

## Deutsche Bank AG Transparency Report acc. to DSLBUMwG as of 2022-06-30

(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* |            |
|---|----------------------|------------|---------------|------------|---|------------|--|------------|--|------------|
|   | 2022-06-30           | 2021-06-30 | 2022-06-30    | 2021-06-30 | 2022-06-30  | 2021-06-30 | 2022-06-30   | 2021-06-30 | 2022-06-30   | 2021-06-30 |
|   | <b>Covered Notes</b> | 2,670.8    | 3,862.3       | 2,970.6    | 4,535.2   | 2,756.2    | 4,398.6  | 3,217.5    | 4,680.8  | 2,756.2    |
| <b>Cover Assets acc. §7 (2) DSLBUMwG</b>                            | 3,778.8              | 4,933.9    | 3,648.6       | 5,519.3    | 3,144.7   | 5,196.8    | 4,334.7  | 5,887.8    | 3,144.7  | 5,196.8    |
| <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>                                       | 1,108.0              | 1,071.6    | 678.0         | 984.1      | 388.5   | 798.2      | 1,117.2  | 1,207.0    | 388.5  | 798.2      |
| <i>as % of Covered Notes</i>  | 41.49%               | 27.75%     | 22.82%        | 21.70%     | 14.10%  | 18.15%     | 34.72%   | 25.79%     | 14.10%   | 18.05%     |

\* 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

| 2022-06-30           | <= 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 |
|----------------------|-------------|---------------------------|----------------------------|--------------------------|------------------------|------------------------|------------------------|-------------------------|------------|
| <b>Covered Notes</b> | 318.0       | 82.0                      | 216.5                      | 135.0                    | 568.3                  | 617.0                  | 300.0                  | 343.5                   | 90.5       |
| <b>Cover Assets</b>  | 470.5       | 329.0                     | 95.0                       | 81.5                     | 131.2                  | 191.1                  | 159.5                  | 761.4                   | 1,559.4    |

| 2021-06-30           | <= 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 |
|----------------------|-------------|---------------------------|----------------------------|--------------------------|------------------------|------------------------|------------------------|-------------------------|------------|
| <b>Covered Notes</b> | 766.5       | 425.0                     | 318.0                      | 82.0                     | 351.5                  | 568.3                  | 617.0                  | 593.0                   | 141.0      |
| <b>Cover Assets</b>  | 743.6       | 507.6                     | 494.5                      | 373.5                    | 249.4                  | 168.3                  | 159.7                  | 751.0                   | 1,486.3    |

#### Maturity Structure of the DSL Notes with extension of 12 months

| 2022-06-30  | <= 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 |
|---|-------------|---------------------------|----------------------------|--------------------------|------------------------|------------------------|------------------------|-------------------------|------------|
| <b>Covered Notes + 12 months on maturity date</b> | 0.0         | 0.0                       | 318.0                      | 82.0                     | 351.5                  | 568.3                  | 617.0                  | 593.0                   | 141.0      |

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

|  | Net Present Value |            |
|--|-------------------|------------|
|  | 2022-06-30        | 2021-06-30 |
|  | n/a               | n/a        |

#### Fixed Interest Share Comparison

|                                     | Nominal Value |            |
|-------------------------------------|---------------|------------|
|                                     | 2022-06-30    | 2021-06-30 |
| <b>Fixed Interest Covered Notes</b> | 2,670.8       | 3,862.3    |
| <i>as % of Covered Notes</i>        | 100.00%       | 100.00%    |
| <b>Fixed Interest Cover Assets</b>  | 3,762.0       | 3,747.1    |
| <i>as % of Total Cover Assets</i>   | 99.55%        | 96.8%      |

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(All figures in EUR mn unless otherwise stated)

### 2 STRUCTURE OF THE COVER POOL

#### Mortgage Loan Size by Nominal Value

|                          | Nominal Value  |                | % of Mortgage Loans |            |
|--------------------------|----------------|----------------|---------------------|------------|
|                          | 2022-06-30     | 2021-06-30     | 2022-06-30          | 2021-06-30 |
| x <= 0.3mn EUR           | 2,531.2        | 2,884.1        | 92.8%               | 90.9%      |
| 0.3mn EUR < x <= 1mn EUR | 120.7          | 132.6          | 4.4%                | 4.3%       |
| 1mn EUR < x <= 10mn EUR  | 2.4            | 16.4           | 0.1%                | 0.5%       |
| 10mn EUR < x             | 73.7           | 160.1          | 2.7%                | 4.3%       |
|                          | <b>2,728.0</b> | <b>3,193.2</b> |                     |            |

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

|                           | Nominal Value  |                | % of Public Loans and Bonds for ordinary cover |            |
|---------------------------|----------------|----------------|--|------------|
|                           | 2022-06-30     | 2021-06-30     | 2022-06-30                                     | 2021-06-30 |
| x <= 10mn EUR             | 84.8           | 52.1           | 8.1%   | 3.6%       |
| 10mn EUR < x <= 100mn EUR | 713.0          | 369.0          | 67.9%  | 25.6%      |
| x > 100mn EUR             | 253.0          | 1,020.0        | 24.1%  | 70.8%      |
|                           | <b>1,050.8</b> | <b>1,441.1</b> |  |            |

|   | Nominal Value |            | as % of Mortgage Pfandbriefe |            |
|---|---------------|------------|------------------------------|------------|
|   | 2022-06-30    | 2021-06-30 | 2022-06-30                   | 2021-06-30 |
| Largest Money Claim against Central Bank                | 0.0           | 299.5      | 0.00%                        | 7.75%      |
| <i>thereof exceeding Limits acc. to §7 (3) DSLBUMwG</i> | 0.0           | 0.0        | 0.00%                        | 0.00%      |

### 3 ADDITIONAL CHARACTERISTICS

#### Characteristic Factors

|  | 2022-06-30 | 2021-06-30 |
|--|------------|------------|
| The average loan-to-value ratio, weighted using the amounts of the claims applied as cover           | 48.50%     | 52.6%      |
| Volume-weighted Average in Years of the Maturity that has passed since the Mortgage Loan was granted | 7.51       | 7.1        |



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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 |            |
|--|------------------------------|------------|---|------------|----------------------------|------------|---|------------|
|  | 2022-06-30                   | 2021-06-30 | 2022-06-30  | 2021-06-30 | 2022-06-30                 | 2021-06-30 | 2022-06-30  | 2021-06-30 |
|  | Germany                      | 0.0        | 0.1   | 0.0        | 0.1                        | 0.0        | 0.0   | 0.0        |
|  | <b>0.0</b>                   | <b>0.1</b> | <b>0.0</b>  | <b>0.1</b> | <b>0.0</b>                 | <b>0.0</b> | <b>0.0</b>  | <b>0.0</b> |