

# **Disclosure Report**

In acc. with Regulation (EU) No. 575/2013 (CRR)

Main features of capital instruments

As of 31 Dezember 2018

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Disclosure Report as of 31 December 2018

Capital instruments main features template		Common Equity Tier 1 capital 1	Additional Tier 1 capital 2
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	DE0008019001	XS1808862657
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	CET1	AT1
5	Post-transitional CRR rules	CET1	AT1
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Shares	Bearer bond
8	Amount recognised in regulatory capital (in Euro million)	380	298
9	Nominal amount of instrument	380	300
9a	Issue price	N/A	100%
9b	Redemption price	N/A	100%
10	Accounting classification	Capital stock	Hybrid equity capital
11	Original date of issuance	Varying	19.04.2018
12	Perpetual or dated	Indefinite	Unlimited
13	Original maturity date	No maturity	No maturity
14	Issuer call subject to prior supervisory approval	No	Yes
15	Option call date, contingent call dates and redemption amount	N/A	28.04.2023 (First call) and early termination / repayment possible for regulatory and/or tax reasons
16	Subsequent call dates, if applicable	N/A	after 28.04.2023 every 5 years on the the Interest Reset Date
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	N/A	Fix
18	Coupon rate and any related index	N/A	5,750%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary	Partially discretionary
21	Existence of step up or other incentive to redeem	N/A	No
22	Noncumulative or cumulative	N/A	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	N/A	N/A
25	If convertible, fully or partially	N/A	N/A
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	N/A	N/A
28	If convertible, specify instrument type convertible into	N/A	N/A
29	If convertible, specify issuer of instrument it converts into	N/A	N/A
30	Write-down features	N/A	Yes
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 BaFin / SRB legal approach
32	If write-down, full or partial	N/A	partial
33	If write-down, permanent or temporary	N/A	temporary
34	If temporary write-down, description of write-up mechanism	N/A	At the discretion of issuer, write-up pari passu with other AT1 instruments, MDA pursuant to CRR must not be exceeded
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to AT1 instruments	Junior to Tier 2 instruments
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

1) BaFin: Bundesanstalt für Finanzdienstleistungsaufsicht (Federal Financial Supervisory Authority), national resolution authority in Germany / SRB: Single Resolution Board, European resolution authority

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Capital instruments main features template		Tier 2 capital 3	Tier 2 capital 4
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	HL_SSD_00000890340_1	HL_SSD_00000890540_1
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Registered bond	Registered bond
8	Amount recognised in regulatory capital (in Euro million)	0,2	0,3
9	Nominal amount of instrument	5	1
9a	Issue price	100%	100%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	17.03.2006	08.08.2006
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	18.03.2019	07.08.2020
14	Issuer call subject to prior supervisory approval	No	No
15	Option call date, contingent call dates and redemption amount	N/A	N/A
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	4,520%	4,900%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 5	Tier 2 capital 6
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	XS0118953529	HL_SSD_0000079684000
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Bearer bond	Borrower' s note
8	Amount recognised in regulatory capital (in Euro million)	5	4
9	Nominal amount of instrument	15	10
9a	Issue price	99.50%	100%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	27.10.2000	27.01.2006
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	27.10.2020	27.01.2021
14	Issuer call subject to prior supervisory approval	No	Yes
15	Option call date, contingent call dates an redemption amount	N/A	27.01.2016
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Variable	Fix
18	Coupon rate and any related index	10J.-€-CMS, cap and floor conditions	4,350%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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	Capital instruments main features template	Tier 2 capital 7	Tier 2 capital 8
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	HI_SSD00000890240_1	DE000A0JBST9
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Registered bond	Bearer bond
8	Amount recognised in regulatory capital (in Euro million)	4	3
9	Nominal amount of instrument	10	7
9a	Issue price	100%	100%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	14.03.2006	20.03.2006
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	15.03.2021	28.03.2021
14	Issuer call subject to prior supervisory approval	No	No
15	Option call date, contingent call dates and redemption amount	N/A	N/A
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	4,570%	4,560%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 9	Tier 2 capital 10
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	HL_SSD_0000079814000	HG_SSD_0100087994000
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Borrower' s note	Borrower' s note
8	Amount recognised in regulatory capital (in Euro million)	0,5	3
9	Nominal amount of instrument	1	4
9a	Issue price	100%	100%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	04.05.2006	07.03.2002
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	04.05.2021	07.03.2022
14	Issuer call subject to prior supervisory approval	No	Yes
15	Option call date, contingent call dates an redemption amount	N/A	29.02.2012
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	4,910%	6,550%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 11	Tier 2 capital 12
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	HG_SSD_0100088004000	DE0008053976
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Borrower's note	Bearer bond
8	Amount recognised in regulatory capital (in Euro million)	4	6
9	Nominal amount of instrument	6	10
9a	Issue price	100%	100%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	07.03.2002	06.03.2002
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	07.03.2022	18.03.2022
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Option call date, contingent call dates and redemption amount	29.02.2012	18.03.2013
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	6,550%	6,570%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 13	Tier 2 capital 14
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	DE0008053331	DE000A0SM1B5
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Bearer bond	Bearer bond
8	Amount recognised in regulatory capital (in Euro million)	8	9
9	Nominal amount of instrument	10	10
9a	Issue price	100%	100%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	19.03.2003	25.04.2008
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	24.03.2023	02.05.2023
14	Issuer call subject to prior supervisory approval	Yes	No
15	Option call date, contingent call dates and redemption amount	24.03.2013	N/A
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Now fix, later variable	Fix
18	Coupon rate and any related index	6,750%	8,060%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A



