

Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2021-09-30

(All figures in EUR mn unless otherwise stated)

1 OVERALL EXPOSURE AND CHARACTERISTICS

Overall Exposure*

	Nominal Value		Present	t Value	Present Va Interest Ra Scen	ite Stress	Present Va Interest Ra Scen	ite Stress	Present Val Case Intere Rate Stress	est and FX
	2021-09-30	2020-09-30	2021-09-30	2020-09-30	2021-09-30	2020-09-30	2021-09-30	2020-09-30	2021-09-30	2020-09-30
Covered Notes	3,565.8	0.0	4,182.2	0.0	3,881.1	0.0	4,533.6	0.0	3,881.1	0.0
Cover Assets § 7(2)	4,454.1	0.0	4,941.2	0.0	4,150.0	0.0	6,043.9	0.0	4,150.0	0.0
there of Cover Assets acc. § 7(3) German Central Bank	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
there of Cover Assets acc. § 7(3) German Other	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Over-Collateralisation	888.3	0.0	759.0	0.0	268.8	0.0	1,510.2	0.0	268.8	0.0
as % of Covered Notes	24.91%	0.00%	18.15%	0.00%	6.93%	0.00%	33.31%	0.00%	6.93%	0.00%

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

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

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

2020-09-30	<= 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	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Cover Assets	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

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

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9-30
268.8
268.8

Fixed Interest Share Comparison

	Nominal Value		
	2021-09-30 2020-09-30		
Fixed Interest Covered Notes	3,565.8		
as % of Covered Notes	100.00%	0.00%	
Fixed Interest Cover Assets	4,321.9	0.0	
as % of Total Cover Assets	97.08%	0.00%	



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2 STRUCTURE OF THE COVER POOL

Mortgage Loan Size by Nominal Value

	Nomina	ıl Value	% of Mortg	age Loans
	2021-09-30	2020-09-30	2021-09-30	2020-09-30
x <= 0.3mn EUR	2,731.1	0.0	91.00%	0.00%
0.3mn EUR < x <= 1mn EUR	128.1	0.0	4.27%	0.00%
1mn EUR < x <= 10mn EUR	9.9	0.0	0.33%	0.00%
10mn EUR < x	132.2	0.0	4.40%	0.00%
	3,001.3	0.0		

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

	Nomina	ıl Value	% of Public Loans and Bond ordinary cover		
	2021-09-30	2020-09-30	2021-09-30	2020-09-30	
x <= 10mn EUR	121.7	0.0	8.38%	0.00%	
10mn EUR < x <= 100mn EUR	650.0	0.0	44.74%	0.00%	
x > 100mn EUR	681.0	0.0	46.88%	0.00%	
	1 /52 7	0.0			

3 ADDITIONAL CHARACTERISTICS

Characteristic Factors

	2021-09-30	2020-09-30
The average loan-to-value ratio, weighted using the amounts of the claims applied as cover	0.00%	n/a
Volume-weighted Average in Years of the Maturity that has passed since the Mortgage Loan was granted	7.10	0.00

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	
2021-09-30	2020-09-30	2021-09-30	2020-09-30	2021-09-30	2020-09-30	2021-09-30	2020-09-30
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