

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 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	2,695	2,910	2,854	2,934	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	2,695	2,910	2,854	2,934	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	2,992	3,208	3,152	3,232	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	2,992	3,208	3,152	3,232	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,409	3,604	3,511	3,562	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	3,409	3,604	3,511	3,562	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	17,766	18,495	18,829	20,925	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17,766	18,495	18,829	20,925	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	15.17%	15.74%	15.16%	14.02%	CA3 {1}	
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15.17%	15.74%	15.16%	14.02%	(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	16.84%	17.35%	16.74%	15.44%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.84%	17.35%	16.74%	15.44%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,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	19.19%	19.49%	18.65%	17.02%	CA3 {5}	•
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.19%	19.49%	18.65%	17.02%	(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	48,667	51,521	49,373	45,482	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	6.15%	6.23%	6.38%	7.11%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	2,992	3,208	3,152	3,232	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	2,992	3,208	3,152	3,232	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	48,667	51,521	49,373	45,482	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	48,667	51,521	49,373	45,482	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.15%	6.23%	6.38%	7.11%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.15%	6.23%	6.38%	7.11%	[A.2]/[B.2]	



| European | Devision | Capital | Capital | Capital | Devision | Capital | Devision | Capital |

			As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	3,409	3,604	3,511	3,562	C 01.00 (r0010,c0010)	Articles 4[118] and 72 of CFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	2,695	2,910	2,854	2,934	C 01.00 (40020,c0010)	Article 50 of CFR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	2,017	2,017	2,017	2,017	C 01.00 (r9030,c0010)	Articles 26(1) points (s) and (b), 27 to 29, 36(1) point (f) and 42 of CSR
	A.1.2	instruments) Retained earnings	1,089	1,163	1,164	1,167	C 01.00 (r0110,c0010)	Articles 26(1) point (c), 26(2) and 35 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	-110	-114	-121	-122	C 01.00 (r0180,c0010)	Addicine 4(100), 26(1) point (d) and 36 (1) point (I) of CRR
	_						C 01.00 (0200,c0010)	Addiction 4(117) and 20(1) point (e) of CPR
	A1.4	Other Reserves	0	0	0	0		
	A1.5	Funds for general banking risk	0	0	0	0	C 01.00 (40210,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 B4 of CFR
	A:1.7	Adjustments to CET1 due to prudential filters	17	22	26	29	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A-1.8	(-) Intangible assets (including Goodwill) (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated	-44	-25	-28	-33	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	DILS	-14	-18	-18	-20	C 01.00 (r0370,c0010)	Articles 30(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-5	-2	-69	0	C 01.00 (r0380,c0010)	Articles 35(1) point (d), 40 and 159 of CRR
	A1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (+0390,c0010)	Articles 4(109), 35(1) point (e) and 41 of CRR
	A-1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0420,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) C 01.00 (r0450,c0010) + C 01.00 (r0450,c0010) +	Article 35(1) point (j) of CRR Article 4(36), 35(1) point (k) (i) and 80 to 91 of CRR; Article 35(1) point (k) (ii), 243(1) point (b), 244(1)
	A1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (6470,c0010) + C 01.00 (r0471,c0010)+ C 01.00 (6472,c0010)	point (b) and 258 of CRR and Articles 36(1) point k) (iv) and 152(4) of CRR; Articles 36(1) point k) (iv) and 153(6) of CRR and Articles 36(1) point k) (iv) and 153(4) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (iv) and 153(8) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (+0460,c0010)	Articles 36(1) point (4) (6), 243(1) point (b), 244(1) point (b) and 256 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 (±0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0400,c0010)	Articles 35(1) point (c) and 38; Articles 45(1) point (a) and 45(2) of CFR
OWN FUNDS	A:1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	Ō	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (I); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
Transitional period	A.1.18		0	0	0	0	C 01.00 (40510,c0010)	Article 68 of CRR
	A.1.18A		-65	-45	-31	-48	C 01.00 (40513,c0010)	Article 36(1), point (m) and Article 47c CRR
	A.1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 35(1), point (n) and Article 132c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (40515,c0010)	Article 36(1), point (I) CRR
	A1.19		-J	-9	-7	-7	C 01.00 (+0524,c0010)	Article 3 CSR
	A1.20	CETS capital elements or deductions - other	-194	-79	-79	-49	C 01.00 (+0529,c0010)	
	A1.21	Transitional adjustments	0	0	0	0	CA1 (1.1.1.6 + 1.1.1.6 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (49220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRIR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 460 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	298	298	298	298	C 01.00 (r0530,c0010)	Article G1 of CFSR
	A.2.1	Additional Tier 1 Capital instruments	298	298	298	298	C 01.00 (+0540,c0010) + C 01.00 (+0670,c0010)	
	A2.2	(-) Excess deduction from 12 items over 12 capital	0	0	0	0	C 01.00 (x0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r0600,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010)	
	A2.4	Additional Tier 1 transition at adjustments	0	0	0	Ō	+ C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010) C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	2,992	3,208	3,152	3,232	C 01.00 (49/15,c0010)	Article 25 of CFFR
	A4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	416	396	359	331	C 01.00 (x0750,c0010)	Article 71 of CPR
	A4.1	Tier 2 Capital instruments	416	388	359	331	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
			740	July .		555	C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0910,c0010) + C 01.00 (r0940,c0010) +	
	A.4.2		0	8	0	0	C 01.00 (r0950,c0010) + C 01.00 (r0955,c0010) + C 01.00 (r0970,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0978,c0010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0800,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0800,c0010)	
	В	TOTAL RISK EXPOSURE AMOUNT	17,766	18,495	18,829	20,925	C 02.00 (r0010,c0010)	Articles 92(3), 95, 95 and 96 of CRR
OWN FUNDS 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)	15.17%	15.74%	15.16%	14.02%	GA3(1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.84%	17.35%	16.74%	15.44%	CA3 (3)	-
resolución as persou	C.3	TOTAL CAPITAL RATIO (transitional period)	19.19%	19.49%	18.65%	17.02%	GA3 (5)	
CET1 Capital	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,695	2,910	2,854	2,934	[A1-A113-A121+MNJA2+A113-A22- A24+MNJA4+A22-A43,0],0]]	
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.17%	15.74%	15.16%	14.02%	A.2.4+MIN(A.4+A.2.2-A.4.3,0],0]] [D.13(8-8.1]	
Fully loaded ¹	F	Adjustments to CETs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
	r F	Adjustments to CE11 due to IFRS 9 transitional arrangements Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0		0	C 05.01 (19440,c0029)	
Memo items	r F	Adjustments to A L1 date to IFRS 9 transitional arrangements Adjustments to T2 due to IFRS 9 transitional arrangements	0	0		0	C 05.01 (19440,c0030)	
	F			0	0			
		Adjustments included in RWAs due to IFRS 9 transitional arrangements and on bank's supervisory reporting. Therefore, any capital instruments that are not sligible from a regulatory point of view a	0		0	0	C 05.01 (r9440,c0040)	



Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	16,507	17,104	17,430	19,634	C 02.09 (n044, c0410) (C 07.00 (n0690, c5220, s001) + C 07.00 (n0110, c5220, s001) + C 07.00 (n0130, c0220, s001) + C 08.00 (n0130, c0220, s001) + C 08.01 (n0400, c2260, s001) + C 08.01 (n0400, c2260, s001) + C 08.01 (n0400, c2260, s002) + C 08.01 (n0400, c2260, s002) + C 08.01 (n0400, c2260, s002) + C 08.01 (n0400, c0280, s002) + C 08.01 (n0400, c0280)
Of which the standardised approach	1,797	1,598	1,391	4,503	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	15,130	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	14,664	15,434	15,915	0	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	1	50	0	C 02.00 (40420, c0010)
Counterparty credit risk (CCR, excluding CVA) [†]	159	244	264	174	C 07.00 (r0090, ct220, s001) + C 07.00 (r0110, ct220, s001)+ C 07.00 (r0130, ct220, s001)+ C 08.01 (r0040, ct280, s002)+ C 08.01 (r0050, ct280, s002)+ C 08.
Credit valuation adjustment - CVA	128	119	138	122	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)	12	52	21	20	C 02.00 (r0520, c0010)
Of which the standardised approach	12	52	21	20	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	C19.00 (r0010, c0601)*12.5*C 20.00 (r0010,c0450)*12.5*MAX(C 24.00(r0010,c0090),C 24.00(r0010,c0100),C 24.00(r0010,c0100)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	959	975	975	975	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	959	975	975	975	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	17,766	18,495	18,829	20,925	

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.



