

Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2022-09-30

(All figures in EUR mn unless otherwise stated)

1 OVERALL EXPOSURE AND CHARACTERISTICS

Overall Exposure

	Nominal Value		Present	t 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*	
	2022-09-30	2021-09-30	2022-09-30	2021-09-30	2022-09-30	2021-09-30	2022-09-30	2021-09-30	2022-09-30	2021-09-30
Covered Notes	2,515.8	3,565.8	2,687.3	4,182.2	2,501.9	3,881.1	2,899.5	4,533.6	2,501.9	3,881.1
Cover Assets acc. §7 (2) DSLBUmwG	3,578.4	4,454.1	3,199.6	4,941.2	2,771.3	4,150.0	3,774.2	6,043.9	2,771.3	4,150.0
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 Institutions1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Over-Collateralisation	1,062.6	888.3	512.3	759.0	269.5	268.8	874.7	1,510.2	269.5	268.8
as % of Covered Notes	42.24%	24.91%	19.06%	18.15%	10.77%	6.93%	30.17%	33.31%	10.77%	6.93%

* 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

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	281.9	119.6	55.1	135.7	221.1	177.7	861.9	1,385.4

2021-09-30	<= 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	720.0	330.0	173.0	187.0	276.5	668.3	602.0	468.0	141.0
Cover Assets	303.3	233.6	316.1	287.1	191.0	165.3	137.3	1,189.1	1,631.2

Maturity Structure of the DSL Notes with extension of 12 months

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 + 12 months on maturity date	0.0	0.0	173.0	187.0	276.5	668.3	602.0	468.0	141.0

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

Fixed Interest Share Comparison

	Nominal Value		
	2022-09-30	2021-09-30	
Fixed Interest Covered Notes	2,515.8	3,565.8	
as % of Covered Notes	100.00%	100.00%	
Fixed Interest Cover Assets	3,562.7	4,368.6*	
as % of Total Cover Assets	99.56%	98.08%	

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2 STRUCTURE OF THE COVER POOL

Mortgage Loan Size by Nominal Value

	Nomina	l Value	% of Mortgage Loans		
	2022-09-30	2021-09-30	2022-09-30	2021-09-30	
x <= 0.3mn EUR	2,457.2	2,731.1	92.8%	91.0%	
0.3mn EUR < x <= 1mn EUR	114.7	128.1	4.3%	4.3%	
1mn EUR < x <= 10mn EUR	2.2	9.9	0.1%	0.3%	
10mn EUR < x	73.7	132.2	2.8%	4.4%	
	2.647.8	3.001.3			

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

	Nomina	I Value	% of Public Loans and Bonds fo ordinary cover		
	2022-09-30	2021-09-30	2022-09-30	2021-09-30	
x <= 10mn EUR	79.7	121.7	8.6%	8.4%	
10mn EUR < x <= 100mn EUR	420.0	650.0	45.1%	44.7%	
x > 100mn EUR	431.0	681.0	46.3%	46.9%	
	930.7	1,452.7			

3 ADDITIONAL CHARACTERISTICS

Characteristic Factors

	2022-09-30	2021-09-30
The average loan-to-value ratio, weighted using the amounts of the claims applied as cover	48.54%	48.65%
Volume-weighted Average in Years of the Maturity that has passed since the Mortgage Loan was granted	7.67	7.10

Delinquent Assets

	Nominal Value N	lortgage Loans	thereof Loans v Arrears at least s		Nominal Value	Public Loans	thereof Loans Arrears at least	
	2022-09-30	2021-09-30	2022-09-30	2021-09-30	2022-09-30	2021-09-30	2022-09-30	2021-09-30
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