	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0			0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	U O	u u					0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0					0	0	
	Equity	o o	i i			0	0	0	
	Other exposures	ů	i i			ů			
	outer exposures			-					

		(2) Yotal value adjustments are exposures, but includes general		interparty excludes those for se	curitisation exposures, additiona	I valuation adjustments (AVAs) a	nd other own funds reduction	ns related to the	
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30,	/06/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
AUSTRIA	Cominal anorementals or control assessing sociocal conversaments or local arthritists sociocal conversaments or local arthritists sociocal conversaments sociocal conversaments for all conversaments (and conversaments) (and conversaments) sociocal conversaments (and conversaments) (and convers	4,494 0 0 0 0 0 299 528 0 0 0 0 0 0 0	4,924 347 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	3,960 0 0 0 294 478 0 0 0 0 0 0	4,412 200 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²								0



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	Deutsche Pfandbriefbank AG								
					Standardise	d Approach			
			As of 31,	03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) 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 Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	ŏ	ő	ŏ		ŏ	ů	ő	
	Institutions	0	0	0		0	0	0	
	Corporates	20	20	20		47	47	47	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	0	0				0	0	
LUXEMBOURG	Secured by mortgages on immovable property	106	106	37		79	79	78	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	3	3	36		3	3	34	
	Equity	o o	ő	0		ő	ő	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0
		(1) Original exposure, unlike E	oposure value, is reported before	e taking into account any effec	t due to credit conversion factor	s or credit risk mitigation technic	ques (e.g. substitution effects)		

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 31,	03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	1,338	1,337 218			1,269 200	1,268		
	Regional governments or local authorities Public sector entities	224	218	44		200	195	39	
	Multilateral Development Banks	o o	ů o	o o		ŏ	ů ů	ő	
	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	
ITALY	Secured by mortgages on immovable property	o o	ů o	o o		ŏ	ů ů	ő	
	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	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0			0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				1				1

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

(2) Total value adjustments and provisions per country of counterparty enducies those for securitisation supposures, 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,	03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	219 636	219 635	0		217	217	0	
	Regional governments or local authorities Public sector entities	6J6 38	635	4		617	616	4	
	Public sector entities Multilateral Development Banks	38	38	38		34	34	34	
	Multilateral Development Banks International Organisations						0	0	
	Institutions	ő				2	2	ı ı	
	Corporates	74	74	74		74	73	73	
	of which: SME	0	0				0	0	
	Retail	ō	ō	i i		ō	ō	ō	
	of which: SMF	0	0	0		0	0	0	
IN	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	827	827	83		339	339	34	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures					0	0		
	Standardised Total ²				1				

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

		(2) Total value adjustments ar exposures, but includes gener		nterparty excludes those for se	curitisation exposures, additiona	I valuation adjustments (AVAs) i	and other own funds reduction	s related to the	
		esponent, con mostes gene	a Otto, rak aujustieres.		Standardise	d Approach			
			As of 31)	03/2022			As of 30/	/06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks	67	67	13		68	68	14	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	ő		ő	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions 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 Secured by mortgages on immovable property	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 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 undertakinos (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures Standardised Total ²	0	0		0				

		(2) Total value adjustments an exposures, but includes gener		anorparty excudes tricke for se	cunsiation exposures, additions	i vauacon aquioments (AsAs)	and other own runds reduction	ts related to the	
					Standardise	ed Approach			
			As of 31,	/03/2022			As of 30	/06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Control of consensation of colored to beautiful consensation of colored to beautiful colored bea	106 0 0 0 0 0 0 0 0 0 0 0 0 0	160 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 4 4 0 0 0 0 0	0	104 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	160 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	county Other exposures Standardised Total ²	ō	Ö	ő		ò	0	ő	

(1) Organial exposure, unlike Exposure value, is reported before taking into account any effect due to owid: convenien factors or cost risk mitigation inchreques (e.g., substitution effects).
(2) Toda' value adjustments and provisions per country of counterparty encludes those for securitation exposures, additional valuation adjustments (AVAIs) and other own funds industrien related to the exposures, but for industries or contribution exposures, and contribution exposures (and industries) are contributions or contribution exposures.

					ed Approach			
		As of 31	/03/2022			As of 30,	06/2022	
(min EUR, %)	Original Exposure	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
Control agreements or control taskes, and application of the control and the c		0 575 1775 1775 1775 1775 1775 1775 1775	0 35 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 155 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 1555 0 0 0 15 0 0 0 0 0 0 0 0 0 0 0 0 0	0 31 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	

2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

	Deutsche Pfandbriefbank AG												
							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	: amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	29,198 25.968	542 534	28,170 25,044	14,555 14.189	339 334	288 287	29,723 26,266	546 538	28,634 25,299	13,187 12.737	341 336	325 322
	Corporates - Of Which: SME Retail	1,350	7	1,319	177	5	1	1,386	7	1,326	156	4	3
	Retail - Secured on real estate property	Ö	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: St Retail - Secured on real estate property - Of Which: no	1E 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 Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				68						68		

GB GB (1) Organi appears, unlike Eposon wisks, is reported before taking in securatory effect due to cold convenior factors or could not intigation inchinique (e.g. substitution effects).
(1) Organi appears, unlike Eposon wisks, is reported before taking in securatory effect due to cold convenior factors or could not intigation inchinique (e.g. substitution effects).
(2) Or the most relevant countries are disclosed. These how before instituted under the following rate: Countries of counterparty covering up to 99% of total original opposition of 1 factor appears or Top 10 countries and fact quarter.