(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	2,533	3,494	932	1,838
Of which debt securities income	173	224	49	95
Of which loans and advances income	1,231	1,712	479	950
Interest expenses	2,188	3,017	808	1,594
(Of which deposits expenses)	514	707	194	390
(Of which debt securities issued expenses)	282	384	109	213
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	3	3	1	3
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	46	85	23	35
Gains or (-) losses on financial assets and liabilities held for trading, net	6	-11	2	4
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-4	11	-5	-8
Gains or (-) losses from hedge accounting, net	0	1	4	6
Exchange differences (gain or (-) loss), net	-2	3	-4	-5
Net other operating income /(expenses)	1	0	0	-2
TOTAL OPERATING INCOME, NET	394	569	145	278
(Administrative expenses)	179	248	57	114
(Cash contributions to resolution funds and deposit guarantee schemes)	24	25	2	4
(Depreciation)	13	19	5	10
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-24	-39	0	0
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-4	-7	0	-1
(Other provisions)	-20	-32	0	1
Of which pending legal issues and tax litigation ¹	0	-35	0	0
Of which restructuring ¹	0	-1	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	108	219	47	104
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	108	219	47	104
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	2	8	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	91	90	34	47
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	77	91	29	40
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	77	91	29	40
Of which attributable to owners of the parent	77	91	29	40

⁽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 30/09/2023				As of 31	/12/2023			As of 31/0	3/2024			As of 30/0	16/2024		
			air value hierarch				Fair value hierarchy			,	air value hierarch	y		1	Fair value hierarch		
ASSETS:	Carrying amount	Level 1	Level 2	Carrying amount vel 2 Level 3		Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	2,465				3,540				2,530				2,441				IAS 1.54 (I)
Financial assets held for trading	455	0	455	0	494	0	494	0	527	0	527	0	483	0	483	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	435	2	251	182	450	3	260	187	485	3	261	222	491	3	255	234	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	1,306	1,154	141	11	1,475	1,334	132	10	1,261	1,234	19	8	1,162	1,135	19	7	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	43,066				44,417				43,690				41,022				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	214	0	214	0	251	0	251	0	141	0	141	0	114	0	114	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	-73				-56				-54				-51				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	295				313				339				324				
TOTAL ASSETS	48,162				50,883				48,919				45,988				IAS 1.9(a), IG 6

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

(min	EUR)			As of 30/09/20	123				As of 31/12/2023			As of 31/03/2024						As of 30/06/2024								
		Gross carry	ring amount ⁽²⁾		Ac	cumulated impairme	nt ⁽²⁾	Gr	oss carrying amou	nt ⁽²⁾	Accu	amulated impairms	ent ⁽²⁾	Gro	ss carrying amount		Acc	umulated impairm	ent ⁽²⁾	Gro	ss carrying amount		Accu	mulated impairm	ent ⁽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 1 Assets without significant increase in credit risk since initial recognition			Stage 1 Assets without significant increase in credit risk since initial recognition	risk since initial		increase in credit	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired		in another state at another		Credit-impaired	Stage 1 Assets without significant increase in credir 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 1 Assets without significant increase in credit risk since initial recognition			References
Financial assets at fair value through other		1,155	9	0	0	0	0	1,355	0	0	0	0	0	1,241	0	0	0	0	0	1,141	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income		141	2	0	0	0	0	121	0	0	0	0	0	20	0	0	0	0	0	21	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		4,410	0	0	-1	0	0	4,014	0	0	-1	0	0	3,760	0	0	-1	0	0	3,627	0	0	-1	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	29,745	8,096	1,300	-52	-111	-321	32,803	6,697	1,486	-38	-130	-414	32,083	6,940	1,525	-36	-138	-442	29,732	6,727	1,470	-30	-117	-387	Annex V.Part 1.32, 44(a)

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

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



Breakdown of liabilities

Deutsche Pfandbriefbank AG

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
inancial liabilities held for trading	688	662	816	806	IFRS 7.8 (e) (ii); IFRS 9.BA.6
rading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
inancial liabilities designated at fair value through profit or loss	0	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
inancial liabilities measured at amortised cost	42,987	45,928	44,022	41,089	IFRS 7.8(g); IFRS 9.4.2.1
on-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
erivatives - Hedge accounting	1,081	789	570	616	IFRS 9.6.2.1; Annex V.Part 1.26
air value changes of the hedged items in portfolio hedge of interest rate risk	-102	-49	-53	-49	IAS 39.89A(b), IFRS 9.6.5.8
rovisions	97	117	117	98	IAS 37.10; IAS 1.54(I)
ax (labilities	20	18	18	15	IAS 1.54(n-o)
hare capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
ther liabilities	37	52	43	42	Annex V.Part 2.13
iabilities 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
aircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
OTAL LIABILITIES	44,808	47,518	45,533	42,617	IAS 1.9(b);IG 6
DTAL EQUITY	3,354	3,365	3,386	3,371	IAS 1.9(c), IG 6
OTAL EQUITY AND TOTAL LIABILITIES	48,162	50,883	48,919	45,988	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	g amount		
Breakdown of financial liabilitie	es by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		1,769	1,451	1,386	1,421	IFRS 9.BA.7(a); CRR Annex II
Characteristics	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	917	924	932	0	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	952	738	534	474	Annex V. Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	1	3	1	1	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	3,055	5,154	4,568	3,364	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	328	321	299	293	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	10,777	10,689	10,244	9,659	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	10	13	6	8	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	754	681	640	583	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	218	212	190	178	ECB/2013/33 Annex 2.Part 2.9.1
	Households	5,990	6,721	7,200	8,197	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	918	903	820	724	Annex V.Part 1.42(f), 44(c)
Debt securities issued		20,523	21,005	19,890	18,798	Annex V.Part 1.37, Part 2.98
Of which: Suboro	inated Debt securities issued	597	603	601	591	Annex V.Part 1.37
Other financial liabilities		20	16	15	15	Annex V.Part 1.38-41
OTAL FINANCIAL LIABILITIES		44,757	47,379	45,408	42,510	



Market Risk Deutsche Pfandbriefbank AG

	SA					II.	М									IM						
			VaR (Memorano	dum item)	STRESSED Var ((Memorandum item)	INCREMEN MIGRATION R	TAL DEFAULT AND SK CAPITAL CHARGE	ALL PRICE RIS	KS CAPITAL CHA	ARGE FOR CTP		VaR (Memora	andum item)	STRESSED VaR (M	femorandum item)			ALL PRICE RIS	KS CAPITAL CHA	ARGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	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-	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30	/09/2023									As of 31/1:	2/2023					
Traded Debt Instruments Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk Equities Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk Foreign exchange risk Commodities risk	0 12	0 52	0	0	0	0							0	0	0	0						
Commodities risk Total	12	52	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	As of 31/03/2024	As of 30/06/2024				As of 31/	/03/2024									As of 30/0						
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 21	0 20	0	0	0	0							ů	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	21	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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

European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

			Standardised Approach												
			As of 30/09/2	023			As of 31/	12/2023							
	(min EUR, No	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions						
	Central governments or central banks	7,543	8,988	46		8,873	10,309	24							
	Regional governments or local authorities	4.246	4.771	391		4.231	4.716	379							
	Public sector entities	1,621	1,494	86		1,585	1,456	81							
	Multilateral Development Banks	420	420	0		271	271	0							
	International Organisations	152	152	0		290	290	0							
	Institutions	1,695	824	219		2,075	1,195	244							
	Corporates	1,498	503	493		1,180	258	257							
	of which: SME	64	64	54		5	5	4							
	Retail	0	0	0		0	0	0							
Consolidated data	of which: SME	0	0	0		0	0	0							
OUTSOUGHTCU GUTG	Secured by mortstakes on immovable property	453 146	433 146	148 46		820 197	801 197	309 62							
	of which: SME	20	140	40		20	197	92							
	Exposures in default	169	146	218		20	81	121							
	Items associated with particularly high risk	312	312	31		30	328	121							
	Covered bonds Claims on institutions and corporates with a ST credit assessment	312					0								
	Collective investments undertakings (CIU)		2	31		3	3	33							
	Counces investments undertakings (Cital	î	í												
	Other exposures	106	104	261		111	111	278							
	Standardised Total ²	18,236	18,148	1.927	4	12,812	19,819	1.761							

					Standardised Ap	proach			
			As of 30/09/2	123			As of 31/	12/2023	
	IntelSAR, No	Original Exposure ^a	Exposure Value ¹	Pisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	1,719	2,474	0		3,147	3,896		
	Regional dovernments or local authorities	1,938	2,081	0		1,972	2,107	0	
	Public sector entitles	567	493	8		548	470	8	
	Multilateral Development Banks	0		0		0	0		
	International Organisations		. 0			1,105			
	Institutions	860 239	284 175	71 165		1,106	522 25	83 23	
	Corporates of which: SME	239	1/5	100		64		23	
	of which: SME Retail	64	04	34		3		4	
	of which: SME			0			0		
GERMANY	Secured by mortgages on immovable property	347	327	111		504	485	169	
	of which: SME	146	146	46		197	197	62	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	169	146	218		96	81	121	
	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 (CRI)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	104	104	261		111	111	278	
	Standardised Total ²				0				

