

Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2023-06-30

(All figures in EUR mn unless otherwise stated)

1 OVERALL EXPOSURE AND CHARACTERISTICS

Overall Exposure

	Nominal Value		Present Value		Present Value - High Interest Rate Stress Scenario*		Present Value - Low Interest Rate Stress Scenario*		Present Value - Worst Case Interest and FX Rate Stress Scenario*	
	2023-06-30	2022-06-30	2023-06-30	2022-06-30	2023-06-30	2022-06-30	2023-06-30	2022-06-30	2023-06-30	2022-06-30
Covered Notes	2,290.8	2,670.8	2,394.2	2,970.6	2,250.6	2,756.2	2,557.1	3,217.5	2,250.6	2,756.2
Cover Assets acc. §7 (2) DSLBUmwG	3,671.4	3,778.8	3,171.9	3,648.6	2,643.6	3,144.7	3,874.7	4,334.7	2,643.6	3,144.7
thereof Cover Assets - German Central Bank ¹	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
thereof Cover Assets - German Other Institutions ¹	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Over-Collateralisation	1,380.6	1,108.0	777.7	678.0	393.0	388.5	1,317.6	1,117.2	393.0	388.5
as % of Covered Notes	60.27%	41.49%	32.48%	22.82%	17.46%	14.10%	51.52%	34.72%	17.46%	14.10%

^{*} acc. to § 5 (1) No. 1 and § 6 (2) No. 1 PfandBarwertV static approach

¹Cover Assets acc. §7 (3) DSLBUmwG

2023-06-30	<= 6 months	>6 months and <=12 months	>12 months and <=18 months	>18 months and <=2 years	>2 years and <=3 years	>3 years and <=4 years	>4 years and <=5 years	>5 years and <=10 years	> 10 years
Covered Notes	236.5	135.0	195.0	373.3	617.0	300.0	183.0	251.0	0.0
Cover Assets	47.3	71.1	38.5	62.6	88.8	133.2	294.3	1,413.6	1,522.0

2022-06-30	<= 6 months	>6 months and <=12 months	>12 months and <=18 months	>18 months and <=2 years	>2 years and <=3 years	>3 years and <=4 years	>4 years and <=5 years	>5 years and <=10 years	> 10 years
Covered Notes	318.0	82.0	216.5	135.0	568.3	617.0	300.0	343.5	90.5
Cover Assets	470.5	329.0	95.0	81.5	131.2	191.1	159.5	761.4	1,559.4

Maturity Structure of the DSL Notes with extension of 12 months

2023-06-30	<= 6 months	>6 months and <=12 months	>12 months and <=18 months	>18 months and <=2 years	>2 years and <=3 years	>3 years and <=4 years	>4 years and <=5 years	>5 years and <=10 years	> 10 years
Covered Notes + 12 months on maturity date	0.0	0.0	236.5	135.0	568.3	617.0	300.0	343.5	90.5

Present Value in EUR by currencies acc. to § 6 PfandBarwertV

Net Present Value									
2023-06-30	2022-06-30								
n/a	n/a								

Fixed Interest Share Comparison

	Nominal Val	ue Mortgage
	2023-06-30	2022-06-30
Fixed Interest Covered Notes	2,290.8	2,670.8
as % of Covered Notes	100.00%	100.00%
Fixed Interest Cover Assets	3,660.8	3,762.0
as % of Total Cover Assets	99.71%	99.55%



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2 STRUCTURE OF THE COVER POOL

Mortgage Loan Size by Nominal Value

	Nomina	ıl Value	% of Mortgage Loans		
	2023-06-30	2022-06-30	2023-06-30	2022-06-30	
x <= 0.3mn EUR	2,144.2	2,531.2	95.31%	92.79%	
0.3mn EUR < x <= 1mn EUR	105.5	120.7	4.69%	4.42%	
1mn EUR < x <= 10mn EUR	0.0	2.4	0.00%	0.09%	
10mn EUR < x	0.0	73.7	0.00%	2.70%	
	2,249.7	2,728.0			

Public Loan Size by Nominal Value (Public Loans and Bonds for ordinary cover, excluding bank deposit)

	Nomina	ıl Value	% of Public Loans and Bonds for ordinary cover		
	2023-06-30	2022-06-30	2023-06-30	2022-06-30	
x <= 10mn EUR	66.7	84.8	4.69%	8.07%	
10mn EUR < x <= 100mn EUR	159.0	713.0	11.18%	67.85%	
x > 100mn EUR	1,196.0	253.0	84.12%	24.08%	
	1,421.7	1,050.8			

3 ADDITIONAL CHARACTERISTICS

Characteristic Factors

	2023-06-30	2022-06-30
The average loan-to-value ratio, weighted using the amounts of the claims applied as cover	50.11%	48.50%
Volume-weighted Average in Years of the Maturity that has passed since the Mortgage Loan was granted	8.00	7.51

Delinquent Assets

	Nominal Value Mortgage Loans		thereof Loans with Amount in Arrears at least 5% of the Claim		Nominal Value Public Loans		thereof Loans with Amount in Arrears at least 5% of the Claim	
	2023-06-30	2022-06-30	2023-06-30	2022-06-30	2023-06-30	2022-06-30	2023-06-30	2022-06-30
Germany	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0