



## 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 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* |            |
|---|---------------|------------|---------------|------------|---|------------|--|------------|--|------------|
|   | 2023-09-30    | 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 |
| <b>Covered Notes</b>  | 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    |
| <b>Cover Assets acc. §7 (2) DSLBUMwG</b>                            | 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    |
| <i>thereof Cover Assets - German Central Bank<sup>1</sup></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 Institutions<sup>1</sup></i> | 0.0           | 0.0        | 0.0           | 0.0        | 0.0   | 0.0        | 0.0  | 0.0        | 0.0  | 0.0        |
| <b>Over-Collateralisation</b>                                       | 1,270.7       | 1,062.6    | 581.8         | 512.3      | 252.5   | 269.5      | 1,043.3  | 874.7      | 252.5  | 269.5      |
| <i>as % of Covered Notes</i>  | 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

<sup>1</sup>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 |
|----------------------|-------------|---------------------------|----------------------------|--------------------------|------------------------|------------------------|------------------------|-------------------------|------------|
| <b>Covered Notes</b> | 151.5       | 125.0                     | 303.3                      | 365.0                    | 602.0                  | 185.0                  | 243.0                  | 181.0                   | 0.0        |
| <b>Cover Assets</b>  | 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 |
|----------------------|-------------|---------------------------|----------------------------|--------------------------|------------------------|------------------------|------------------------|-------------------------|------------|
| <b>Covered Notes</b> | 173.0       | 187.0                     | 151.5                      | 125.0                    | 668.3                  | 602.0                  | 185.0                  | 424.0                   | 0.0        |
| <b>Cover Assets</b>  | 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 |            |
|--|-------------------|------------|
|  | 2023-09-30        | 2022-09-30 |
|  | n/a               | n/a        |

#### Fixed Interest Share Comparison

|                                     | Nominal Value Mortgage |            |
|-------------------------------------|------------------------|------------|
|                                     | 2023-09-30             | 2022-09-30 |
| <b>Fixed Interest Covered Notes</b> | 2,155.8                | 2,515.8    |
| <i>as % of Covered Notes</i>        | 100.00%                | 100.00%    |
| <b>Fixed Interest Cover Assets</b>  | 3,416.9                | 3,451.3    |
| <i>as % of Total Cover Assets</i>   | 99.72%                 | 96.45%     |

