

Disclosure Report

In acc. with Regulation (EU) No. 575/2013 (CRR) Main features of capital instruments

As of 30 June 2018



	Common Equity Tier 1 capital	Additional Tier 1 capital	Tier 2 capital	Tier 2 capital	Tier 2 capital	Tier 2 capital
Capital instruments main features template	1	2	3	4	5	6
1 Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2 Unique identifier (eg CUSIP, ISIN or internal identifier)	DE0008019001	XS1808862657	HI_SSD_00000890340_1	HI SSD 00000890540_1	XS0118953529	HI_SSD_0000079684000
3 Governing law(s) of the instrument	German	German	German	German	German	German
Regulatory treatment					***************************************	
4 Transitional CRR rules	CET1	AT1	Tier 2	Tier 2	Tier 2	Tier 2
5 Post-transitional CRR rules	CET1	AT1	Tier 2	Tier 2	Tier 2	Tier 2
6 Chargeable on level	pbb Group	pbb Group	pbb Group	pbb Group	pbb Group	pbb Group
7 Instrument type (types to be specified by each jurisdiction)	Shares	Bearer bond	Registered bond	Registered bond	Bearer bond	Borrower's note
Amount recognised in regulatory capital (in Euro million)	380	298	1	0.4	7	5
9 Nominal amount of instrument	380	300	5	1	15	10
9a Issue price	n/a	100%	100%	100%	99.50%	100%
9b Redemption price	n/a	100%	100%	100%	100%	100%
10 Accounting classification	Capital stock	Hybrid equity capital	Liabilities carried forward at cost			
11 Original date of issuance	Varying	19.04.2018	17.03.2006	08.08.2006	27.10.2000	27.01.2006
12 Perpetual of dated	Indefinite	Unlimited	With expiry date	With expiry date	With expiry date	With expiry date
13 Original maturity date	No maturity	No maturity	18.03.2019	07.08.2020	27.10.2020	27.01.2021
14 Issuer call subject to prior supervisory approval	No	Yes	No	No	No	Yes
Option call date, contingent call dates an redemption amount	n/a	28.04.2023 (First call) and early termination / repayment possible for regulatory and/or tax reasons	n/a	n/a	n/a	27.01.2016
16 Subsequent call dates, if applicable	n/a	after 28.04.2023 every 5 years on the the Interest Reset Date	n/a	n/a	n/a	n/a
Coupons / dividends						
17 Fixes or floating dividend/coupon	n/a	Fix	Fix	Fix	Variable	Fix
18 Coupon rate and any related index	n/a	5.750%	4.520%	4.900%	10J€-CMS, mit diversen Cap- und Floorbedingungen	4.350%
19 Existence of a dividend stopper	No	No	No	No	No	No
20a Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary	Fully discretionary	Obligatory	Obligatory	Obligatory	Obligatory
20b Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary	Fully discretionary	Obligatory	Obligatory	Obligatory	Obligatory
21 Existence of step up or other incentive to redeem	n/a	No	No	No	No	No
22 Noncumulative or cumulative	n/a	Noncumulative	n/a	n/a	n/a	n/a
23 Convertible or non-convertible	Non-convertible	Non-convertible	Convertible	Convertible	Convertible	Convertible
24 If convertible, conversion trigger(s)	n/a	n/a	Threat to continued existence FMSA / SRB legal approach			
25 If convertible, fully or partially	n/a	n/a	whole or partial	whole or partial	whole or partial	whole or partial
26 If convertible, conversion rate	n/a	n/a	n/a	n/a	n/a	n/a
27 If convertible,mandatory or optional conversion	n/a	n/a	compulsory	compulsory	compulsory	compulsory
28 If convertible, specify instrument type converible into	n/a	n/a	CET1	CET1	CET1	CET1
29 If convertible, specify issuer of instrument it converts into	n/a	n/a	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30 Write-down features	n/a	Yes	No.	No	No	No