							IRB Ap	proach					
				As of	30/09/2021					As of :	31/12/2021		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure			Value adjustments and
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0		0	0	0	0		0	0	0
	Corporates Corporates - Of Which: Specialised Lending	9,953 7.013	37 29	9,588 6,742	2,006 1.825	23 18	42 40	10,405 7,425	37 29	9,912 7.053	1,759 1.580	23 18	35 32
	Corporates - Of Which: SME	1,198	29	1.169	78	10	40	1,237	29	1,178	77	10	32
	Retail	1,190	,	1,109	70	3	0	1,237	ń	1,170	72	-	0
	Retail - Secured on real estate property		0	0	0	0	0		0	0			0
	Retail - Secured on real estate property - Of Which: SME	ů	0	0	0	0	0	ů	0	0	0	0	ő
GERMANY	Retail - Secured on real estate property - Of Which: non-SI	ŏ	ő	ő	ő	ő	ő	ő	ő	ő	ő	ő	ő
	Retail - Qualifying Revolving	0	0	0	0	0	0		0	0	0		0
	Retail - Other Retail	0	0	0	0	0	0		0	0	0		0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	oproach					
					As of	30/09/2021					As of	31/12/2021		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central ba Institution	nks and central governments	0	0	0	0	0	0 0	. 0	0	0 0	0	0	0
			3,735		3,547	2.870	0	13	3,860	0	3,690	2.539		11
	Corporate	Corporates - Of Which: Specialised Lending	3,735		3,347	2,870	0	13	3,860	0	3,690	2,539		11
		Corporates - Of Which: SME	100		98	76	0	13	97	0	97	2,303 65	0	0
	Retail	copolates - or milot. She	0		0	0	0	0	0		0	0	0	0
	Polician	Retail - Secured on real estate property	ő	ő	ő	o o	ő	ő	ő	ő	ő	ő	ő	ő
		Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0	0	0	0	0	0	
FRANCE		Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		0	0	0	0	0	0	0	0	0	0	0	0
		credit-obligation assets												
	IRB Total					d before taking into accoun								

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustment
	(min ELR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	3,443	27	3,367	2,820	17	21	3,713	62	3,611	2,609	39	52
	Corporates - Of Which: Specialised Lending	3,443	27	3,367	2,820	17	21	3,712	62	3,611	2,609	39	52
	Corporates - Of Which: SME	0		0	0	0	0		0	0		0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-S			0	0	0	0	0	0	0			0
	Retail - Qualifying Revolving				0	0	0	0	0	0			0
	Retail - Qualitying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	0		0	0
	Retail - Other Retail - Of Which: SME	0		0				ů,	0	0		0	0
	Retail - Other Retail - Of Which: non-SME	ı ö	1 0	l ő	ō	ŏ	ő	ŏ	ő	ő	ō	ő	ő
	Equity	0			o o	ō	0	ō	ō	ō		0	ō
	Other non credit-obligation assets												
	TRR Total												

							IRB Ap	proach					
				As of	0/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ^t		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	314	0	314	133	0	1	272	0	272	115	0	0
	Corporates - Of Which: Specialised Lending	314	0	314	133	0	1	269	0	269	113	0	0
	Corporates - Of Which: SME Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	, i
	Retail - Secured on real estate property - Of Which: SME	ō	ō	0	ō	ō	ō	ō	ō	ō	ō	ō	ō
AUSTRIA	Retail - Secured on real estate property - Of Which: non-SI	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME Equity	0		0	0	0	0	0		0	0	0	0
	Other non credit-obligation assets			ů			3			Ů	,	, i	,
	IRB Total												

2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustment and
	(min ELR, %)		Of which: defaulted	• • • • • • • • • • • • • • • • • • • •		Of which: defaulted	provisions		Of which: defaulted	-		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	4,373	96	4,102	1,474	60	72	4,051	99	3,853	1,002	61	72
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	4,333	96	4,062	1,451	60	72	4,010	99	3,813	988	61	72 0
	Retail	0				0	0		0	0			0
	Retail - Secured on real estate property	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-Sh	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of	30/09/2021					As of	31/12/2021		
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	: amount	Value adjustment
		(min ELIR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
		nks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		0 96	0	0 82	0 48	0	0	96	0	0	0	0	0
	Corporate	Corporates - Of Which: Specialised Lending	96 96	14	82 82	48	9	11 11	96 96	14	84 84	46	8	11 11
		Corporates - Of Which: SME	20	14	0	40	9	0	90	14	0	0		0
	Retail	copanies of milatoric	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	ō	ō	ō	0	ō	ō	ō	0	ō	0	ō	ō
		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-SN	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity Other per	credit-obligation assets		0	0	0	0		0	0	0	0		0
	IRB Total													

