

Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2023-09-30

(All figures in EUR mn unless otherwise stated)

1 OVERALL EXPOSURE AND CHARACTERISTICS

Overall Exposure

	Nominal Value		Present	t Value	Present Va Interest Ra Scena	ate Stress	Present Va Interest Ra Scena	te Stress	Present Val Case Intere Rate Stress	st and FX
	2023-09-30	2022-09-30	2023-09-30	2022-09-30	2023-09-30	2022-09-30	2023-09-30	2022-09-30	2023-09-30	2022-09-30
Covered Notes	2,155.8	2,515.8	2,244.9	2,687.3	2,114.1	2,501.9	2,392.8	2,899.5	2,114.1	2,501.9
Cover Assets acc. §7 (2) DSLBUmwG	3,426.5	3,578.4	2,826.6	3,199.6	2,366.6	2,771.3	3,436.1	3,774.2	2,366.6	2,771.3
thereof Cover Assets - German Central Bank1	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 Institutions1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Over-Collateralisation	1,270.7	1,062.6	581.8	512.3	252.5	269.5	1,043.3	874.7	252.5	269.5
as % of Covered Notes	58.94%	42.24%	25.91%	19.06%	11.94%	10.77%	43.60%	30.17%	11.94%	10.77%

* acc. to § 5 (1) No. 1 and § 6 (2) No. 1 PfandBarwertV static approach 'Cover Assets acc. §7 (3) DSLBUmwG

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

2023-09-30	<= 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	151.5	125.0	303.3	365.0	602.0	185.0	243.0	181.0	0.0
Cover Assets	49.1	42.6	41.3	57.3	81.8	156.7	261.1	1,351.4	1,385.0

2022-09-30	<= 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	173.0	187.0	151.5	125.0	668.3	602.0	185.0	424.0	0.0
Cover Assets	340.0	266.7	92.5	51.5	104.2	220.5	176.0	856.7	1,359.0

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

Net Present Value	Net Prese
23-09-30 2022-09-30	2023-09-30
n/a n/a	n/a

Fixed Interest Share Comparison

	Nominal Valu	ue Mortgage	
	2023-09-30 2022-09-30		
Fixed Interest Covered Notes	2,155.8 2,5		
as % of Covered Notes	100.00%	100.00%	
Fixed Interest Cover Assets	3,416.9	3,451.3	
as % of Total Cover Assets	99.72%	96.45%	



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2 STRUCTURE OF THE COVER POOL

Mortgage Loan Size by Nominal Value

	Nomina	l Value	% of Mortgage Loans		
	2023-09-30 2022-09-30 2023-09-30				
x <= 0.3mn EUR	2,087.5	2,457.2	95.28%	92.80%	
0.3mn EUR < x <= 1mn EUR	103.4	114.7	4.72%	4.33%	
1mn EUR < x <= 10mn EUR	0.0	2.2	0.00%	0.08%	
10mn EUR < x	0.0	73.7	0.00%	2.78%	
	2,190.9	2,647.8			

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

	Nomina	Il Value	% of Public Loans and Bonds fo ordinary cover		
	2023-09-30	2022-09-30	2023-09-30	2022-09-30	
x <= 10mn EUR	55.6	8.3	4.50%	1.01%	
10mn EUR < x <= 100mn EUR	54.0	380.0	4.37%	46.38%	
x > 100mn EUR	1,126.0	431.0	91.13%	52.61%	
	1,235.6	819.3			

3 ADDITIONAL CHARACTERISTICS

Characteristic Factors

	2023-09-30	2022-09-30
The average loan-to-value ratio, weighted using the amounts of the claims applied as cover	50.41%	48.54%
Volume-weighted Average in Years of the Maturity that has passed since the Mortgage Loan was granted	8.03	7.67

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	
	2023-09-30	2022-09-30	2023-09-30	2022-09-30	2023-09-30	2022-09-30	2023-09-30	2022-09-30
rmany	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0