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Capital instruments main features template		Tier 2 capital 15	Tier 2 capital 16
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	HG_SSD_0100214754000	HG_SSD_0100215214000
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Borrower' s note	Borrower' s note
8	Amount recognised in regulatory capital (in Euro million)	5	5
9	Nominal amount of instrument	5	5
9a	Issue price	100%	100%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	05.09.2003	10.12.2003
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	05.09.2023	05.09.2023
14	Issuer call subject to prior supervisory approval	No	No
15	Option call date, contingent call dates an redemption amount	N/A	N/A
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	6,330%	6,330%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 17	Tier 2 capital 18
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	HG_SSD_0088286364000	NP000940
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Borrower' s note	Borrower' s note
8	Amount recognised in regulatory capital (in Euro million)	10	2
9	Nominal amount of instrument	10	2
9a	Issue price	100%	97,99%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	18.11.2005	29.01.2016
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	18.11.2025	29.01.2026
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Option call date, contingent call dates and redemption amount	18.11.2015	Early termination / repayment possible for regulatory reasons
16	Subsequent call dates, if applicable	k.A.	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	4,650%	3,950%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 19	Tier 2 capital 20
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	HL_SSD_0000079734000	DE0007025140
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Borrower's note	Bearer bond
8	Amount recognised in regulatory capital (in Euro million)	3	6
9	Nominal amount of instrument	2,5	8
9a	Issue price	100%	100%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	09.03.2006	13.03.2001
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	09.03.2026	13.03.2026
14	Issuer call subject to prior supervisory approval	No	No
15	Option call date, contingent call dates and redemption amount	N/A	N/A
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	4,530%	6,550%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	no
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 21	Tier 2 capital 22
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	HL_SSD_0000089044000	NP000982
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Registered bond	Borrower' s note
8	Amount recognised in regulatory capital (in Euro million)	5	5
9	Nominal amount of instrument	5	5
9a	Issue price	100%	99,764%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	04.05.2006	18.05.2016
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	04.05.2026	18.05.2026
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Option call date, contingent call dates and redemption amount	04.05.2016	Early termination / repayment possible for regulatory reasons
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	5,125%	3,880%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	no	no
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 23	Tier 2 capital 24
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	HL_SSD_0000079854000	DE000A13SWL1
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Borrower's note	Bearer bond
8	Amount recognised in regulatory capital (in Euro million)	5	34
9	Nominal amount of instrument	5	35
9a	Issue price	100%	96%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	28.08.2006	31.08.2016
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	28.08.2026	31.08.2026
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Option call date, contingent call dates and redemption amount	28.08.2016	Early termination / repayment possible for regulatory and/or tax reasons
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	5,040%	3,250%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 25	Tier 2 capital 26
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	DE000A2DASM5	DE000A2DAST0
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Bearer bond	Bearer bond
8	Amount recognised in regulatory capital (in Euro million)	148	58
9	Nominal amount of instrument	150	60
9a	Issue price	98.82%	96.00%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	22.02.2017	24.05.2017
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	22.02.2027	24.05.2027
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Option call date, contingent call dates and redemption amount	Early termination / repayment possible for regulatory and/or tax reasons	Early termination / repayment possible for regulatory and/or tax reasons
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Fix	Fix
18	Coupon rate and any related index	4,600%	3,375%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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Capital instruments main features template		Tier 2 capital 27	Tier 2 capital 28
1	Issuer	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	XS1637926137	DE000A2AAV39
3	Governing law(s) of the instrument	German	German
<b>Regulatory treatment</b>			
4	Transitional CRR rules	Tier 2	Tier 2
5	Post-transitional CRR rules	Tier 2	Tier 2
6	Chargeable on level	pbb Group	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Bearer bond	Bearer bond
8	Amount recognised in regulatory capital (in Euro million)	298	5
9	Nominal amount of instrument	300	5
9a	Issue price	99,45%	99,22%
9b	Redemption price	100%	100%
10	Accounting classification	Liabilities carried forward at cost	Liabilities carried forward at cost
11	Original date of issuance	21.06.2017	02.11.2016
12	Perpetual or dated	With expiry date	With expiry date
13	Original maturity date	28.06.2027	03.11.2031
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Option call date, contingent call dates and redemption amount	28.06.2022 (Call), and early termination / repayment possible for regulatory and/or tax reasons	Early termination / repayment possible for regulatory and/or tax reasons
16	Subsequent call dates, if applicable	N/A	N/A
<b>Coupons / dividends</b>			
17	Fixes or floating dividend/coupon	Now fix, later variable	Fix
18	Coupon rate and any related index	2,875%	4,120%
19	Existence of a dividend stopper	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No
22	Noncumulative or cumulative	N/A	N/A
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial	Whole or partial
26	If convertible, conversion rate	N/A	N/A
27	If convertible, mandatory or optional conversion	Compulsory	Compulsory
28	If convertible, specify instrument type convertible into	CET1	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG	Deutsche Pfandbriefbank AG
30	Write-down features	No	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	N/A	N/A