							IRB Ap	proach					
				As of :	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions			0	0	0		0	0	0	0	0	0
	Corporates	262		253	248	0	1	261	0	251	235	0	2
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	262		253	248	0	0	261	0	251	235	0	0
	Retail			0		0	0		0		0	0	0
	Retail - Secured on real estate property			0	0	0	0		0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0		0		0	0	0			0	0	
SPAIN	Retail - Secured on real estate property - Of Which: non-Sh	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Other Retail	0		0	0	0	0		0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposur	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments Institutions	0	0	0	0	0	0 0	0	0	0 0	0	0	0
			0	0	0	0			0 47		943	29	
	Corporates Corporates - Of Which: Specialised Lending	1,439	61	1,405 1,358	992 969	38 38	10 10	1,466 1,420	47	1,452	943 924	29 29	11 11
	Corporates - Of Which: SME	47	- 61	47	23	30	0	47	4/	47	19	29	0
	Retail	9/	0	9/	0	0	0	0	0	97	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	ō
POLAND	Retail - Secured on real estate property - Of Which: non		ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of	30/09/2021					As of	31/12/2021		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		s and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		0	0	0	0	0	0	0	0	0	0	0	0
	Corporates		1,213	40	1,177	580 570	25 25	3	1,285 1,285	40	1,257	686 686	25 25	1
		Corporates - Of Which: Specialised Lending	1,195	40	1,168	570	25	3	1,285	40	1,257	686	25	1
	Retail	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property				0	0	0		0	0			0
		Retail - Secured on real estate property - Of Which: SME			0	0	0	0		0	0			0
NETHERLANDS		Retail - Secured on real estate property - Of Which; non-Sh		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	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0		0	0	0
		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	0
	Other non cr	edit-obligation assets												
	IRB Total													

							IRB Ap						
				As of	30/09/2021		IND AP	proacti		As of	31/12/2021		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	: amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	1.014	183	1,014	949	115	74	1.085	163	1.085	987	102	89
	Corporates - Of Which: Specialised Lending	1,014	183	1,014	949	115	74	1,085	163	1,085	987	102	89
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-S	0	0	0	0	0	0	0	0	0	0	0	0
OHITED HINGDON	Retail - Secured on real estate property - Ut Which: non-Si Retail - Qualifying Revolving			0	0	0	0		0				
	Retail - Other Retail			0	0	0	0		0	0	0		0
	Retail - Other Retail - Of Which: SME	ů	0	I 0	0	0	0		0	0		0	l ő
	Retail - Other Retail - Of Which: non-SME	i i	o o		0	ō	ō		ō		o o		
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 3	1/03/2022					As of 3	10/06/2022		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments and	Original E	xposure ¹	Exposure	Risk exposur	e amount	Value adjustmen
	(min EUR. %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provision
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	30,012 26.493	544 536	28,991 25,600	13,258 12,835	340 335	347 345	30,327 26.686	535 527	29,266 25,779	13,252 12,776	334 329	352 351
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1.558	330	1,485	168	333	343	1,610	32/	1.528	12,776	329	331
	Retail	1,330	,	1,465	100	-	2	1,610	,	1,346	1/0	7	2
	Retail - Secured on real estate property	ů	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-S	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				26						0		
	IRB Total ²				13,285						13,252		

							IRB Ap	proach					
				As of :	31/03/2022					As of	30/06/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	10,639 7.554	37 29	10,117 7,159	1,815 1.631	23 18	51 49	10,479 7,295	36 28	9,955 6,904	1,688 1.474	23 18	61 59
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,410	29	1,338	1,631	18	49	1,508	28	1,427	1,474	18	59
	Corporates - Of Which: SME Retail	1,410	,	1,338	83	4	0	1,508	,	1,42/	104	4	2
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0		0
	Retail - Secured on real estate property - Of Which: SME	0	0		0		ů,		0				0
GERMANY	Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	o o	n	0	o o	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	ō	0	ō	0	0	ō	ō	ō	ō	0	ō	0
	Retail - Other Retail - Of Which: SME	ō	0	ō	0	0	ō	0	ō	ō	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2022					As of	80/06/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)		Of which: defaulted	Valor		Of which: defaulted	provisions		Of which: defaulted	-		Of which: defaulted	provisions
	Central banks and central governments Institutions	0	0	0 0	0	0	0	0 0	0	0	0	0	0
	Corporates	3,789	0	3.646	2.507	0	12	3,779	0	3.652	2.490	0	20
	Corporates - Of Which: Specialised Lending	3,447	0	3,305	2,300	0	12	3,447	0	3,320	2,288	0	20
	Corporates - Of Which: SME	97	0	97	66	0	0	97	0	97	66	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: non-St	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	4,202	63	4,107	2,838	39	46	4,859	67	4,738	3,062	42	30
	Corporates - Of Which: Specialised Lending	4,202	63	4,107	2,838	39	46	4,859	67	4,738	3,062	42	30
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0		0	0	0	0		0	0	0	0
	Equity		0	0	0		0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	269 268	0	269 268	111	0	0	267 266	0	267 266	108 108	0	0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	268	0	268	0	0	0	266	0	266 0	108	0	0
	Retail	ō	ō	ō	ō	0	ō	0	ō	ō	0	ō	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-St		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 Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	-	Ů	Ů			-		Ů	Ů			<u> </u>
	IRB Total												

Credit Risk - IRB Approach Deutsche Pfandbriefbank AG

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ^t	Exposure	Risk exposur	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	amount	Value adjustme
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provision
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	98	0	0 989	0	0	0	99	0	0	0	0
	Corporates	3,954 3,914		3,784		61	80	3,898 3,865		3,771 3,738	1,025	62	91
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	3,914	98	3,745	975	61	80	3,865	99	3,738	1,011	62	91
	Retail	0	0		0	0	0	0			0		0
	Retail - Secured on real estate property	0	0		0	0	0	0	0		0		0
	Retail - Secured on real estate property - Of Which: SME	ů	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-S	ō	ō	ō	ō	ō	ō	0	ō	ō	ō	ō	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