					Standardised Ap	proach				
			As of 30/09/2	023			As of 31.	12/2023		
		Original Exposure ¹	Original Exposure' Exposure Vision' Exist exposure amount Provincian' Original Exposure' Exposure Vision' Risk exposure amount provincian'							
	(minEUR, %)									
	Central sovernments or central banks	308	422	0		315	431	0		
	Resional sovernments or local authorities	1,400	1,485	297		1,358	1,437	287		
	Public sector entitles	850	797	61		839	787	60		
	Multitateral Development Banks			0						
	International Organisations					106	106			
	Institutions	96	95 177	37 177		106	106	39 124		
	Corporates	366	1//	1//		300	126	124		
	of which: SME Retail									
	Retail of which: SME					ů,				
FRANCE	Secured by morbiasies on immovable property			0		42	10	26		
	of which: SME			0				0		
	Exposures in default			0	0					
	Items associated with particularly high risk			0			0			
	Covered bonds			0			0			
	Claims on institutions and corporates with a ST credit assessment			0		0	0	0		
	Collective investments undertakings (CRII)	0	0	0		0	0	0		
	Equity	0	0	0		0	0	0		
	Other exposures	0	0	0		0	0	0		
	Processing Total									

		Standardised Approach									
					Julium disease	pioscii					
			As of 30/09/2	023			As of 31	/12/2023			
		Original Exposure [®]	Original Exposure* Exposure Value* Plate Exposure amount Value adjustments used produces. Original Exposure* Exposure Value* Risk exposure produces.								
	(minEUR, %) Central governments or central banks										
	Regional governments or local authorities			0			0				
	Public sector entities			0			0				
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	362	362	72		345	346	69			
	Corporates	32	32	32		31	31	31			
	of which: SME						0				
	Retail of which: SME						0				
UNITED STATES	Secured by mortilates on immovable property			0			0				
	of which: SME			0			0				
	Exposures in default	0		0	0	0	0	0	0		
	Items associated with particularly high risk		0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment			0							
	Collective investments undertakings (CIUI)	0					0				
	Equity	0		0			0				
	Other exposures Standardised Total ²	·									
	Standardised Total										

		(2) Total value adjustments and provisions per c	(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.									
					Standardised Ap	proach						
			As of 30/09/2	023			As of 31.	/12/2023				
		Original Exposure ³	Original Exposure* Exposure Yaliss* Still exposure amount White adjustments and produces* Original Exposure* Exposure Yaliss*									
	(minEUR, %)											
	Central de commencation o cratical babble Resistant de commencation ben'd authorités Resistant de commencation	3,4927 0 0 0 0 0 295 418 0 0	3,938 273 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		3,593 0 0 0 0 298 398 0 0	4,036 249 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				
AUSTRIA	Security of profuger as immovable properly of which 1956 Emmows in refault Emmo associated with sufficient high risk Covered bands Covered ban	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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							

European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	Deutsche Plandbriefbank AG								
					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure ³	Exposure Value ¹	Flisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minEUR, %)								
	Central sovernments or central banks Resignal sovernments or local authorities			0					
	Public sector entities	0		0					
	Multilateral Development Banks			0		0			
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	20	20	20		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0		0		0	0		
LUXEMBOURG	of which: SME Secured by mortalists on immovable property		105	0		124	124		
	Secured by mortisales on immovable property of which: SME	100	100	37		124	124	43	
	Exposures in default	0	· ·	0	0		0		
	Items associated with particularly high risk		0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CRII)	2	2	31		3	3	33	
	Equity	0		0		0	0		
	Other exposures	0	۰	0		0	0		
	Standardised Total ²								
		(*) Original exposure, unlike Exposure value, is	reported before taking into account	any effect due to credit conversion	factors or creditnisk mitigation tech	niques (e.g. substitution effects).			

					Standardised Ap	proach			
			As of 30/09/2	1023			As of 31	/12/2023	
	(minSUR, W)	Original Exposure ¹	Exposure Value ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
POLAND	Control amountaines or control service Anticle decreasement in a final militaries Marilland and other services and anticle services Marilland anticle	60 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	55 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	60 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	60 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Other exposures Standardised Total	0			0				0

					Standardised Ap	proach			
			As of 30/09/2	123				12/2023	
	(minSUR, %)	Original Exposure ^s	Exposure Value	Fisk exposure amount	Value adjustments and provisions 2	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
SPAIN	Control outworkers or control banks below concessions of an of motives below concessions of an office of the outworkers below concessions of the outworkers below control outworkers below control outworkers out	230 435 3 3 6 6 0 0 0 0 0 2 2 2 2 2 2 2 2 3 3 3 4 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2200 6344 0 0 3 3 0 0 0 0 0 0 0 0 0 0	0 3 17 0 0 2 2 88 0 0 0 0 0 0 0 1 1 0 0 3 1 1 1 1 1 1 1 1	٠	198 437 437 13	1290 4337 0 0 0 54 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 3 12 0 0 12 2 0 0 0 34 0 1 1 0	
	Collective investments undertakings (CRJ) Equity Other exposures	0		0			0	0	
	Standardised Total ²	(1) Original exposure, unlike Exposure value, is n							

					Standardised Ap	proach							
			As of 30/09/2	023			As of 31.	(12/2023					
		Original Exposure ¹	Exposure Value	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments and provisions ²				
	(minEUR, %) Central governments or central banks	1.192	1.191			1170	1.169						
	Regional governments or local authorities	157	153	31		144	140	28					
	Public sector entities		0	0			0						
	Multilateral Development Banks	0		0									
	International Ordanisations			0									
	Institutions	39	39	19		131	131	26					
	Corporates	0		0			0						
	of which: SME	0		0			0						
	Retail	0		0		0	0						
ITALY	of which: SME	0	0	0		0	0	0					
HALY	Secured by mortiliates on immovable property	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
	Exposures in default	0	0	0	0	0	0	0	0				
	Items associated with particularly high risk	0	0	0		0	0						
	Covered bonds	0	0	0		0	0						
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0						
	Collective investments undertakings (CRII)	0	0	0		0	0						
	Equity	0	0	0		0	0						
	Other exposures	0	0	0			0						
	Plantacing Total				- 1				- 1				

		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	a mare adjections and processing in Coloning on Coloning								
					Standardised Ap	proach					
			As of 30/09/2	1023		As of 31/12/2023					
		Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²			
	(minEUR, %)										
	Central governments or central banks	20	150			100	147				
	Regional governments or local authorities							0			
	Public sector entities Multilateral Development Banks			0			0				
	International Organisations						0	0			
	Institutions	4	4	2		4	4	2			
	Corporates	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
NETHERLANDS	of which: SME	0	0	0		0	0	0			
INCHIENCANDO	Secured by mortalisies on immovable property	0	0	0		0	0	0			
	of which: SME	0		0			0	0			
	Exposures in defautt				0						
	Items associated with particularly high risk	l °									
	Covered bands Claims on institutions and corporates with a ST credit assessment							0			
	Collective investments undertakings (CIU)			0			0				
	Coulty Equity										
	Other exposures						0				
	Standardised Total ²				0						

			Standardised Approach									
			As of 30/09/2	023			As of 31	/12/2023				
	(min EUR, N)	Original Exposure ³	Exposure Value ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²						
SWEDEN	Control accomments or sector abuses. Activated accomments or interactions. Activated accomments accommen	0 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0				

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardise	ed Approach					
				03/2024			As of 30s	/06/2024			
	(min EUR, N)	Original Exposure ⁶	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions	Original Expessure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions		
	Central governments or central banks	7,277	8,685	15		6,800	8,189	11			
	Regional governments or local authorities	3,969	4,429	358		3,756	4,183	84			
	Public sector entities	1,568	1,440	78		1,534	1,412	62			
	Multilateral Development Banks	255	256	0		304	304	0			
	International Organisations	254	254	0		169	169	0			
	Institutions	2,365	1,484	309		1,553	665	158			
	Corporates	1,005	131	130		1,344	495	451			
	of which: SME	5	5	4		244	221	186			
	Retail	۰	0			0		0			
Consolidated data	of which: SME	۰	827			0					
	Secured by mortalises on immovable property	844 195	827 295	318 61		5,642 2,727	5,401 2,574	2,142 1,011			
	of which: SME	20	1	2	,	418	304	221	75*		
	Exposures in default Items associated with particularly high risk	20	46	ri e		952	734	1.098			
	Contract bonds	324	324	32		314	314	39			
	Claims on institutions and corporates with a ST credit assessment										
	Collective investments undertakinss (CIU)	29	29	7		29	29	7			
	Equity		0	0		14	14	33			
	Other exposures	112	112	279		177	177	337			
	Standardised Total ²	18,083	18,018	1,596	3	23,006	22,381	4,544	95		

					Standardise	ed Approach			
				03/2024			As of 30	06/2024	
	$(\min LLR,N_0)$	Original Exposure ⁶	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central dovernments or central banks	2,064	2,787	0		1,879	2,594	0	
	Regional governments or local authorities	1,827	1,959 471	0		1,637 591	1,763		
	Public sector entities	547	471	8		591	518		
	Multilateral Development Bunks		0	0		0			
	International Organisations Institutions	1,305	717			260	365	72	
	Institutions Corporates	54	25	23		319	251	218	
	of which: SME	5	4	4		214	194	162	
	Retail					0		0	
	of which: SME		0	0		0		0	
GERMANY	Secured by mortgings on immovable property	529	512	179		4,495	4,332	1,647	
	of which: SME	195	225	61		2,286	2,179	843	
	Exposures in default	0	0	0	0	397	303	220	85
	Items associated with particularly high risk	56	46	68		721	572	855	
1	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)	۰	0	0		0		0	
	Equity	۰	0	0		0			
	Other exposures	112	112	279		177	177	337	
	Standardised Total ²				•				90