31 If write-down, write-down trigger(s)	n/a	Below the CET1 capital ratio of 7,00% (Minimum CET1 ratio), threat to continued existence FMSA / SRB legal approach	Threat to continued existence FMSA / SRB legal approach			
32 If write-down, full or partial	n/a	partial	n/a	n/a	n/a	n/a
33 If write-down, permanent or temporary	n/a	temporary	n/a	n/a	n/a	n/a
34 If temporaty write-down, description of write-up mechanism	n/a	At the discretion of issuer, write-up pari passu with other AT1 instruments, MDA pursant to CRR must not be exceeded	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to AT1 instruments	Junior to Tier 2 instruments	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36 Non-compliant transitioned features	No	No	No	No	No	No
1 Non-compilant transitioned leatures						



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Capital instruments main features template	Tier 2 capital					
To an analysis of the second s	Deutsche Pfandbriefbank AG					
Unique identifier (eg CUSIP, ISIN or internal identifier)	HL SSD0000890240_1	DE000A0JBST9	HI_SSD_0000079814000	HG_SSD_0100087994000	HG_SSD_0100088004000	Deutsche Plandbrieibank AG DE0008053976
Governing law(s) of the instrument	German	German	ni_SSD_0000079814000 German	German	German	German German
Regulatory treatment	Gennan	Geillall	Geillai	German	Geillail	Geillail
Transitional CRR rules	Tier 2					
Post-transitional CRR rules	Tier 2					
Chargeable on level	pbb Group					
Instrument type (types to be specified by each jurisdiction)	Registered bond	Bearer bond	Borrower's note	Borrower's note	Borrower's note	Bearer bond
Amount recognised in regulatory capital (in Euro million)	5	4	1	3	4	7
Nominal amount of instrument	10	7	1	4	6	10
a Issue price	100%	100%	100%	100%	100%	100%
Redemption price	100%	100%	100%	100%	100%	100%
Accounting classification	Liabilities carried forward at cost					
Original date of issuance	14.03.2006	20.03.2006	04.05.2006	07.03.2002	07.03.2002	06.03.2002
Perpetual of dated	With expiry date					
B Original maturity date	15.03.2021	28.03.2021	04.05.2021	07.03.2022	07.03.2022	18.03.2022
lssuer call subject to prior supervisory approval	No	No	No	Yes	Yes	Yes
Option call date, contingent call dates an redemption amount	n/a	n/a	n/a	29.02.2012	29.02.2012	18.03.2013
Subsequent call dates, if applicable	n/a	n/a	n/a	n/a	n/a	n/a
Coupons / dividends						
Fixes or floating dividend/coupon	Fix	Fix	Fix	Fix	Fix	Fix
B Coupon rate and any related index	4.570%	4.560%	4.910%	6.550%	6.550%	6.570%
Existence of a dividend stopper	No	No	No	No	No	No
Pa Fully discretionary, partially discretionary or mandatory (in terms of timing)	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory
Pully discretionary, partially discretionary or mandatory (in terms of amount)	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory
Existence of step up or other incentive to redeem	No	No	No	No	No	No
Noncumulative or cumulative	n/a	n/a	n/a	n/a	n/a	n/a
3 Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible
If convertible, conversion trigger(s)	Threat to continued existence FMSA / SRB legal approach					
5 If convertible, fully or partially	whole or partial					
6 If convertible, conversion rate	n/a	n/a	n/a	n/a	n/a	n/a
7 If convertible,mandatory or optional conversion	compulsory	compulsory	compulsory	compulsory	compulsory	compulsory
If convertible, specify instrument type converible into	CET1	CET1	CET1	CET1	CET1	CET1
If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG					
) Write-down features	No	No	No	No	No	No