	•						IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	96	14	87	47	9	11	96	14	90	47	9	11
	Corporates - Of Which: Specialised Lending	96	14	87	47	9	11	96	14	90	47	9	11
	Corporates - Of Which: SME	0	0	0	0		0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0		0	0	0	0	0	0
ITALY	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sf	0	0		0	0		0	0		0		0
117.21	Retail - Secured on real estate property - Ur Which: non-sr Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail		0		0	0		0			0		0
	Retail - Other Retail - Of Which: SME				0	0							0
1	Retail - Other Retail - Of Which: sone Retail - Other Retail - Of Which: non-SME			0	0	0							0
1	Recall - Other Recall - Of Which: non-SME Equity				0						ı ,		0
	Other non credit-obligation assets		0							0	0		
	IRB Total												
L													

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

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	255	0	246	224	0	2	279	0	265	226	0	1
	Corporates - Of Which: Specialised Lending	255	0	246	224	0	2	279	0	265	226	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	0		0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0		0
	Retail - Secured on real estate property		0	0			0	0	0		0		0
SPAIN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Si		0	0			0	0	0		0		0
	Retail - Qualifying Revolving		0	0	0		0	0	0		0		0
	Retail - Other Retail		0	0	0		0	0	0		0		0
	Retail - Other Retail Retail - Other Retail - Of Which: SME			0			0	0	0				0
	Retail - Other Retail - Of Which: non-SME		1 0	0			0	0	0		0		0
	Recall - Other Recall - Of Which: non-SME Equity		1 0	0			0	0	0	,	,		0
	Other non credit-obligation assets									,	,		
	IRB Total												

								IRB Ap	proach					
		ĺ			As of :	31/03/2022					As of	30/06/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		nks and central governments	0	0	0 0	0	0	0	0	0	. 0	0	0	0
	Institution		1.427	46	1.412	906	29	0	1.451	37	1,415	955	23	0
	Corporates	Corporates - Of Which: Specialised Lending	1,427	95 45	1,412	906 887	29	9	1,451	37	1,415	955 978	23	1 2
		Corporates - Of Which: SME	46		46	19	0	ó	0	0	0,5,5	0	-	,
	Retail	coparate of What. She	0	ő	0	0	ő	ő	ő	ő	ő	ő	ő	ő
		Retail - Secured on real estate property	0	0	0	0	0		0	0	0	0	0	0
DOLAND.		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
POLAND		Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity			0	0	U			0	0		U		0
		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 militgation techniques (e.g. substitution effects).

	•						IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure	Risk exposure	e amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,192	40	1,179	684 684	25 25	1	1,062	40	1,052 1.052	528 578	25	1
	Corporates - Of Which: Specialised Lending	1,192	40	1,1/9	689	25	1	1,062	40	1,052	528	25	1
	Corporates - Of Which: SME Retail		0	0	0	0	0	0	0		0	0	0
	Retail - Secured on real estate property		0	0	0	0	0				0		0
	Retail - Secured on real estate property - Of Which: SME		0	0	0						0		0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-St		0	0	0	0	0	n	0	ů	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Other Retail - Of Which: SME	0	0	0	0	0		0	0		0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of	31/03/2022					As of	30/06/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		0	0	0	0	0	0	0	0	0	0	0	0
	Corporates		1,057	162	1,057	939	101	89 89	989 989	159	989	878	100	92
		rporates - Of Which: Specialised Lending	1,057	162	1,057	939	101	89	989	159	989	878	100	92
	Retail	rporates - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
		etail - Secured on real estate property		0		0		0	0		0	0		0
	~	Retail - Secured on real estate property - Of Which: SME		0				0	0	0	0	0	0	0
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-Si	ů.	0	0	n n	0	0	0	0	0	0	0	0
	R.	stall - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0
	R	etail - Other Retail	ō	0	ō	0	ō	ō	ō	0	ō	ō	ō	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
		it-obligation assets												
	IRB Total													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2021						_	
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	citiva fair valua	Darivatives with	negative fair value			
					Non-derivative illianciai a	sees by accounting portions		Derivatives with po	Sitive fall value	Derivatives with	i negative ian value			
														Risk weighted
		Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial											exposure amount
Residual Maturity	Country / Region	derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	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 [0	0	0		0	0		0	0	0	0		D
[3M - 1Y [[1Y - 2Y [0	0			0	0		0	0	0	0		D D
[2Y - 3Y [[3Y - 5Y [Austria	142 2 169	2 142 2 2 2 9 169			0	/4 0 169		0	0	0	0		0
[5Y - 10Y [[10Y - more Total		5,221 5,534	5,221 5,534	(0 69	5,221		0 0	0	0	0		0
[0 - 3M [[3M - 1Y [5,534	0 0			0 0	0		0 0	0	0	0		0
[1Y - 2Y [Belgium	00	0 0			0 0	0 0 64		0 0	0	0	0		0
[3Y - 5Y [5Y - 10Y [10Y - more		0	0 0	(0 0	0		0	0	0	0		0
[0 - 3M [64	64			0	64		0	0	0	0		0
[1Y - 2Y [[2Y - 3Y [Bulgaria													
[3Y - 5Y [5Y - 10Y [10Y - more Total														
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [
ſ 2Y - 3Y ſ	Cyprus													
[3Y - 5Y [5Y - 10Y [10Y - more Total	-,,													
I ME - 0 I														
[3M - 1Y [Czech Republic													
[3Y - 5Y [5Y - 10Y 10Y - more	accin require													
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Denmark													
[3Y - 5Y [[5Y - 10Y [Denmark													
[10Y - more Total [0 - 3M [
3M - 1Y 1Y - 2Y 2Y - 3Y														
[3Y - 5Y [[5Y - 10Y [Estonia													
[10Y - more Total														



