

Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2024-06-30

(All figures in EUR mn unless otherwise stated)

1 OVERALL EXPOSURE AND CHARACTERISTICS

Overall Exposure

	Nominal Value		Presen	t Value	Present Va Interest Ra Scena	ate Stress	Present Va Interest Ra Scena	ate Stress	Present Val Case Intere Rate Stress	est and FX
	2024-06-30	2023-06-30	2024-06-30	2023-06-30	2024-06-30	2023-06-30	2024-06-30	2023-06-30	2024-06-30	2023-06-30
Covered Notes	1,972.3	2,290.8	2,065.9	2,394.2	1,965.2	2,250.6	2,179.2	2,557.1	1,965.2	2,250.6
Cover Assets acc. §7 (2) DSLBUmwG	2,887.0	3,671.4	2,606.3	3,171.9	2,206.7	2,643.6	3,129.2	3,874.7	2,206.7	2,643.6
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 Institutions ¹	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Over-Collateralisation	914.7	1,380.6	540.4	777.7	241.5	393.0	950.0	1,317.6	241.5	393.0
as % of Covered Notes	46.38%	60.27%	26.16%	32.48%	12.29%	17.46%	43.60%	51.52%	12.29%	17.46%

^{*} 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

2024-06-30	<= 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	248.0	373.3	160.0	457.0	300.0	183.0	110.0	141.0	0.0
Cover Assets	48.0	29.7	42.4	29.0	101.1	276.4	97.2	1,190.5	1,072.7

2023-06-30	<= 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	236.5	135.0	195.0	373.3	617.0	300.0	183.0	251.0	0.0
Cover Assets	47.3	71.1	38.5	62.6	88.8	133.2	294.3	1,413.6	1,522.0

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

Net Prese	Net Present Value								
2024-06-30	2023-06-30								
nla	n/o								

Fixed Interest Share Comparison

	Nominal Val	ue Mortgage
	2024-06-30	2023-06-30
Fixed Interest Covered Notes	1,972.3	2,290.8
as % of Covered Notes	100.00%	100.00%
Fixed Interest Cover Assets	2,879.7	3,660.8
as % of Total Cover Assets	99.75%	99.71%



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2 STRUCTURE OF THE COVER POOL

Mortgage Loan Size by Nominal Value

	Nomina	ıl Value	% of Mortg	age Loans
	2024-06-30	2023-06-30	2024-06-30	2023-06-30
x <= 0.3mn EUR	1,970.5	2,144.2	95.33%	95.31%
0.3mn EUR < x <= 1mn EUR	96.5	105.5	4.67%	4.69%
1mn EUR < x <= 10mn EUR	0.0	0.0	0.00%	0.00%
10mn EUR < x	0.0	0.0	0.00%	0.00%
	2,067.0	2,249.7		

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

	Nomina	ıl Value	% of Public Loan ordinar	
	2024-06-30	2023-06-30	2024-06-30	2023-06-30
x <= 10mn EUR	0.0	66.7	0.00%	4.69%
10mn EUR < x <= 100mn EUR	100.0	159.0	12.20%	11.18%
x > 100mn EUR	720.0	1,196.0	87.80%	84.12%
	820.0	1.421.7		

3 ADDITIONAL CHARACTERISTICS

Characteristic Factors

	2024-06-30	2023-06-30
The average loan-to-value ratio, weighted using the amounts of the claims applied as cover	50.68%	50.11%
Volume-weighted Average in Years of the Maturity that has passed since the Mortgage Loan was granted	8.41	8.00

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	
	2024-06-30	2023-06-30	2024-06-30	2023-06-30	2024-06-30	2023-06-30	2024-06-30	2023-06-30
Germany	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