

Deutsche Bank



Deutsche Bank  
Mortgage Pfandbrief  
Cover Pool Update – October 2020

Treasury

# DB Mortgage Pfandbrief Cover Pool - Overview

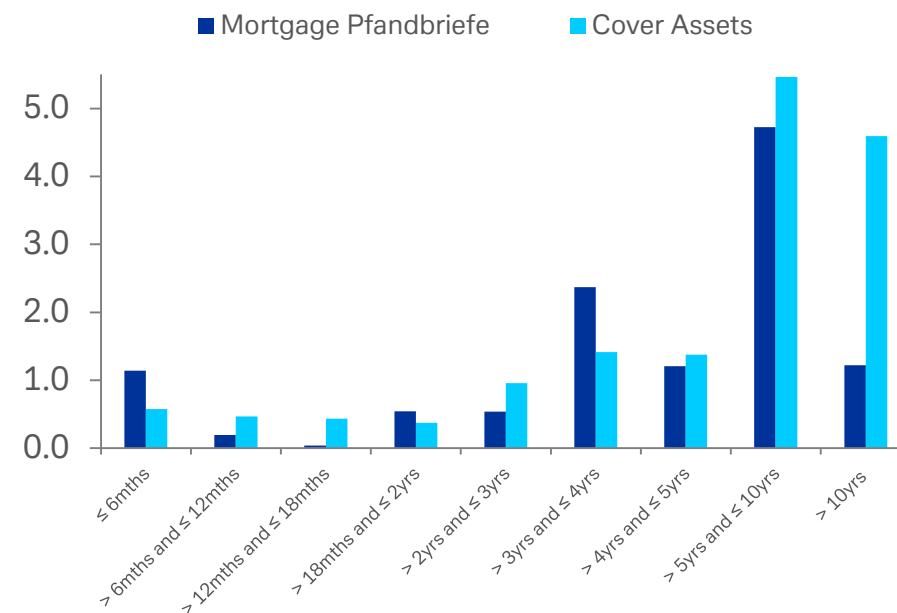


## Mortgage Cover Pool – Key figures

Cover Pool	4Q 2018	4Q 2019	3Q 2020
Pfandbrief Outstanding	EUR 8.0 bn	EUR 8.4 bn	EUR 12.0 bn
Cover Pool Outstanding	EUR 10.5 bn	EUR 10.6 bn	EUR 15.7 bn
OC (as % of Outstanding Bonds)	31.47%	27.08%	30.74%
Liquid OC	EUR 471 mn	EUR 328 mn	EUR 896 mn
Number of loans	99,533	100,496	147,405
Volume weighted average in years of the maturity that has passed since the loan was granted	4.77	4.80	5.24
Total pool weighted avg. Loan-to-Value (LTV) ratio	53.26%	53.02%	53.78%
Payments >= 90 days overdue	0%	0%	0%
Euro denominated loans	100%	100%	100%
Euro denominated Pfandbriefe	100%	100%	100%
Property Country	100% Germany	100% Germany	100% Germany
<b>Rating</b>			
Moody's	Aaa	Aaa	Aaa

## Maturity Profile (as of 30 September 2020)

In EUR bn



Note: Figures may not add up due to rounding differences

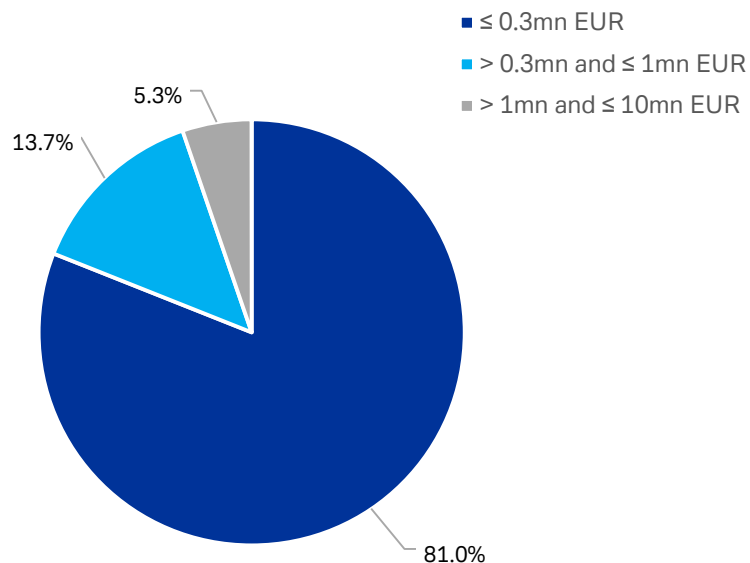
# DB Mortgage Pfandbrief Cover Pool (as of 30 Sep. 2020)