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
		derivative infancial assets	assets (net or snort positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Finland	6 6 11 22 2 5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 10 25 0 35	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0
[0 - 3M [France	6 655 2 196 555 1,306	198 556	0	0 0 0 0 0		0 6 653 4 198 556 1,309 2,727	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 171 171	(((((((((((((((((((347
[0 - 3M [Germany	75 8 8 72 188 3 33 1,444 800 3,011	72 72 189 4 334 7 1,447	0	0 0 0 0 0	3 3 3 13	79 80 37 152 334 1,150	0 0 0 0 7 0 7	0 0 0 0 26 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 36	(((((((((((((((((((0
To - 3M	Croatia													
[0 - 3M [Greece													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Hungary													
[0 - 3M [Ireland	76	0 0 0 0 0 0 5 5 76 0 0 0 0 76	0 0 0 0 0	0 0 0 0 0		0 0 0 76 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0
[0 - 3M [Italy	5 5 152 1,22 177 1,618	0 4 4 8 8 8 3 1,221 173 1,613	0	0 0 0 0 0	1 1 45	0 0 5 57 1,220 157 1,484	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((44
[0 - 3M [Latvia	22	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 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



General governments exposures by country of the counterparty

						L	Deutsche Pfandbriefbank	(AG						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
	(Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sh	neet exposures	
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [3M - 1Y [13M - 1Y [12Y - 2Y [12Y - 3Y [13Y - 5Y [15Y - 10Y [10Y - more	Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [3M - 1Y [11' - 2Y [22' - 3Y [32' - 5Y [5Y - 10Y [10Y - more total	Malta													
[0 - 3M 1 1 1 1 1 1 1 1 1	Netherlands	0 0 100 0 0 0	0 0 0 0 3 108 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 108 0 0 0	0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Poland	105 0 33 29 0	105 0 0 0 3 3 3 9 29 0	000000000000000000000000000000000000000		0 0 0 0 0	105 0 0 38 29 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		34
[0 - 3M [Portugal	0 0 0 0 304	0 0 0 0 0 0 0 0 0 279 0 0 279	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 0 279 0 279	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 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
Total	Romania	354										J		
Total	Slovakia	0 0 0 0 103	0 0 0 0 0 0 0 0 0 103 0 0 103 0 103 0 104 105 105 105 105 105 105 105 105 105 105	000000000000000000000000000000000000000	(0 0 0 0 0	0 0 0 0 0 103 0 103	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [3M - 1Y [11' - 2Y [12' - 3Y [13Y - 5Y [10Y - more Total	Slovenia	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 50	0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000		0



General governments exposures by country of the counterparty

						I	Deutsche Pfandbriefbank	: AG						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio)	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Spain	8. 9. 7. 57. 11.	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0 0 83 95 73 576 113	((((((((((((((((((((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 0 0 0 0 0
[0 - 3M [Sweden													
[0 - 3M [United Kingdom	1 1 177	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0	0 0 0 0 0 17 174		0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0
TO - 3M	Iceland													
10 - 3M 13M - 1Y	Liechtenstein													
[0-3M[f3M-1Y[f1Y-2Y[f2Y-3Y[f3Y-5Y[f5Y-10Y[f10Y-more	Norway													
[0 - 3M [Australia													
[0 - 3M [Canada	2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0 22 0 0 0 0 0	(0 0 0	0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 1SY - 10Y 10Y - more	Hong Kong													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan	(((((((((((((((((((0 0 0 0 0 0 0 207 87 294		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 207 87 294	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	59
[0 - 3M [U.S.													
[0 - 3M [China													
[0 - 3M [Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total Tota	Latin America and the Caribbean													



General governments exposures by country of the counterparty

Deutsche Pfandbriefbank AG

						,	Deutsche Prandbrierbank	CAG						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
								Derivatives with po				Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	h negative fair value			Blakamelahand
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	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 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 36 0		000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others	((() () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	((((((((((((((((((((0 0 0 78 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0				0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) 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

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

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

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

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

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



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			
					1						1			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	of 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 [0	0	(0 0	0		0	0	0	0		0
[1Y - 2Y [[2Y - 3Y [Austria	131	131	0		63	68 0		0	0	0	0		0
[3Y - 5Y [[5Y - 10Y [Austria	2 155	2 2	0		0 0	0 155		0	0	0	0		0
[10Y - more Total		4,149 4,438	4,149 4,438	0	0 0	0 63	4,149 4,373		0 0	0	0	0		0 0
[0 - 3M [3M - 1Y [1Y - 2Y		0	0 0			0	0		0	0	0	0		0
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Belgium	53	53			0	53 0		0	0	0	0		0
f 10Y - more Total		53	0 0 5 53			0	0 0 53		0 0	0	0	0 0		0
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Bulgaria													
	=													
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[1Y - 2Y [Cyprus													
[5Y - 10Y [10Y - more Total														
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Czech Republic													
[37 - 57 [[5Y - 10Y] [10Y - more Total														
[0 - 3M [[3M - 1Y [
[1Y - 2Y [Denmark													
T21 - 51 T3Y - 5Y T5Y - 10Y T10Y - more Total														
[0-3M[[3M-1Y]														
「1Y - 2Y 「 「2Y - 3Y 「	Estonia													
[3Y - 5Y [[5Y - 10Y [
[10Y - more Total														