					Standardise	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(mis DJR, Vs)	Original Exposure ^b	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Expanse ^L	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central sovernments or central banks	314	424	0		209	317	0	
	Regional governments or local authorities	1,337 828	1,406 776	281		1,351 755	1,414	12	
	Public sector entities	828	776	50		755	707	47	
	Multilateral Development Banks International Organizations	° c		0		0		0	
	Instructions	75	75	77		67	87	30	
	Corporates	195	72	27		242	68	55	
	of which: SME			0		27	25	21	
	Retail		0	0		0	0	0	
FRANCE	of which: SME	0	0	0		0	0	0	
FRANCE	Secured by mortgages on immovable property	52	52	26		889	812	376	
	of which: SME	0	0	0		418	372	158	
	Exposures in default	0	0	0		0	0	0	
I	Items associated with particularly high risk	0	0	0		0	0	0	
I	Covered bands	۰	0	0		0		0	
I	Claims on institutions and corporates with a ST credit assessment		0	0				0	
I	Collective investments undertakings (CIU)	ı °		0					
	Equity	° c		0		0		0	
I	Other exposures	,						0	
	Standardised Total ²								

		(a) to a time aspection a stupe	vennes per country or country and	THE REAL PROPERTY AND ADDRESS OF THE PERSON	reposures out includes general crea	arrat aquarena.			
					Standardis	ed Approach			
				03/2024			As of 30	/06/2024	
	(min DJR, No.)	Original Exposure t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^L	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Control generation of critical seasons. And control generation of critical seasons. Control generation of critical seasons.	0 0 0 472 32 0 0 0 0 0 0 0 0	0 0 0 472 32 32 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	o

		(2) Total value adjustments and pro	visions per country of counterparty	excludes those for securitisation e	eposures but includes general cred	Strisk adjustments.			
					Standardis	ed Approach			
			As of 31/	03/2024			As of 30	/06/2024	
	(min DUR, N)	Original Exposure ⁶	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²
Remote a few Public section of the Public se	Account of the Admitted Season Comments of the Admitted Season	3,123 0 0 0 0 0 206 506 6 6 6 0 0 0 0 0	3,561 246 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	3,034 0 0 0 296 273 0 0 0 0 0 0 0 0 0 0	3,600 224 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	Deutsche Plandbheibank AG								
					Standardis	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(min EUR, N)	Original Exposure ^b	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	۰	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multiluteral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		7	7	7	
	of which: SME	0	0	0		0	0	0	
	Retail		0	0		0		0	
LUXEMBOURG	of which: SME			0				0	
	Secured by mortalizes on immovable property	123	123	43		95	25	37	
	of which: SME			0					
	Exposures in default			0		172	133	199	
	Items associated with particularly high risk			0		1/2	133	199	
	Covered bonds			0					
	Claims on institutions and corporates with a ST credit assessment								
	Collective investments undertakings (CIU)	3	3	,		3	3	,	
	Equity			0					
	Other exposures		0	0				0	

					Standardis	ed Approach			
			As of 31	/63/2024			As of 30	106/2024	
		Original Exposure ^b	Exposure Value ¹	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Rhk exposure amount	Value adjustments and provisions ²
POLAND	Control of	52 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	52 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	5.2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	52 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	100 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	· ·
	Standardised Total ²				۰				

					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	/06/2024	
	(minU.S. No	Original Exposure ^b	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions 2	Original Exposure ⁴	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions ²
SPAIN	Central description of central tasks between the central tasks between tasks between the central	1590 415 415 415 415 415 415 415 415 415 415	139 444 444 444 444 444 444 444 444 444 4	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٠	1277 450 450 450 450 450 450 450 450 450 450	1077 6000 6000 6000 6000 6000 6000 6000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Other exposures Standardised Total ²			U		0		0	

					Standardis	nd Approach			
			As of 31	63/2024			As of 30	106/2024	
		Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Rhk exposure amount	Value adjustments as provisions ²
	(min EUR, 65) Central appearaments or central banks	1175	1.174	0		1.155	1.155		
	Regional governments or local authorities	140	136	27		124	121	24	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	60	60	12		35	35	7	
	Corporates	0	0	0		0	0	0	
	of which: SME		0	0		0	0	0	
	Retail		0	0		0	0	0	
ITALY	of which: SME	0	0	0		0	0	0	
117121	Secured by mortalisms on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	9				9		0	
	Items associated with particularly high risk							0	
	Covered bonds							0	
	Claims on institutions and corporates with a ST credit assessment							0	
	Collective investments undertakinss (CIU) Equity							0	
	County Other emosures		0					0	
	Other exposures Financial disease Tests ²					Ů			

					Standardise	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(minU.S. No	Original Exposure ⁶	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Control discontinuone or central tracks Administration of an effective or an	101 0 0 0 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0	330 0 0 0 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 2 0 0 0 0 0 0	۰	102 0 0 3 3 3 1 1 1 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	345 0 0 0 0 3 3 3 3 3 0 0 0 2 19 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²					distriction background in a substituti			

	(2) Total value adjustments and p	rovisions per country of counterpart	y excludes those for securification	exposures our includes general cred	striskaquiaments.			
				Standardise	ed Approach			
		As of 31	/03/2024			As of 30	1/06/2024	
(100 D.P. N.)	Original Exposure ^b	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Count of control control county of c		000000000000000000000000000000000000000		۰	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	t.

Credit Risk - IRB Approach

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								IRB Ap	proach					
						30/09/2023								
			Original E	xposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provision
	Central banks and central governments		0	0	0	0	0	0	0	0	0		0	0
	Institutions Corporates		32.004	1,351	31.138	14.687	822	400	32,320	1.539	31.612	15.510	947	586
	Corporates - Of Which: Spec		28.319	1,346	27,498	14.251	819	410	28,381	1,539	27,742	14,961	947	584
	Corporates - Of Which: SME		1,556	1,346	1,526	144	2	1	1.601	4	1.576	188	2	1
	Retail		0		0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real est	ate property	0		0	0	0	0		0	0	o o	0	0
		ured on real estate property - Of Which: SME	0		0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Sec	ured on real estate property - Of Which: non-SME	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
		er Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		er 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	1	0	
	Other non credit-obligation assets					46						70		
	IRB Total ²					14,733						15,581		

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

q issue local code into include the accumulation possion unusual in mine results prior to the auto-session.

On the third most include the accumulation possion unusual in mine results prior to the auto-session.

On the third most include the accumulation and educations. These have been selected under the followisher fulls: Countries of countries are countries of countries of countries are countries of the accumulation.

							IRB Ap	proach					
					30/09/2023								
		Original 8	isposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and previsions
GERMANY	Control Jains and central governments institutions Corporate Original Section of Corporate Original Section Original S	0 0 10,769 7,567 1,455 0 0 0	0 0 47 43 4 0 0	0 0 10,481 7,324 1,426 0 0 0 0	0 0 1,772 1,618 92 0 0	0 0 29 27 2 0 0 0	0 0 30 29 1 0 0 0	0 0 10,832 7,520 1,432 0 0 0	0 0 401 397 4 0 0 0 0	0 0 10,534 7,260 1,407 0 0 0	0 0 1,635 1,653 87 0 0 0	0 0 241 238 2 0 0 0 0	0 0 58 58 1 1 0 0 0
	Equity Other near credit obligation assets Itils Tecal	0	0	0	0	0	0		0	0	0	0	

							IRB Ap	proach					
				As o	30/09/2023						31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	ginal Exposure ¹ Exposure Value ¹		Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
FRANCE	Control Labor and Control governments Companies Companie	0 0 4,101 3,771 96 0 0 0 0 0	0 58 58 0 0 0 0	0 0 3,990 3,961 96 0 0 0 0	0 0 2,677 2,479 52 0 0 0 0 0	0 38 36 0 0 0	0 15 15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 4,133 3,856 184 0 0 0	0 58 58 0 0 0	0 0 4,002 3,557 194 0 0 0 0 0 0	0 0 2,780 2,439 99 0 0 0 0 0	0 38 38 0 0 0	0 10 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	Other non credit-obligation assets												

								IRB Ap	proach					
						30/09/2023								
			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 ⁵		Of which: defaulted	and provision
		ks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		0	0	0	0	0	0	0	0	0	0	0	0
	Corporates		5,076	727	4,905	3,485	432	202	4,919	615	4,792	3,649	379	258
			5,076	727	4,905	3,485	432	202	4,919	615	4,792	3,649	379	258
			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	
OTTTLE OTTTLE		Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0		0	
		Retail - Qualifying Revolving Retail - Other Retail	0					0			0		0	
			0					0			0		0	
		Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0	
	Equity	Retail - Other Retail - Of Which: non-SME												
		redit-obligation assets				U		0			0		0	
	IRB Total	rea-oughourned												
	INB Total		(3) Charlest manner											

