



## Deutsche Bank AG Transparency Report acc. to DSLBUMwG as of 2023-03-31

(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*	
	2023-03-31	2022-03-31	2023-03-31	2022-03-31	2023-03-31	2022-03-31	2023-03-31	2022-03-31	2023-03-31	2022-03-31
	<b>Covered Notes</b>	2,342.8	2,845.8	2,494.9	3,276.5	2,336.7	3,033.6	2,674.7	3,557.8	2,336.7
<b>Cover Assets acc. §7 (2) DSLBUMwG</b>	3,442.7	3,983.1	3,051.0	4,163.5	2,596.8	3,535.8	3,654.1	5,029.7	2,596.8	3,535.8
<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>	1,099.9	1,137.3	556.1	887.0	260.1	502.2	979.3	1,471.9	260.1	502.2
<i>as % of Covered Notes</i>	46.95%	39.96%	22.29%	27.07%	11.13%	16.55%	36.61%	41.37%	11.13%	16.55%

\* 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

2023-03-31	<= 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>	187.0	151.5	125.0	303.3	490.0	502.0	250.0	334.0	0.0
<b>Cover Assets</b>	296.3	78.8	49.0	50.4	101.3	119.7	303.0	1,227.1	1,217.1

2022-03-31	<= 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>	330.0	173.0	187.0	151.5	428.3	490.0	502.0	443.0	141.0
<b>Cover Assets</b>	301.7	316.1	284.2	121.0	128.4	189.2	159.6	805.7	1,677.1

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

2023-03-31	<= 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	187.0	151.5	428.3	490.0	502.0	443.0	141.0

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

	Net Present Value	
	2023-03-31	2022-03-31
	n/a	n/a

#### Fixed Interest Share Comparison

	Nominal Value	
	2023-03-31	2022-03-31
<b>Fixed Interest Covered Notes</b>	2,342.8	2,845.8
<i>as % of Covered Notes</i>	100.00%	100.00%
<b>Fixed Interest Cover Assets</b>	3,430.9	3,918.5
<i>as % of Total Cover Assets</i>	99.66%	98.38%

