



Deutsche Bank AG Transparency Report acc. to DSLBUMwG as of 2024-06-30

(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*	
	2024-06-30	2023-06-30	2024-06-30	2023-06-30	2024-06-30	2023-06-30	2024-06-30	2023-06-30	2024-06-30	2023-06-30
Covered Notes	1,972.3	2,290.8	2,065.9	2,394.2	1,965.2	2,250.6	2,179.2	2,557.1	1,965.2	2,250.6
Cover Assets acc. §7 (2) DSLBUMwG	2,887.0	3,671.4	2,606.3	3,171.9	2,206.7	2,643.6	3,129.2	3,874.7	2,206.7	2,643.6
<i>thereof Cover Assets - German Central Bank¹</i>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
<i>thereof Cover Assets - German Other Institutions¹</i>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Over-Collateralisation	914.7	1,380.6	540.4	777.7	241.5	393.0	950.0	1,317.6	241.5	393.0
<i>as % of Covered Notes</i>	46.38%	60.27%	26.16%	32.48%	12.29%	17.46%	43.60%	51.52%	12.29%	17.46%

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

¹Cover Assets acc. §7 (3) DSLBUMwG

Maturity Structure of the Covered Notes and Fixed Interest Periods of the Cover Assets

2024-06-30	<= 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	248.0	373.3	160.0	457.0	300.0	183.0	110.0	141.0	0.0
Cover Assets	48.0	29.7	42.4	29.0	101.1	276.4	97.2	1,190.5	1,072.7

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

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

	Net Present Value	
	2024-06-30	2023-06-30
	n/a	n/a

Fixed Interest Share Comparison

	Nominal Value Mortgage	
	2024-06-30	2023-06-30
Fixed Interest Covered Notes	1,972.3	2,290.8
<i>as % of Covered Notes</i>	100.00%	100.00%
Fixed Interest Cover Assets	2,879.7	3,660.8
<i>as % of Total Cover Assets</i>	99.75%	99.71%