							IRB Ap	proach					
				As o	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(poin ELIFE, No)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	314		302	177	0	1	313	0	308	200	0	1
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	313	0	302	177	0	1	312	0	308	199	0	1
	Retail.											0	
	Retail - Secured on real estate property											0	
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0			0		0		0	0		0	
AUSTRIA	Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0		0	
	Retail - Qualifying Revolving	0		0	0	0	0		0	0	o o	0	
	Retail - Other Retail	0		0	0	0	0		0	0		0	
	Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0	0	0	
1	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
1	Equity	0	0	0	0	0	0	0	0	0	0	0	0
1	Other non credit-obligation assets												
	IRB Yetat												

Credit Risk - IRB Approach

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							IRB Ap	proach					
				As o	30/09/2023						131/12/2023		
		Originati	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	VAID		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions Corporates Corporates Corporates - Of Which: Specialised Lending	0 0 3,675 3,642	0 0 101 101	0 0 3,586 3,552	0 0 926 915	0 0 63 63	0 0 86 86	0 0 3,735 3,702	0 0 103 103	0 0 3,694 3,661	0 0 1,039 1,024	0 0 64	0 0 78 78
	Corporates - Of Which: SME Retail: Secured on real estate property	0 0	0	0	0	0	0	0 0	0	0	0	0	0
LUXEMBOURG	Rotal: - Secured on real estate property - Of Which: SME Rotal: - Secured on real estate property - Of Which: SME Retail: - Outliffing Recording Retail: - Outliffing Recording	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
	Renail - Other Renail - Of Which: non-SME Equity Other non-credit-obligation assets	0	0 0	0	0	0	0	0 0	0	0	0	0	0
	IRS Total				na haking into arrount any off								

								IRB Ap	proach					
						30/09/2023						131/12/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(prior EUR., %) Central banks and central governments				Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
			0	0	0	0	0	0		0	0		0	0
	Central bains and Central governments Institutions Corporation				1.853	1.384	69	10	1.872	78	1.867	1.361	49	12
	Corporates	Corporates - Of Which: Specialised Lending	1,911 1,795	110 110	1,737	1,310	69	10	1,760	78	1,756	1,291	49	12
			0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
POLAND			0	0	0	0	0	0	0	0	0	0	0	0
I OLAND			0		0	0	0	0		0	0	0	0	
		Retail - Qualifying Revolving	0		0	0	0	0		0	0	0	0	
		Retail - Other Retail	0		0	0	0	0		0	0		0	
		Retail - Other Retail - Of Which: SME	0		0	0	0	0	۰	0	0		0	
	Equity	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0		0	0		0	

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

							IRB Ap	proach					
				As o	30/09/2023					Aso	131/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	*****		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
Centr	ral banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Corpo		397		392	257	0	1	419	0	415	280	0	
	Corporates - Of Which: Specialised Lending	397	0	392	257	0	1	419	0	415	280	0	0
		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	
SPAIN	Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0	0	0	
Ol Yall	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	0		0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail				0								
	Retail - Other Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0	
	Retail - Other Retail - Of Which: non-SME	0		0	0	0	0		0	0	0	0	
Equity		0			0	0	0		0			0	
Other	r non credit-obligation assets												
IRB To	otal												

							IRB Ap	proach					
				As o	30/09/2023					Aso	f 31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Vatue*		Of which: defaulted	and provisions
ITALY	Commit Justice and commit genoments Institutions Corporate Confined Septiment strating Corporate Confined Septiment strating Corporate Confined Septiment strating Retail Retail Retail Secured on and entity properly Retail Secured and and extra properly Retail Secured and and extra properly Retail Secured and extra properly Retail Secured and extra properly Retail Code Planta Retail Code Pla	0 0 96 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 14 14 0 0 0 0 0 0	0 94 94 0 0 0 0	0 0 56 56 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 111 111 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 933 93 0 0 0 0	0 0 14 14 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 933 935 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 777 77 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 111 111 0 0 0 0 0 0 0 0 0 0 0 0 0 0
l	IRB York												

								IRB Ap	proach					
						130/09/2023								
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
		ks and central governments	0	0	0	0	0	0		0	0		0	
	Institutions		0	0	0	0	0	0		0	0	0	0	
	Corporates		1,131	34 34	1,127	708	21	3	1,132	33	1,128	761	21	2
	Corporates Cosporates - Of Which: Specialised Lending Cosporates - Of Which: SME				1,127	708	21	3	1,132	33	1,128	761	21	2 0
	Retail				0				0					
	PRECAIL	Retail - Secured on real estate property				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-SME	0		0	0	0	0		0	0		0	,
		Retail - Qualifying Revolving	0	o o	0	0	0	0	ě.	0	0	ė.	0	i i
		Retail - Other Retail	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 co	redit-obligation assets												
	IRB Total													

							IRB Ap	proach					
				As of	130/09/2023					Aso	f 31/12/2023		
		Originati	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(yeals ELUR, No.)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
SWEDEN	Control balls and central genoments Institutions Corporate Corpora	0 0 1,133 1,133 0 0 0	0 0 0 0 0 0 0 0	0 0 1,106 1,106 0 0 0	0 988 988 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1,238 1,238 0 0 0	0 0 0 0 0	0 0 1,210 1,210 0 0 0	0 0 1,116 1,116 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1 1 0 0 0 0 0
	Retail-Coularing Reviewing Retail-Coularing Reviewing Retail-Coularing Reviewing Retail-Coularing-Coularin	0	0 0 0	0 0	0 0 0	0 0	0	0	0 0	0	0	0 0 0	0 0

Credit Risk - IRB Approach

								IRB Ap	proach					
												130/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	isposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
				Of which:	Value*		Of which:	and provisions		Of which:	Value*		Of which:	and provision:
		(min EUR, %)		defaulted			defaulted			defaulted			defaulted	
	Central ban	s and central governments		0	0			0	0	0		0		0
			32.143	1.656	31.533	15.968	1.017	620	23,956	1.298	23,794	15.161	1.282	445
	Corporates Corporates - Of Which: Specialised Lending				27.787	15,466	1.014	618	23,694	1,296	23,532	15,006	1,282	443
		Corporates - Of Which: SME	28,330 1.541	1,652 4	1.517	150	2	1	90	0	90	45	0	0
	Retail			0	0	0	0	0	0	0		0		0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
0		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data		Retail - Secured on real estate property - Of Which: non-SME	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
	Equity		13	0	13	50 74			0	0		0		
		edit-obligation assets										0		
	IRB Total ²					16,092						15,161		

							IRB Ap	proach					
				As of	31/03/2024					Aso	30/06/2024		
		Originati	ixposure 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	and provisions		Of which: defaulted	VA.00		Of which: defaulted	and provisions
GERMANY	Control banks and central personneness institutions Compress Compress Compress Compress Compress Compress Compress Compress Resist Resi	0 10,880 7,425 1,441 0 0 0 0	0 0 438 433 4 0 0	0 0,425 7,205 1,416 0 0 0	0 0 1,929 1,751 88 0 0 0	0 0 264 261 2 0 0 0	0 76 75 1 0 0	0 0 5,134 5,044 90 0 0 0 0	0 0 114 114 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0,076 4,086 90 0 0 0	0 0 2,704 2,659 45 0 0 0	0 0 158 158 0 0 0 0	0 0 12 12 0 0 0 0 0
	Retail - Other Retail - Of Which: non-SME Equity Other non-credit-obligation assets	·	0	0	1	0	·	0	0	·	ő		Ö
	IRB Total												

								IRB Ap	proach					
					Aso	131/03/2024					Aso	f 30/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, NJ		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
		s and central governments	۰	0	0		0	0	0	0	0	0	0	0
	Institutions Corporates		4.016	0 58	3,922	0 2.798	0 36	0 11	2.895	0 58	2,890	1.467	0 71	0
	Corporates	Corporates - Of Which: Specialised Lending	4,016 3.607	58	3,922	2,798	36	11	2,895	58	2,890	1,467	71	11
		Corporates - Of Which: SME	96	50	3,543	62	36	- 11	2,030	30	2,025	1,434	7.1	0
	Retail	Corporation - Or Winds: SME	90	0	96	0.2	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
FRANCE		Retail - Secured on real estate property - Of Which: non-SME		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
		idit-obligation assets												
	IRB Total													

								IRB Ap	proach					
					As o	f 31/03/2024					Aso	f 30/06/2024		
			Original	Exposure ¹	Exposure Value ²	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	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central bank Institutions	s and central governments	0	0	0 0	0	0		0	0		0	0	0
	Corporates		5.009	685	4.885	3.940	420	266	4,373	778	4.313	3.769	801	247
			5,009	685	4,885	3,940	420	266	4,308	778	4,248	3,707	801	246
				0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0	0	0	0		0	0	0	0		0
UNITED STATES		Retail - Secured on real estate property - Of Which: non-SME			0									
		Retail - Qualifying Revolving	ů	0	0	0	0		0	0		0		0
		Retail - Other Retail		0	0		0		0	0		0		0
		Retail - Other Retail - Of Which: SME		0	0		0		0	0		0		0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		13	0	13	48	0	0	0	0	0	0	0	0
		edit-obligation assets												
	199 Total													