General governments exposures by country of the counterparty

						AG								
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short 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]	Finland	0 0	0 0 0 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	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		
[5Y - 10Y 		30	0	0	0		0	0	0	0	0	0		
10 - 3M 13M - 11Y 1	France	57 67] 22 57 57 1,17; 2,649	0 671 3 3 3 3 223 5 576		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 671 3 3 223 576 1,172	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 125	(332
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Germany	5 5 3 3 19 4 3 3 1 1.32 6 2 2.589	7 57 57 38 192 193 193 193 193 193 193 193 193 193 193		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 3 2 1 12	54 28 155 22 312 1,057	0 0 0 0 3 3	0 0 0 0 0 26	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
To - 3M	Croatia	2007	2,30,		·	25	1,60			J		J		Ü
To - 3M	Greece													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Hungary													
Total	Ireland	77	0 0 0 0 0 0 75 0 0 0 75	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 75 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(c) (c) (c) (c) (c)	
[0 - 3M [Italy	, , , , , , , , , , , , , , , , , , ,	2 2 2 2 0 0 0 0 0 7 7 7 7 7 141 141 151 161 151 146	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 42 50 1,111 149	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(((((((((((((((((((30
10 - 3M 3M - 1Y 1	Latvia	22 ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	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 0 0 0 0 0 0 0 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



General governments exposures by country of the counterparty

			Deutsche Pfandbriefbank AG As of 30/06/2022											
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance si	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
		derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [Malta													
To - 3M	Netherlands	10-	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0	0
[0 - 3M [Poland	1: 5:	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 12 55 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((14
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	299	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(0 0 0 0 273 0 273	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((19
[0 - 3M [Romania													
[0 - 3M [Slovakia	10.	0 0 0 0 0 2 2 102 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 102 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0
[0 - 3M [Slovenia	51	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 50 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 30/06/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
					No. of the second of				dalo a falo calco	Part and an artist	and the file and the	Off-balance sl	eet exposures	
			Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative intancial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Spain	(122 3 12 49 9 866	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 129 36 121 492 90	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	38
[0 - 3M [Sweden													
[0 - 3M [United Kingdom	11 14 15	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 15 142 157	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	31
To - 3M	Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway													
[0 - 3M [Australia													
[0 - 3M [Canada		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

			Deutsche Pfandbriefbank AG As of 30/06/2022												
							As of 30/06/2022								
						Dire	ct exposures								
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet		
												Off-balance s	heet exposures		
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading t	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan	236 226 226					0 0 0 0 0 236 26	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000	52	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	u.s.														
[0 - 3M [China														
TO - 3M	Switzerland														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other advanced economies non EEA														
10 - 3M 13M - 11 1 1 1 1 1 1 1 1	Other Central and eastern Europe countries non EEA														
0 - 3M	Middle East														
TO - 3M	Latin America and the Caribbean														



General governments exposures by country of the counterparty

						I	Deutsche Pfandbriefbank	: AG						
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 0 33		000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others	76 34 ((10)	0 0 76 76 5 36 0 0 0 0 0 0 101 101 0 0 1	0 0 0 0 0		0 0 76 0 76 0 0 36 0 0 0 0 0 0 101 0 0 213	0 0 0 0 0			0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) 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

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

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

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

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.
 (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

