



## Deutsche Bank AG Transparency Report acc. to DSLBUMwG as of 2024-09-30

(All figures in EUR mn unless otherwise stated)

### 1 OVERALL EXPOSURE AND CHARACTERISTICS

#### Overall Exposure

	Nominal Value		Present 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*	
	2024-09-30	2023-09-30	2024-09-30	2023-09-30	2024-09-30	2023-09-30	2024-09-30	2023-09-30	2024-09-30	2023-09-30
<b>Covered Notes</b>	1,932.3	2,155.8	2,048.8	2,244.9	1,956.0	2,114.1	2,153.5	2,392.8	1,956.0	2,114.1
<b>Cover Assets acc. §7 (2) DSLBUMwG</b>	2,634.4	3,426.5	2,517.9	2,826.6	2,138.7	2,366.6	3,013.3	3,436.1	2,138.7	2,366.6
<i>thereof Cover Assets - German Central Bank<sup>1</sup></i>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
<i>thereof Cover Assets - German Other Institutions<sup>1</sup></i>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
<b>Over-Collateralisation</b>	702.1	1,270.7	469.1	581.8	182.7	252.5	859.8	1,043.3	182.7	252.5
<i>as % of Covered Notes</i>	36.33%	58.94%	22.89%	25.91%	9.34%	11.94%	39.92%	43.60%	9.34%	11.94%

\* acc. to § 5 (1) No. 1 and § 6 (2) No. 1 PfandBarwertV static approach

<sup>1</sup>Cover Assets acc. §7 (3) DSLBUMwG

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

2024-09-30	<= 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
<b>Covered Notes</b>	356.3	365.0	125.0	477.0	185.0	243.0	40.0	141.0	0.0
<b>Cover Assets</b>	39.4	37.8	29.1	37.6	113.0	266.8	86.9	1,089.6	934.1

2023-09-30	<= 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
<b>Covered Notes</b>	151.5	125.0	303.3	365.0	602.0	185.0	243.0	181.0	0.0
<b>Cover Assets</b>	49.1	42.6	41.3	57.3	81.8	156.7	261.1	1,351.4	1,385.0

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

	Net Present Value	
	2024-09-30	2023-09-30
	n/a	n/a

#### Fixed Interest Share Comparison

	Nominal Value Mortgage	
	2024-09-30	2023-09-30
<b>Fixed Interest Covered Notes</b>	1,932.3	2,155.8
<i>as % of Covered Notes</i>	100.00%	100.00%
<b>Fixed Interest Cover Assets</b>	2,624.5	3,416.9
<i>as % of Total Cover Assets</i>	99.63%	99.72%