## Loan Size and Type of Use



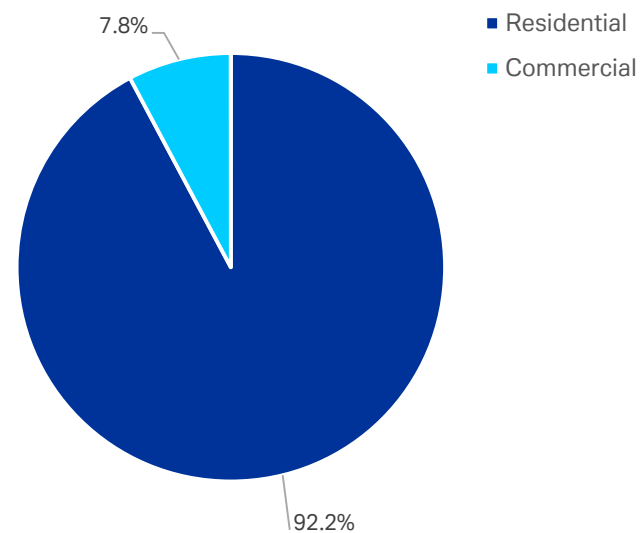
### Mortgage Loans – Size by Nominal Value

In %



### Mortgage Loans by type of use

In %



Note: Figures may not add up due to rounding differences

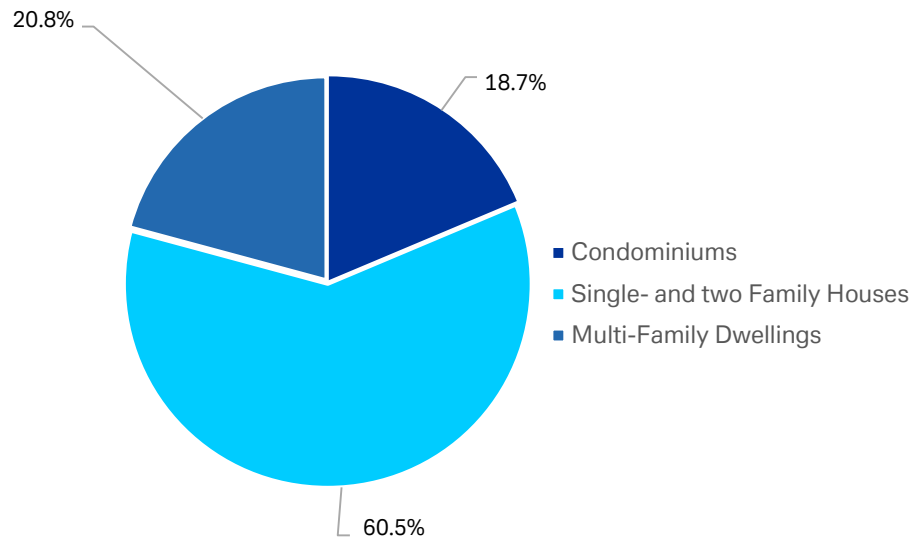
# DB Mortgage Pfandbrief Cover Pool (as of 30 Sep. 2020)

## Mortgage Loans by Property Type



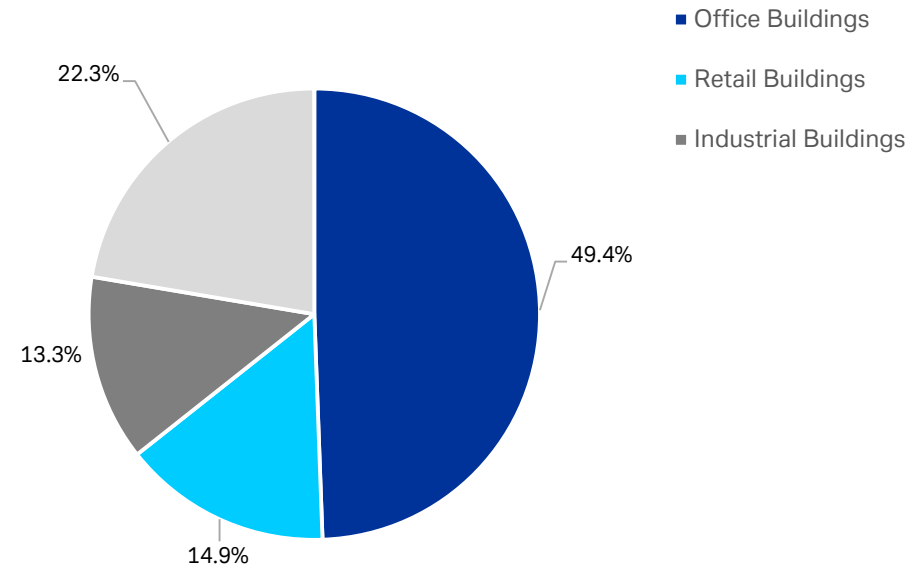
### Mortgage Loans by Property Type (Residential)

