Deutsche Bank



Deutsche Bank Mortgage Pfandbrief Cover Pool Update – 4Q 2022

Treasury

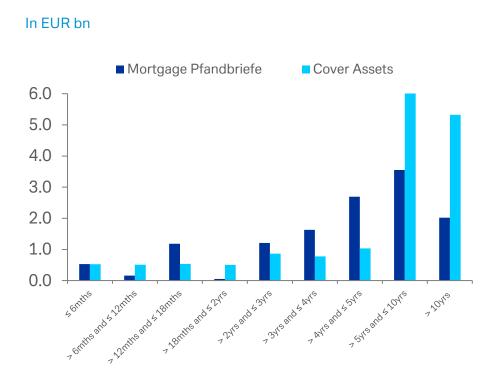
DB Mortgage Pfandbrief Cover Pool - Overview



Mortgage Cover Pool – Key figures

Cover Pool	4Q 2020	4Q 2021	4Q 2022
Pfandbrief Outstanding	EUR 12.0 bn	EUR 13.1 bn	EUR 13.0 bn
Cover Pool Outstanding	EUR 16.0 bn	EUR 15.7 bn	EUR 16.2 bn
OC (as % of Outstanding Bonds)	33.48%	19.81%	24.20%
Liquid OC	EUR 1,146 mn	EUR 598 mn	EUR 663 mn
Number of loans	147,159	144,859	144,087
Volume weighted average in years of the maturity that has passed since the loan was granted	5.31	5.38	5.4
Total pool weighted avg. Loan- to-Value (LTV) ratio	53.73%	53.64%	53.84%
Payments >= 90 days overdue	0%	0%	0%
Euro denominated loans	100%	100%	100%
Euro denominated Pfandbriefe	100%	100%	100%
Property Country	100%	100%	100%
Rating			Germany
Moody's	Aaa	Aaa	Aaa

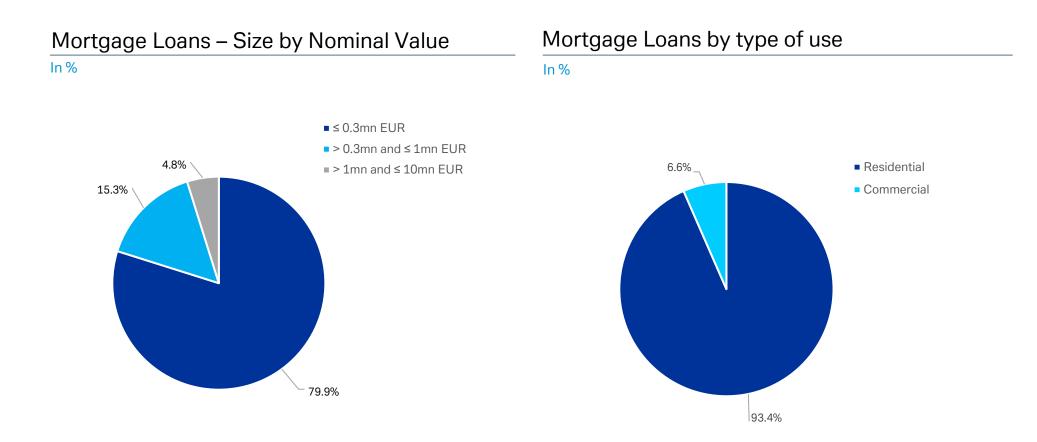
Maturity Profile (as of 31 Dec. 2022)



Note: Figures may not add up due to rounding differences

DB Mortgage Pfandbrief Cover Pool (as of 31 Dec. 2022) Loan Size and Type of Use







DB Mortgage Pfandbrief Cover Pool (as of 31 Dec. 2022) Mortgage Loans by Property Type

Mortgage Loans by Property Type (Commercial) Mortgage Loans by Property Type (Residential) In % In % Office Buildings 18.5% 19.3% Retail Buildings 21.4% Industrial Buildings Other Commercially Used Buildings Condominiums 51.8% Single- and two Family Houses 14.2% Multi-Family Dwellings 60.1% 14.8%

/

DB Mortgage Pfandbrief Cover Pool (as of 31 Dec. 2022)

Focus on German prime residential mortgages

Mortgage Loans – Regional distribution

Schleswig-Holstein Baden-Wuerttemberg Thuringia 5.5% 9.0% Saxony-Anhalt. 1.6% Saxony_1.8% 4.8% Bavaria Saarland 7.0% 0.7% **Rhineland Palatinate** 3.2% Berlin 8.6% Brandenburg 5.2% Bremen Northrine-Westphalia 0.7% 29.4% Hamburg 3.9% Hesse Mecklenburg 7.1% Western Pomerania Lower Saxony 3.2% 8.4%

Note: Figures may not add up due to rounding differences

In %