If write-down, write-down trigger(s)	Threat to continued existence FMSA / SRB legal approach					
2 If write-down, full or partial	n/a	n/a	n/a	n/a	n/a	n/a
If write-down, permanent or temporary	n/a	n/a	n/a	n/a	n/a	n/a
If temporaty write-down, description of write-up mechanism	n/a	n/a	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities	Junior t non-subordinated liabilitie
Non-compliant transitioned features	No	No	No	No	No	No
7 If yes, specify non-compliant features	n/a	n/a	n/a	n/a	n/a	n/a



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Capital instruments main features template	Tier 2 capital 13	Tier 2 capital				
Issuer	Deutsche Pfandbriefbank AG					
Unique identifier (eq CUSIP, ISIN or internal identifier)	DE0008053331	DE000A0SM1B5	HG_SSD_0100214754000	HG_SSD_0100215214000	HG_SSD_0088286364000	NP000940
Governing law(s) of the instrument	German	German	German	German	German	German
Regulatory treatment	Geillail	Geillail	Gennan	Geillail	German	Geillai
Transitional CRR rules	Tier 2					
Post-transitional CRR rules	Tier 2					
Chargeable on level	pbb Group					
Instrument type (types to be specified by each jurisdiction)	Bearer bond	Bearer bond	Borrower's note	Borrower's note	Borrower's note	Borrower's note
Amount recognised in regulatory capital (in Euro million)	9	10	5	5	10	2
Nominal amount of instrument	10	10	5	5	10	2
Issue price	100%	100%	100%	100%	100%	97.99%
Redemption price	100%	100%	100%	100%	100%	100%
Accounting classification	Liabilities carried forward at cost					
Original date of issuance	19.03.2003	25.04.2008	05.09.2003	10.12.2003	18.11.2005	29.01.2016
Perpetual of dated	With expiry date					
Original maturity date	24.03.2023	02.05.2023	05.09.2023	05.09.2023	18.11.2025	29.01.2026
Issuer call subject to prior supervisory approval	Yes	No	No	No	Yes	Yes
Option call date, contingent call dates an redemption amount	24.03.2013	n/a	n/a	n/a	18.11.2015	Early termination / repayment possible for regulatory reasons
Subsequent call dates, if applicable	n/a	n/a	n/a	n/a	k.A.	n/a
Coupons / dividends						
Fixes or floating dividend/coupon	Now fix, later variable	Fix	Fix	Fix	Fix	Fix
Coupon rate and any related index	6.750%	8.060%	6.330%	6.330%	4.650%	3.950%
Existence of a dividend stopper	No	No	No	No	No	No
Fully discretionary, partially discretionary or mandatory (in terms of timing)	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory
Fully discretionary, partially discretionary or mandatory (in terms of amount)	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory
Existence of step up or other incentive to redeem	No	No	No	No	No	No
Noncumulative or cumulative	n/a	n/a	n/a	n/a	n/a	n/a
Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible
If convertible, conversion trigger(s)	Threat to continued existence FMSA / SRB legal approach					
If convertible, fully or partially	whole or partial					
If convertible, conversion rate	n/a	n/a	n/a	n/a	n/a	n/a
If convertible, mandatory or optional conversion	compulsory	compulsory	compulsory	compulsory	compulsory	compulsory
If convertible, specify instrument type converible into	CET1	CET1	CET1	CET1	CET1	CET1
If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG					
Write-down features	No	No	No	No	No	No
If write-down, write-down trigger(s)	Threat to continued existence FMSA / SRB legal approach					
If write-down, full or partial	n/a	n/a	n/a	n/a	n/a	n/a
If write-down, permanent or temporary	n/a	n/a	n/a	n/a	n/a	n/a
If temporaty write-down, description of write-up mechanism	n/a	n/a	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior non-subordinated liabiliti				