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	Capital instruments main features template	Tier 2 capital 29
1	Issuer	Deutsche Pfandbriefbank AG
2	Unique identifier (eg CUSIP, ISIN or internal identifier)	NP001107
3	Governing law(s) of the instrument	German
<b>Regulatory treatment</b>		
4	Transitional CRR rules	Tier 2
5	Post-transitional CRR rules	Tier 2
6	Chargeable on level	pbb Group
7	Instrument type (types to be specified by each jurisdiction)	Registered bond
8	Amount recognised in regulatory capital (in Euro million)	7
9	Nominal amount of instrument	7,5
9a	Issue price	99,45%
9b	Redemption price	100%
10	Accounting classification	Liabilities carried forward at cost
11	Original date of issuance	12.04.2017
12	Perpetual or dated	With expiry date
13	Original maturity date	12.04.2032
14	Issuer call subject to prior supervisory approval	Yes
15	Option call date, contingent call dates and redemption amount	Early termination / repayment possible for regulatory and/or tax reasons
16	Subsequent call dates, if applicable	N/A
<b>Coupons / dividends</b>		
17	Fixes or floating dividend/coupon	Fix
18	Coupon rate and any related index	4,550%
19	Existence of a dividend stopper	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Mandatory
21	Existence of step up or other incentive to redeem	No
22	Noncumulative or cumulative	N/A
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Threat to continued existence BaFin / SRB legal approach
25	If convertible, fully or partially	Whole or partial
26	If convertible, conversion rate	N/A
27	If convertible, mandatory or optional conversion	Compulsory
28	If convertible, specify instrument type convertible into	CET1
29	If convertible, specify issuer of instrument it converts into	Deutsche Pfandbriefbank AG
30	Write-down features	No
31	If write-down, write-down trigger(s)	Threat to continued existence BaFin / SRB legal approach
32	If write-down, full or partial	N/A
33	If write-down, permanent or temporary	N/A
34	If temporary write-down, description of write-up mechanism	N/A
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Junior to non-subordinated liabilities
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	N/A