Performing and non-performing exposures

Deutsche Pfandbriefbank AG

				As of 30/09/2021								As of 31/12/2021				
		Gross ca	arrying amount/ Nominal amount		Accumulated imp	airment, accumulated negative changes in fair it risk and provisions ^{4,8}	Collaterals and		Gross ca	rrying amount/ Nomina	lamount		Accumulated imp	pairment, accumulated neg Sit risk and provisions ^{4,8}	ative changes in fair	Collaterals and
		Of which performing but past due >30 days	Of which non-perform	ng'	On performing exposures ²	On non-performing exposures ¹	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	r	On performing exposures ²	On non-performi	ng exposures ¹	financial guarantees received on non- performing exposures
(min EUR)		and <=90 days	Of which: defaulter	Of which Stage 3		Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	7,66	7 0	0	0 0	0	0 0	0	7,668	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	8,09	2 0	0	0 0	2	0 0	0	7,971	. 0	0	0		4	0	0	0
Central banks		0 0	0	0 0		0 0	0		0	0	0		0	0	0	0
General governments	5,58	18 0	0	0 0	1	0 0	0	5,494	0	0	0		3	0	0	0
Credit institutions	2,47	4 0	0	0 0		0 0	0	2,446	. 0	0	0		0	0	0	0
Other financial corporations	3	11 0	0	0 0		0 0	0	31	. 0	0	0		0	0	0	0
Non-financial corporations		0 0	0	0 0		0 0	0		0	0	0		0	0	0	0
Loans and advances(including at amortised cost and fair value)	41,45	4 189	589 5	589	151	152 152	409	41,295	93	579	579	579	167	172	172	379
Central banks		0 0	۰	0	۰	0 0	0		0	0	0		0	0	0	o
General governments	10,16	6 0	۰	0	25	0 0	0	9,950	0	0	0		24	0	0	0
Credit institutions	1,93	4 0	0	0	۰		0	1,585	0	0	0	c	0	0	0	o
Other financial corporations	1,21	4 0	46	46 46	4	0 0	46	1,198	0	32	32	32	1	0	0	32
Non-financial corporations	28,12	3 189	542	42 542	123	152 152	362	28,546	93	546	546	546	141	172	172	345
of which: small and medium-sized enterprises	9,77	4 15	167	67 167	45	44 44	103	9,144	0	93	93	93	53	27	27	46
of which: Loans collateralised by commercial immovable property	21,39	189	535	35 53	104	151 151	356	22,096	93	538	538	538	123	171	171	339
Households	1	7 0	1	1			1	16	0	1	1	1	. 0	0	0	1
of which: Loans collateralised by residential immovable property	1	0 0	0		۰	0 0	0	9	0	1	1	1	. 0	0	0	1
of which: Credit for consumption		0 0	0				0		0	0	0	c	0	0	0	0
DEBT INSTRUMENTS other than HFT	57,21	4 189	589 5	39 589	153	152 152	409	56,935	93	579	579	579	170	172	172	379
OFF-BALANCE SHEET EXPOSURES	3,18	5	0	0 0	15	0 0	0	3,337		0	0	0	15	0	0	0

The transferring commons diseased by the fine of the common of the commo

Performing and non-performing exposures

Deutsche Pfandbriefbank AG

					As of 31/03/2022									As of 30/06/2022				
		Gross c	arrying amount/ Nomina	d amount		Accumulated imp	pairment, accumulated ne lit risk and provisions ^{4,8}	gative changes in fair	Collaterals and		Gross car	rrying amount/ Nomina	amount		Accumulated impa value due to credit	irment, accumulated no risk and provisions ^{4,8}	gative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing	y.	On performing exposures ²	On non-perform	ing exposures ²	financial guarantees received on non- performing exposures	Of a	which performing t past due >30 days and <=90 days		Of which non-performing	y.	On performing exposures ²	On non-perforn	ing exposures ²	financial guarantees received on non- performing exposures
(min EUR)		and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	6,816	0			0	0	0	0	0	6,524	0	0			0	0	0	0
Debt securities (including at amortised cost and fair value)	7,627					1			0	6,715		0			1		0	0
Central banks		0				0	0	0	0	0	0	0	0		0	0	0	
General governments	5,230	0				1	0	0	0	5,083	0	0	0		1	0	0	
Credit institutions	2,367					0	0	0	0	1,603	0	0	0		0	0	0	
Other financial corporations	30	0				0	0	0	0	29	0	0	0		0	0	0	
Non-financial corporations		0				0	0	0	0	0	0	0	0		0	0	0	
Loans and advances(including at amortised cost and fair value)	40,834		579	579	579	173	180	180	372	41,090	1	591	591	. 591	156	195	195	379
Central banks		0			0	0	0	0	0	0	0	0	0	a a	0	0	0	۰
General governments	9,145	0			0	23	0	0	0	8,389	0	0	0	a a	22	0	0	۰
Credit institutions	1,701	. 0			o	0	0	0	0	2,506	0	0	0	o a	0	0	0	۰
Other financial corporations	1,345	5 0			0	3	0	0	0	1,047	0	27	27	27	1	0	0	27
Non-financial corporations	28,631	. 0	578	578	578	146	180	180	371	29,141	1	563	563	563	133	195	195	351
of which: small and medium-sized enterprises	9,152	0	125	125	125	54	33	33	75	8,962	1	119	119	119	45	33	33	69
of which: Loans collateralised by commercial immovable property	21,984	4 0	530	530	537	125	177	177	336	22,560	0	527	527	527	122	192	192	320
Households	12	2 0	1	1	1	0	0	0	1	6	0	1	1	1	0	0	0	
of which: Loans collateralised by residential immovable property	7		c	c	o	0	0	0	0	6	0	0	0	0	0	0	0	۰
of which: Credit for consumption		0	c	c	a	0	0	0	0	0	0	0	0	a	0	0	0	0
DEBT INSTRUMENTS other than HFT	55,277		579	579	579	174	180	180	372	54,328	1	591	591	591	158	195	195	379
OFF-BALANCE SHEET EXPOSURES	3,302		0	0	0	23	0		0	3,142					28	0	0	0

(1) for the distinction of more pulsaring appears pipes rate to Action (AC) of Regulation (10) to \$17,0003 (200) (2) Institution specific with the second of second order to be come to all supports for the result and second or for second order to be second or second or for second order to be second or second or for second order to be second or second or for second order to be second or second or for second order to be second or second or second or for second order to be second or second or second or for second order to be second or second o

(6) for the co-balance sheet liters, accommission impriments and accommission designed droppes in fer value due to code this a sporting according to the first approximation (impriment is an ground according to the FIRED framework (impriment is an approximation as ground as ground approximation as ground a