Non-compliant transitioned features	No	No	No	No	No	No
If yes, specify non-compliant features	n/a	n/a	n/a	n/a	n/a	n/a



	Tier 2 capital	Tier 2 capita				
Capital instruments main features template	19	20	21	22	23	24
Issuer	Deutsche Pfandbriefbank AG					
Unique identifier (eg CUSIP, ISIN or internal identifier)	HI_SSD_0000079734000	DE0007025140	HI SSD 0000089044000	NP000982	HI SSD 0000079854000	DE000A13SWL
Governing law(s) of the instrument	German	German	German	German	German	Germa
Regulatory treatment	Coman	Geiliai	German	Ceman	Ocinian	Genna
- ,						
Transitional CRR rules	Tier 2	Tier				
Post-transitional CRR rules	Tier 2	Tier:				
Chargeable on level	pbb Group	pbb Grou				
Instrument type (types to be specified by each jurisdiction)	Borrower's note	Bearer bond	Registered bond	Borrower's note	Borrower's note	Bearer bon
Amount recognised in regulatory capital (in Euro million)	3	6	5	5	5	3
Nominal amount of instrument	2.5	8	5	5	5	3
Issue price	100%	100%	100%	99.764%	100%	969
Redemption price	100%	100%	100%	100%	100%	1009
Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cos				
Original date of issuance	09.03.2006	13.03.2001	04.05.2006	18.05.2016	28.08.2006	31.08.201
Perpetual of dated	With expiry date	With expiry dat				
Original maturity date	09.03.2026	13.03.2026	04.05.2026	18.05.2026	28.08.2026	31.08.202
Issuer call subject to prior supervisory approval	No	No	Yes	Yes	Yes	Ye
iodadi dai daljost to pito dapornody approva			100	100		100
Option call date, contingent call dates an redemption amount	n/a	n/a	04.05.2016	Early termination / repayment	28.08.2016	Early termination / repaymen possible for regulatory and/o
Option can date, contingent can dates an recemption amount	IVa	iva	04.03.2010	possible for regulatory reasons	28.06.2010	tax reasons
Subsequent call dates, if applicable	n/a	n/a	n/a	n/a	n/a	n/a
Coupons / dividends	***************************************					
Fixes or floating dividend/coupon	Fix	Fix	Fix	Fix	Fix	Fi
Coupon rate and any related index	4.530%	6.550%	5.125%	3.880%	5.040%	3.250%
Existence of a dividend stopper	No	No	No	No	No	N
Fully discretionary, partially discretionary or mandatory (in terms of timing)	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory	Obligator
Fully discretionary, partially discretionary or mandatory (in terms of amount)	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory	Obligator
Existence of step up or other incentive to redeem	No	No	No	No	No	N
Noncumulative or cumulative	n/a	n/a	n/a	n/a	n/a	n/
Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertibl
If convertible, conversion trigger(s)	Threat to continued existence FMSA / SRB legal approach	Threat to continued existence FMSA / SRE legal approact				
If convertible, fully or partially	whole or partial	whole or parti				
If convertible, conversion rate	n/a	n/a	n/a	n/a	n/a	n/
If convertible,mandatory or optional conversion	compulsory	compulsory	compulsory	compulsory	compulsory	compulsor
If convertible, specify instrument type converible into	CET1	CET1	CET1	CET1	CET1	CET
If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank A				
Write-down features	No	no	no	no	No	N
	Threat to continued existence					
If write-down, write-down trigger(s)	FMSA / SRB	FMSA / SRE				
	legal approach					
If write-down, full or partial	n/a	n/a	n/a	n/a	n/a	n/
If write-down, permanent or temporary	n/a	n/a	n/a	n/a	n/a	n/
If temporaty write-down, description of write-up mechanism	n/a	n√a	n/a	n/a	r√a	n/ .