							IRB Ap	proach					
				As o	31/03/2024					Aso	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	Into EUR. 90		Of which: defaulted	VALUE		Of which: defaulted	and provisions		Of which: defaulted	VALUE		Of which: defaulted	and provisions
	Central banks and central governments		0	0		0		0	0		0	0	0
	Institutions		0	0	0	0		0	0		0		
	Corporates	314	0	312	243	0	1	272	0	272	144		1
	Corporates - Of Which: Specialised Lending	313	0	311	242	0	1	272	0	272	144		1
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-SME	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	۰	0	0	0	0		0	0		0		0
	Equity		0	0		0			0		0		0
	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach

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								IRB Ap	proach					
						131/03/2024					As of	30/06/2024		
			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	V		Of which: defaulted	and provisions		Of which: defaulted	*****		Of which: defaulted	and provisions
		ks and central governments	٥	0	0	0	0	٥	0	0	0	0	0	0
	Institutions Corporates		3.677	107	3,645	1.098	67	81	3,573	0 111	3.561	1.707	31	0 85
	Corporates	Corporates - Of Which: Specialised Lending	3,643	107	3,645	1,098	67	81	3,573	111	3,561	1,692	31	85
		Comprises - Of Which: SME	0,043	0	0	0	0	0.	0	0	0,322	0	0	0.5
	Retail			0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG			0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOUNG			0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving Retail - Other Retail		0	0		0		0	0	0	0	0	0
		Retail - Other Retail - Other Retail - Of Which: SME		0	0		0		0					0
		Retail - Other Retail - Of Which: non-SME		0	0		0		0	0		0		0
	Equity	Wetait - Other Wetait - Of Which: non-SME		0	0	, i	0		0	0		0		0
		redit-obligation assets			-	-	-	-	_	_	-	-	-	
	IRB Total													

							IRBAp	proach					
					31/03/2024					Aso	30/06/2024		
		Original	Exposure ¹	Exposure Value ²	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	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0	0	0	0	0	0 0	0	0	0	0	0 0	0
	Corporates	1,863 1,753	78 78	1,858	1,288	49	12	1,814	69	1,811	1,626 1,626	102	3
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,753	78	1,748	1,220	49	12	1,814	69	1,811	1,626	102	9
	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
POLAND	Retail - Secured on real estate property - Of Which: non-SME	ů	0	0		0		0	0	ů	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
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME		0	0		0		0	0		0		0
	Equity		0	0	ě	0		0	0		0		0
	Other non-credit-obligation assets												

							IRBAp	proach					
					31/03/2024					Aso	30/06/2024		
		Original	Exposure ¹	Exposure Value ²	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	and provisions		Of which: defaulted	VA.02		Of which: defaulted	and provisions
	Central banks and central governments institutions		0	0		0	0	0	0	0	0	0	0
	Institutions Corporates	426	0	424	280	0		413	0	413	197		
	Corporates - Of Which: Specialised Lending	426	0	424	280	0	1	413	0	413	197		1
	Corporates - Of Which: SME	0	0	0	0	0	ė.	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	0	0	0	0	0
SPAIN	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SI All	Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0		0	0		0		0
	Retail - Qualifying Revolving Retail - Other Retail		0						0				0
	Retail - Other Retail - Of Which: SME		0	0		0		0	0		0		0
	Retail - Other Retail - Of Which: non-SME			0		0			0	i i	0		0
	Equity		0	0	0	0		0	0		0		0
	Other non credit-obligation assets												
	IRR Total												

							IRBAp	proach					
				As o	31/03/2024					Aso	f 30/06/2024		
		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	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
ITALY	Costal States and Costal generalised Landing Companies Collection Specialised Landing Companies Collection Specialised Landing Companies Collection Specialised Landing Companies Collection Specialised Landing Landi	0 24 34 0 0 0 0	0 0 14 14 0 0 0 0 0 0	0 24 24 0 0 0	0 0 77 77 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 111 111 0 0 0 0 0 0 0 0 0 0 0 0 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 14 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 94 94 0 0 0 0	0 0 71 72 0 0 0 0 0	0 0 3 3 0 0 0 0 0 0 0 0 0 0 0	0 0 111 111 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	IRB Total												

	poin ELAT, NJ	Originat	Exposure ¹		31/03/2024 Risk exposure					Asol	130/06/2024		
	(min EUR, %)	Original	Exposure ¹										
	(min EUR, %)			Exposure Value ¹	RISK EXPOSURE	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
			Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Villue		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0		0	0	0	0	0	0	0	0
	Institutions Corporates	1.206	33	1.204	848	21		1.179	33	1.178	577	36	0
	Corporates - Of Which: Specialised Lending	1,206	33	1,204	848	21	2	1,179	33	1,178	577	36	2
	Corporates - Of Which: SME	0	0	0	0	0		0	0	0,270	0	0	0
	Retail		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
NETHERI ANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME	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
	Other non credit-obligation assets								0				
	IRB Total												

							IRB Ap	proach					
				As o	31/03/2024					As o	f 30/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value ³		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	1.188	0	1.161	1.053	0		1.191	0	1.183	0 577		0
	Corporates - Of Which: Specialised Lending	1,188	0	1,161	1,053	0	1	1,191	0	1,183	577		1
	Corporates - Of Which: Specialised Landing Corporates - Of Which: SME	1,188	0	1,161	1,053	0	1	1,191	0	1,183	577		0
	Retail			0		0		0	0		0		0
	Retail - Secured on real estate property								0				0
	Retail - Secured on real estate property - Of Which: SME		0	0		0		0	0		0		0
SWEDEN	Retail - Secured on real estate property - Of Which: non-SME		0	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	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0		0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	amount
[0 - 3M[Austria	128 2 6 81 5-72 3,999	0 0 2 2 2 0 0 0 0 85 5 4 5 4 2 3,722			61 0 0 0 0 0 0 0 0 0 0	67 0 0 85 54 3,722 3,929		0 0 0	0 0 0	0	0 0 0		
10-3Mf [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Belgium	21	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 26 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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[Bulgaria													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Cyprus													
10 at 1 10 10 10 10 10 10 10	Czech Republic													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balar	nce sheet	
												Off-balance si	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po:	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure
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	amount
[0 - 3M[Finland	r	0 0 0 0 0 0 0 0 7 17 17 17 17 17 17 17 17 17 17 17 17 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 17 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	100 17/ 17/ 99 699 77/ 18/	0 0 0 1 1 101 1 101 1 10 1 1 1 1 1 1 1	0		0 0 101 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 101	0 1 170 8 9 690 797 1,765		0 0 0	0	0	0 0 0 0 0 0 80		790
[0 - 3M[] [3M - 1Y] [11 - 2Y[] [2Y - 3Y[] [3Y - 5Y[] [5Y - 10Y[] [100' - more]] [100' - more]	Germany	111 15:5 24 27,7 81 42,5 59,59	8 118 1 151 0 206 6 276 2 812 1 421 6 598	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		13 117 0 0 0 0 0 0 0 0 0 0 0 0 0 89 0 0 220	105 33 20 276 675 331 596 2.038		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0		
[0 - 3M[Croatia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Greece													
[0-3M] [3M-1Y] F1Y-2YF F2Y-3YF [3Y-5Y] [5Y-10YF] [10Y-more Total	Hungary													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Ireland	71	0 0 0 0 0 0 5 75 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 75 0 0		0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		1
[0-3M[13M-1Y 1Y-2Y 2Y-3Y 3Y-5Y [5Y-10Y 10Y-more	Italy	11 88 33 855 166	0 0 0 9 19 8 88 2 32 7 856 8 168 1 151	000000000000000000000000000000000000000		0 0 2 0 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 17 0 32 856 166 151		0 0 0	0 0 0	0 0 0 0	0 0 0 0		
Total	1	1,310	3 1,313	0	1	0 9	1,222	1	0	0	0	0		28



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2023							
						Dire	ect exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ice sheet	
	(Off-balance si	neet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with posi	itive fair value	Derivatives witi	h negative fair value			
														Risk weighted exposure
		Total gross carrying amount of non-derivative	Total carrying amount of non-											amount
Residual Maturity	Country / Region	financial assets	derivative financial assets (net of short positions)											
				of which: Financial assets held	of which: Financial assets	of which: Financial assets at fair	of which: Financial assets at					Nominal	Provisions	
				for trading	designated at fair value through profit or loss	value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
10.200				0	0			0	0	0	0	0		,
[0-3M[13M - 1Y 1Y - 2Y		0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [[3Y - 5Y [Latvia	25	25	0	0	0	25	0	0	0	0	0		
[5Y - 10Y [[10Y - more Total		0	0	0	0	0	0	0	0	0	0	0		
[0-3M[[3M-1Y[-			-		
[1Y-2Y] [2Y-3Y]	Lithuania													
[3Y - 5Y [ISY - 10Y [[10Y - more														
Total 1 M E - 0 1														
[3M - 1Y] [1Y - 2Y]														
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Luxembourg													
[10Y - more Total														
[0 - 3M[[3M - 1Y[
[1Y - 2Y [[2Y - 3Y [13Y - 5Y	Malta													
[5Y - 10Y [[10Y - more														
Total [0-3M[[3M-1Y[0	0	0	0	100	0	0	0	0	0	0		
[1Y - 2Y [[2Y - 3Y [Netherlands	0	0	0	0	0	0	0	0	0	0	0		
[3Y - 5Y [[5Y - 10Y [recircitanos	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more Total [0 - 3M [0 100	100	0	0	100	0	0	0	0	0	0		0
[3M - 1Y [[1Y - 2Y [26 27	26 27	0	0	0	26 27	0	0	0	0	0		
[2Y - 3Y [[3Y - 5Y [Poland	0	0	0	0	0	0	0	0	0	0	0		
[5Y - 10Y [[10Y - more Total		0	0	0	0	0	0	0	0	0	0	0		13
[0-3M[[3M-1Y[0	0	0	0	0	0	0	0	0	0	0		
[1Y - 2Y [[2Y - 3Y [Portugal	0	0	0	0	0	0	0	0	0	0	0		
[3Y - 5Y [[5Y - 10Y [181 100	181	0	0	0	181 100	0	0	0	0	0		
	1	282	281	0	0	0	281	0	0	0	0	0		20
13M - 17 17 - 27														
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Romania													
[5Y - 10Y [[10Y - more Total	4													
	•						•				•			