In %



### Mortgage Loans by Property Type (Commercial)

In %



Note: Figures may not add up due to rounding differences

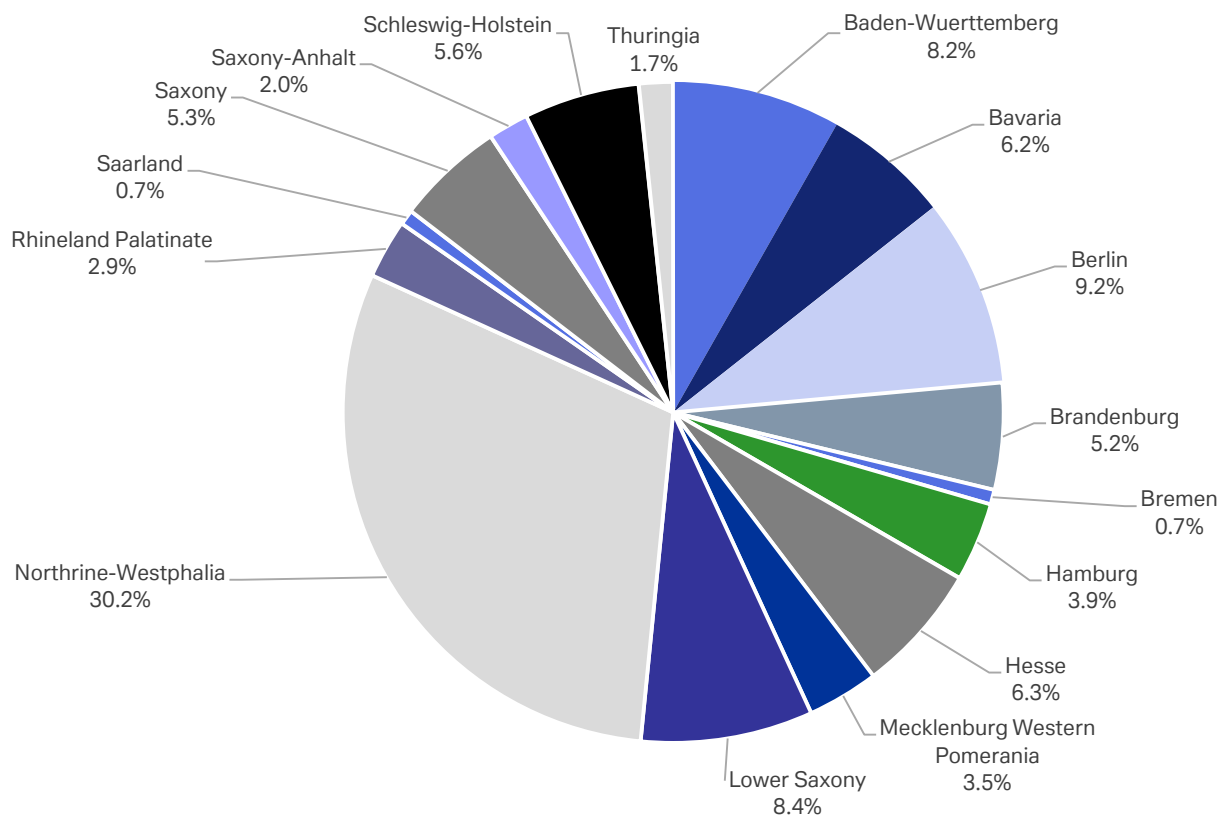
# DB Mortgage Pfandbrief Cover Pool (as of 30 Sep. 2020)

Focus on German prime residential mortgages



## Mortgage Loans – Regional distribution

In %



Note: Figures may not add up due to rounding differences