Position in subordination hierarchy in liquidation (specify instrument type	Junior to	Junio				
immediately senior to instrument)	non-subordinated liabilities	non-subordinated liabilit				
Non-compliant transitioned features	No	No	No	No	No	N
Troit compilate transitioned leatures						



	Capital instruments main features template	Tier 2 capital	Tier 2 capital	Tier 2 capital	Tier 2 capital	Tier 2 capital
	.,	25	26	27	28	29
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	DE000A2DASM5	DE000A2DAST0	XS1637926137	DE000A2AAV39	NP001107
3	Governing law(s) of the instrument	German	German	German	German	German
	Regulatory treatment					
4	Transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2	Tier 2	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group	pbb Group	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Bearer bond	Bearer bond	Bearer bond	Bearer bond	Registered bond
8	Amount recognised in regulatory capital (in Euro million)	148	58	298	5	7
9	Nominal amount of instrument	150	60	300	5	7.5
9a	Issue price	98.82%	96.00%	99.45%	99.22%	99.45%
9b	Redemption price	100%	100%	100%	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost	Liabilities carried forward at cost	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	22.02.2017	24.05.2017	21.06.2017	02.11.2016	12.04.2017
12	Perpetual of dated	With expiry date	With expiry date	With expiry date	With expiry date	With expiry date
13	Original maturity date	22.02.2027	24.05.2027	28.06.2027	03.11.2031	12.04.2032
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes	Yes	Yes
				28.06.2022 (Call), and		
		Early termination / repayment	Early termination / repayment	early termination / repayment	Early termination / repayment	Early termination / repayment
15	Option call date, contingent call dates an redemption amount	possible for regulatory and/or	possible for regulatory and/or	possible for regulatory and/or	possible for regulatory and/or	possible for regulatory and/or
		tax reasons	tax reasons	tax reasons	tax reasons	tax reasons
16		n/a	n/a	n/a	n/a	
16	Subsequent call dates, if applicable	n/a	n/a	rva	rva	n/a
	Coupons / dividends					
17	Fixes or floating dividend/coupon	Fix	Fix	Now fix, later variable	Fix	Fix
18	Coupon rate and any related index	4.600%	3.375%	2.875%	4.120%	4.550%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Obligatory	Obligatory	Obligatory	Obligatory	Obligatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Noncumulative or cumulative	n/a	n/a	n/a	n/a	n/a
23	Convertible or non-convertible	Convertible	Convertible	Convertible	Convertible	Convertible
		Threat to continued existence	Threat to continued existence	Threat to continued existence	Threat to continued existence	Threat to continued existence
24	If convertible, conversion trigger(s)	FMSA / SRB	FMSA / SRB	FMSA / SRB	FMSA / SRB	FMSA / SRB
		legal approach	legal approach	legal approach	legal approach	legal approach
25	If convertible, fully or partially	whole or partial	whole or partial	whole or partial	whole or partial	whole or partial
26	If convertible, conversion rate	n/a	n/a	n/a	n/a	n/a
27	If convertible, mandatory or optional conversion	compulsory	compulsory	compulsory	compulsory	compulsory
28	If convertible, specify instrument type converible into	CET1	CET1	CET1	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No	No	No	No
		Threat to continued existence	Threat to continued existence	Threat to continued existence	Threat to continued existence	Threat to continued existence
31	If write-down, write-down trigger(s)	FMSA / SRB	FMSA / SRB	FMSA / SRB	FMSA / SRB	FMSA / SRB
		legal approach	legal approach	legal approach	legal approach	legal approach
32	If write-down, full or partial	n/a	n/a	n/a	n/a	n/a
33	If write-down, permanent or temporary	n/a	n/a	n/a	n/a	n/a
				to the second se		
34	If temporaty write-down, description of write-up mechanism	n/a	n/a	n/a	n/a	n/a
	Position in subordination hierarchy in liquidation (specify instrument type	Junior to	Junior to	Junior to	Junior to	Junior
	immediately senior to instrument)	non-subordinated liabilities	non-subordinated liabilities	non-subordinated liabilities	non-subordinated liabilities	non-subordinated liabilitie
36	Non-compliant transitioned features	No	No	No	No	No
37	If yes, specify non-compliant features	n/a	n/a	n/a	n/a	n/a