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ce sheet	
						ssets by accounting portfolio		Derivatives with po			n negative fair value	Off-balance sh	eet 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)		NOI-DEIIVAUVE IIIIAIICIALA:	isers by accounting portiono		Derivatives with po-	nive ian value	Delivatives with	i negative ian value			Risk weighted exposure amount
			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[13M - 1Yf 11Y - 2Yf 12Y - 2Yf 12Y - 3Yf 13Y - 5Yf 15Y - 10Yf 120Y - more Total	Stovakia	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 0 102		0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y [10Y-more Total	Slovenia	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 0 0 0 0 0 0 0 0 0 0 0 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 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	Spain	(66) 5 22-2 17/1 80	0 0 0 65 65 7 7 57 7 57 170 170 180 88 8 609	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 65 5 57 224 170 88		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 5 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		16
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Sweden													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom	112	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 10 0 1	0 0 0 0 0		0 0 0 0	0 0 0 10 4 120		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	Iceland	13-	134	0		0	134		0	0	0	0	C	27
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[100'-more Total	Liechtenstein													
Total	Norway													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
				_			As of 31/12/2023			_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	amount
[0.3M[13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more	Australia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Canada													
10-3M1 13M-1Y1 [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hong Kong													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Japan	6 6 6 9 9	0 0 0 0 0 0 0 0 9 9 24	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 90 24	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	u.s.		110				110		· ·		v	, and the second		23
Total [0-3M[[3M-1Y[11Y-2Y 12Y-3Y 12Y-3Y 13Y-5Y[[5Y-10Y [10Y-more Total	China													
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Switzerland													
[0-3M] [3M-1Y [1Y-2Y [2Y-3Y [3Y-5Y [5Y-10Y [10Y-more Total	Other advanced economies non EEA													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ce sheet	
						ssets by accounting portfolio		Derivatives with pos	all the second of the second o	D. d. od	n negative fair value	Off-balance sh	eet exposures	
					Non-derivative ilitariciat a:	ssets by accounting portiono		Denvatives with pos	stive iair value	Denvalives with	i negative ian 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	Other Central and eastern Europe countries non EEA													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [10Y-more Total	Middle East													
10 - 3Mf 13M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Latin America and the Caribbean													
[0 - 3M[Africa	24	0 0 0 0 0 0 24 0 0	0 0 0 0 0	() () () () () () () () () ()	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	
Total 10 - 3M1 [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others	24 38 65 73 6 6 6 99 6	24 36 82 82 93 90 90 90 90 90 90 90 90 90 90 90 90 90	0 0 0 0 0 0		0 0 368 82 73 0 0 0 0 0 0 0 0 0 0 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 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Montinique, Puerto Rica, Saint Barbdéemy, Turls And Circos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance st	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio	ı	Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	amount
[0 - 3M [Austria	6 2 6 83 3,306 3,308	0 0 2 0 87 0 3,389			0 0 0	0 0 0 87 0 3,308		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	Belgium	13 ()	0 17 17 0 0 0 0 0 0	6		0 0 0	0 17 0 0 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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[Bulgaria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Cyprus													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



General governments exposures by country of the counterparty

County / Region Total gross carrying amount of non-derivative financial assets (net of short positions) County / Region Total gross carrying amount of non-derivative financial assets (net of short positions) County / Region Total gross carrying amount of non-derivative financial assets (net of short positions) Of which: Financial assets at fair value through other comprehensive income Carrying amount of non-derivative financial assets (net of short positions) Of which: Financial assets at fair value through other comprehensive income Carrying amount of non-derivative financial assets (net of short positions) Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of which: Financial assets at fair value through other comprehensive income Of w		
Country / Region Total gross carrying amount of non-derivative financial assets (not of short positions) Total carrying amount of non-derivative financial assets (not of short positions) Of which: Financial assets at amortised cost Carrying amount Notional amount Carrying amount Notional amount Carrying amount Notional amount Carrying amount Notional amount Carrying amount Carrying amount Notional amount Carrying amount Carrying amount Notional amount Carr		
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivatives with positive fair value Derivatives with positive fair value Derivatives with negative fair value Derivatives with positive fair value Derivatives with posi		
Residual Maturity Country / Region Total carrying amount of non-derivative financial assets (net of short positions) of which: Financial assets and designated at fair value through other comprehensive income 10.3M/I 19.4M/I 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Off balance shee	et
Residual Maturity Country / Region Total carrying amount of non-derivative financial assets (net of short positions) of which: Financial assets and designated at fair value through other comprehensive income 10.3M/I 19.4M/I 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Off-balance sheet exposi	sures
Residual Maturity Country / Region Total gross carrying amount on indicativity financial assets (net financial assets) of which: Financial assets and fair value through other comprehensive income Total gross carrying amount on indicativity financial assets (net financial assets) of which: Financial assets at fair value through other comprehensive income Total gross carrying amount on indicativity financial assets (net financial assets) of which: Financial assets at fair value through other comprehensive income Total gross carrying amount on indicativity financial assets (net financial assets) of which: Financial assets at fair value through other comprehensive income of which: Financial assets at amortised cost amortised cost Carrying amount Notional amount Carrying amount Notional amount of which: Financial assets at amortised cost of which: Financial assets at amorti		Risk weighted exposure
1ME-0] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1YE-ME1	Nominal Pro	amount
137-271 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 - 2041	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0
10.3M1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
10-3M		
10-34 38-57 19-77 19-79 19-70 19-70 19-70 19-70		
10-3M		
10-3M 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0
Volume	0 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 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ice sheet	
												Off-balance st	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)		Non-derivative financial as	sets by accounting portiouo		Derivatives with posi	trve tair value	Denvatives with	h negative fair value	Nominal	Provisions	Risk weighted exposure amount
				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	Noniniat	Pivisions	
[0 - 3M] 13M - 1Y 11Y - 2Y 22Y - 3Y 33Y - 5Y 55Y - 10Y 10Y - more	Latvia	0 0 25 0 0 0	0 0 255 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 25 0 0 0 25	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 I [10Y - more	Uthuania													
[0 - 3M 13M - 1Y 11 - 2Y 12 - 3Y 13Y - 5Y 10Y - more Total	Luxembourg													
[0 - 3M [Malta													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] 10Y - more	Netherlands	102 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 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 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0		
[0.3M[[3M-1Y] [11-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Poland	202 26 0 0 0	26 26 0 0	0 0 0 0	0 0 0 0	000000000000000000000000000000000000000	26 26 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total [0-3M] [3M-1Y[[1Y-2Y] [2Y-3Y] [3Y-5Y[[5Y-10Y] [10Y-more Total	Portugal	92 0 0 0 0 0 181 94 95 275	94	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	52 0 0 0 0 0 181 94 0 274	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		10 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Romania		274				2.14							



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
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	amount
[0 - 3M[Stovakia	100	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 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 102 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 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	Slovenia	56	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 50 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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	Spain	100 177 2000 33	0 7 5 107 171 203 30	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 7 5 107 171 203 30	6	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 5 0 0	0 0 0 0 0		10
[0 - 3M[Sweden													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom	11 11 11	0 0 0 10 4 116	0 0 0 0		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 4 116 129	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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	Iceland	145	110				119							40
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Liechtenstein													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Norway													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	ssets by accounting portfolio		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	amoun
[0 - 3M[Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Hong Kong													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	() () () () () () () () () ()	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	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 3 1 1 1 1 1 1 1 1 1	u.s.		·	v			v				v	, and the second		
Total [0 - 3M[[3M - 11] [13Y - 2Y] [12Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	China													
Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Switzerland													
Total [0-3M] [13M-1Y] [11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other advanced economies non EEA													



General governments exposures by country of the counterparty

							Deutsche Pfandbriefbank	AG						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ce sheet	
					Non-derivative financial at	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value	Off-balance sh	eet exposures	
						sees by accounting portions		Seminares marps			incoure ion total			Risk weighted exposure
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	amount
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Other Central and eastern Europe countries non EEA													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [10Y-more Total	Middle East													
10 - 3Mf 13M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Latin America and the Caribbean													
[0 - 3M[Africa	0 0 0 22	0 0 0 0 21 0	0 0 0 0	6	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 0 0 0 0	0 0 0 0	
Total 10 - 3M1 [3M - 1Y[[1Y - 2Y] [2Y - 3Y] [3Y - 5Y[[5Y - 10Y] [10Y - more Total	Others	21 0 0 74 0 0 99 0	21 0 74 0 95 0	0 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 0 0 0 0	0	0 0 0 0 0 0	0 0 0 0 0 0	

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Montinique, Puerto Rica, Saint Barbdéemy, Turls And Circos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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.