Forborne exposures

ı			As of 30/	09/2021					As of 31	12/2021		
		ring amount of with forbearance	Accumulated in accumulated convalue due to conversions for forbearance m	hanges in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated of accumulated of value due to coprovisions for forbearance markets.	hanges in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0		0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	1,993	500	158	134	1,808	338	2,271	456	190	154	2,053	273
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	25	0	0	0	25	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	162	46	0	0	162	46	141	32	0	0	141	32
Non-financial corporations	1,806	454	158	134	1,620	292	2,130	423	190	154	1,912	241
of which: small and medium-sized enterprises	471	167	53	44	398		653	93	43	27	588	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,993	500	158	134	1,808		2,271	456	190	154	2,053	
Loan commitments given	14	0	0	0	14	0	2	0	0	0	2	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice $^{\it J}$	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	0						0					

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

⁽²⁾For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-TTS on Supervisory reporting, However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽i) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



Forborne exposures

Deutsche Pfandbriefbank AG

			As of 31/	03/2022					As of 30/	06/2022		
		ying amount of with forbearance	Accumulated i accumulated c value due to c provisions for forbearance m	hanges in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated in accumulated c value due to cr provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fin received on e forbearanc	
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	o	0	0	0	0	0	0	0	0	0	0	o
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	2,363	484	195	160	2,140	299	2,366	520	206	183	2,143	323
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	o
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	97	0	0	0	97	0	93	0	0	0	93	0
Non-financial corporations	2,266	484	195	160	2,043	299	2,273	520	206	183	2,049	323
of which: small and medium-sized enterprises	515	91	44	31	453		406	90	35	31	354	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	2,363	484	195	160	2,140		2,366	520	206	183	2,143	
Loan commitments given	2	0	0	0	2	0	8	0	0	0	8	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0					

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

(2)For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- 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.

(3) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



2022 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
Deutsche Pfandbriefbank AG

1			As of 3	0/09/2021					As of 3	1/12/2021					As of 31	1/03/2022					As of 3	0/06/2022		
	Gross carr	ying amount	2013	0,03,2021			Gross can	rying amount	~ ~ ~ ~	.,,			Gross carr	ying amount	250.52	, 03, 2022			Gross carr	rying amount	7,50,5	0,00,2022		
		Of which non- performi		Of which loans and advances subject to	Accumulated impairment ¹	Accumulated negative changes in fair value due to		Of which: non- performir		Of which loans and advances subject to	Accumulated impairment ¹	Accumulated negative changes in fair value due to		Of which non- performi		Of which loans and advances subject to	Accumulated impairment ¹	Accumulated negative changes in fair value due to		Of which non- performin		Of which loans and advances subject to	Accumulated impairment ¹	Accumulated negative changes in fair value due to
(min EUR)			of which: defaulted	impairment		credit risk on non-performing exposures ¹			of which: defaulted	impairment		credit risk on non-performing exposures ¹			of which: defaulted	impairment		credit risk on non-performing exposures ¹			of which: defaulted	impairment		credit risk on non-performing exposures ¹
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
B Mining and guarrying	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	. 0	0
C Manufacturing	53	0	0	53	0	0	52	0	0	52	0	0	54	0	0	54	0	0	55	0	0	55	0	0
D Electricity, gas, steam and air conditioning supply	51	0	0	51	0	0	52	0	0	52	0	0	46	0	0	46	0	0	48	0	0	48	0	0
E Water supply	173	0	0	173	0	0	170	0	0	170	0	0	168	0	0	168	0	0	166	0	0	166	0	0
F Construction	272	0	0	272	2	0	263	0	0	263	1	0	276	0	0	276	1	0	288	0	0	288	2	0
G Wholesale and retail trade	103	0	0	103	0	0	103	0	0	103	0	0	103	0	0	103	0	0	102	0	0	102	0	0
H Transport and storage	113	0	0	113	0	0	98	0	0	98	0	0	95	34	34	95	2	0	89	29	29	89	2	0
I Accommodation and food service activities	170	0	0	122	2	0	170	0	0	120	2	0	160	0	0	113	2	0	150	0	0	106	2	0
J Information and communication	17	0	0	17	0	0	16	0	0	16	0	0	15	0	0	15	0	0	14	0	0	14	0	0
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	26.116	542	542	25.712	270	0	26.643	546	546	26.346	310	0	26.810	544	544	26.688	319	0	27.344	534	534	27.181	321	0
M Professional, scientific and technical activities	235	0	0	235	0	0	167	0	0	167	0	0	113	0	0	113	0	0	110	0	0	110	0	0
N Administrative and support service activities	124	0	0	124	1	0	124	0	0	124	1	0	117	0	0	117	1	0	113	0	0	113	1	0
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	78	0	0	78	0	0	72	0	0	72	0	0	73	0	0	73	0	0	71	0	0	71	0	0
Q Human health services and social work activities	590	0	0	590	0	0	576	0	0	576	0	0	553	0	0	553	0	0	531	0	0	531	0	0
R Arts, entertainment and recreation	26	0	0	26	0	0	38	0	0	38	0	0	47	0	0	47	0	0	55	0	0	55	0	0
S Other services	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0
Loans and advances	28 123	542	542	27.672	274	0	28 546	546	546	28.200	314	0	28.631	578	578	28.463	326	0	29.141	563	563	28 934	328	0

⁽¹⁾ The Riems 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 05.01), which follows a sign convention based on a credit/debt convention, as explained in Amer. V, Part 1 paragraphs 10 and 11 of Regulation (01) 2012/163-1 17 on Supervisory reporting.