(?) 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 eQ4.

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



Performing and non-performing exposures Deutsche Pfandbriefbank AG

									Deutscheriu									
					As of 30/09/2023									As of 31/12/2023				
		Gro	is carrying amount/ Nominal ar	nount		Accumulated impairs credit risk and provisi	nent, accumulated negative ch	anges in fair value due to			Gross	carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provis	nent, accumulated negative char	ges in fair value due to	
		Of which performing but pass due > 30 days and <= 90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-performi	ng exposures ³	Collaterals and financial guarantees received on non- performing exposures
(mole EUR)				Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸					Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	2,46	5 (0		0					3,54					0 (0		
Debt securities (including at amortised cost and fair value)	5,691	5 (0	0	0	1				5,49-					0 :	0		
Central banks		0	0	0	0								0		0	0		a o
General governments	4,17	7 (0	0	0	1				4,11	0		0		0 :	0		0 0
Credit institutions	1,489	9 (0	0	0					1,35			0		0 1	0		0 0
Other financial corporations	21	8 (0	0	0					25			0		0 1	0		0 0
Non-financial corporations		0 0	0	0	0						0		0		0 1	0		0 0
Loans and advances(including at amortised cost and fair value)	39,591	8 (1,418	1,300	1,300	153	331	. 32	1,055	41,43	. 69	1,540	1,486	1,48	6 16:	419	414	4 1,100
Central banks		0 0	0	0	0						0		0		0 1	0		0 0
General governments	7,29	0 0	0	0	0	1				7,36	. 0		0		0 1	0		0 0
Credit institutions	548	9 (0	0	0					1,69			0		0 1	0		0 0
Other financial corporations	1,27	3 (0	0	0	3				1,21	. 0		0		0 :	0		0 0
Non-financial corporations	30,483	2	1,417	1,299	1,299	149	331	. 32	1,054	31,15	69	1,540	1,486	1,48	6 16:	419	414	4 1,099
of which: small and medium-sized enterprises	9,866	6 0	111	111	111	39	3		3 108	9,77	69	216	216	21	6 4	19	19	9 197
of which: Loans collateralised by commercial immovable property	24,241	0 0	1,394	1,276	1,276	124	330	31	1,035	24,531	69	1,357	1,303	1,30	3 14	393	389	9 946
Households		5 0	1	1	1				1		0	1	1		1	0		0 1
of which: Loans collateralised by residential immovable property		4 (0	0	0				0				0		0 (0		
of which: Credit for consumption	1	0 0	0	0	0				0	1			0		0 (0		0
DEBT INSTRUMENTS other than HFT	47,75	7	1,418	1,300	1,300	154	331	32	1,055	50,46	69	1,540	1,486	1,48	6 16-	419	414	4 1,100
OFF-BALANCE SHEET EXPOSURES	2,691	9	77	71	71				77	2,33		124	72	7	2	2		ð 116

For the definition of non-continues emocrates disease riske to Article 47 at 1 of Resultation (EUNio 575/2013 CRR)

"Institution apport has the cumulative amount of expected confictiones since inflat encyption for financial institutions apport has the cumulative amount of expected confictions can incline inflation expendition of financial institutions apport has the cumulative amount of expected confictions can incline inflation (or financial institutions) apport and the cumulative amount of expected confictions can incline inflation (or financial institutions) apport and the cumulative amount of expected confictions can incline inflation (or financial institutions) apport and incline inflations are inclined institutions apport and inclined institutions are inclined institutions and inclined institutions are inclined institutions and inclined institutions are inclined institutions.

[&]quot;First so-bases whet laws, according improved and according in a special control of any of sections with a special control of se



Performing and non-performing exposures Deutsche Pfandbriefbank AG

ſ					As of 31/03/2024									As of 30/06/2024				
		Gross	carrying amount/ Nominal as	mount		Accumulated impairs credit risk and provis	nent, accumulated negative ch	ranges in fair value due to			Gros	is carrying amount! Nominal ar	nount		Accumulated impairs credit risk and provis	ment, accumulated negative cha ions ⁴	nges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perforr	ming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ing exposures ³	Collaterals and financial guarantees received on non- performing exposures
(min EUR)				Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸			, , , , , , , , , , , , , , , , , , , ,		Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁵	
Cash balances at central banks and other demand deposits	2,53		0				0		0 0	2,44	1 0	0	0		0 (0		0
Debt securities (including at amortised cost and fair value)	5,129		0					,	0 0	4,89	4 0		0		• :			0
Central banks		0	0				0		0 0		0	0	0		0 (0		0
General governments	3,756	0	0				. 0		0 0	3,43	3 0	0	0		0 :	. 0		0
Credit institutions	1,340	0	0				0		0 0	1,43	2 0	0	0		0 (0		
Other financial corporations	25		0				0	,	0 0	2	9 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)	40,929	261	1,599	1,599	1,528	16	448	44:	2 1,104	38,32	4 385	1,583	1,583	1,47	0 14:	401	387	1,128
Central banks		0	0				0		0 0		0 0	0	0		0 (0		0
General governments	6,870	0	0				0		0 0	6,51	4 0	0	0		0 (0		0
Credit institutions	1,486	0	0				0		0	88	5 0	0	0		0 0	0		
Other financial corporations	1,379		0				. 0		0	1,18	9 0	0	0			. 0		0
Non-financial corporations	31,18	261	1,598	1,598	1,524	16	448	44	2 1,103	29,73	2 385	1,582	1,582	1,46	140	401	387	1,127
of which: small and medium-sized enterprises	10,274	0	421	421	421	5	48	4	8 373	9,61	5 0	357	357	35	7 31	50	50	306
of which: Loans collateralised by commercial immovable property	24,78	145	1,405	1,405	1,331	14	404	39	8 955	23,99	1 189	1,373	1,373	1,27	12	340	326	980
Households		0	1	1	1				0 1		5 0	1	1		1 (0		1
of which: Loans collateralised by residential immovable property		0	0						0		4 0	0	0			0		0
of which: Credit for consumption		0	0				0		0		0	0	0			0		0
DEBT INSTRUMENTS other than HFT	48,584	261	1,599	1,599	1,528	16	448	44	2 1,104	45,65	9 385	1,583	1,583	1,47	141	401	387	7 1,128
OFF-BALANCE SHEET EXPOSURES	2,000		78	78	78	8			0 77	1,75	7	54	54	5	4 1	0		53

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Forborne exposures

İ			As of 30/	09/2023					As of 31	12/2023		
	Gross carryin exposures wi measures	g amount of th forbearance			Collateral and financia	al guarantees received rbearance measures	Gross carryin exposures wi measures	g amount of th forbearance				al guarantees received rbearance 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		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
(min EUR)							•					
Cash balances at central banks and other demand deposits	U	0	0		0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	U	0	0	U	0	U	0	0	0	0	0	U
Central banks	U	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)	2,796	858	238	223	2,529	619	3,194	1,102	329	303	2,791	780
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	24	0	0	0	24	0	21	0	0	0	21	0
Non-financial corporations	2,771	858	238	223	2,505	619	3,173	1,102	329	303	2,770	780
of which: small and medium-sized enterprises	618	39	4	1	614		703	37	6	1	695	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	2,796	858	238	223	2,529		3,194	1,102	329	303	2,791	
Loan commitments given	183	65	1	0	176	64	208	92	2	2	198	89
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ^a	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

⁽P) 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) 2021/451-115 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 (excluding loans and advances leastified as held for sale, cash balances at central banks and other demand deposits of 5% or



Forborne exposures

Deutsche Pfandbriefbank AG

ı			As of 31/0	03/2024					As of 30/	06/2024		
	Gross carryinį exposures wit measures	g amount of th forbearance		exposures with		al guarantees received rbearance measures	Gross carryin; exposures wit measures	g amount of th forbearance		r exposures with	Collateral and financia on exposures with fo	
		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
(min EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	U	0	U	0
Debt securities (including at amortised cost and fair value)	U	0	0	U	0	U	U	U	U	U	U	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)	3,146	1,012	339	311	2,757	657	3,214	1,083	311	284	2,852	754
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	o
Other financial corporations	16	0	0	0	16	0	12	0	0	0	12	0
Non-financial corporations	3,130	1,012	339	311	2,741	657	3,202	1,083	311	284	2,840	754
of which: small and medium-sized enterprises	811	165	24	20	785		740	211	29	25	709	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	3,146	1,012	339	311	2,757		3,214	1,083	311	284	2,852	
Loan commitments given	161	41	2	0	156	41	132	23	2	0	127	
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit	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) 2021/461-115 on Supervisory reporting, However, for the off-balance sheet instruments, he same item ('Accumulated impairment, accumulated ranges in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because in the size is 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 (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



2024 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading Deutsche Pfandbriefbank AG

(min EUR)