



## Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2023-12-31

(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*	
	2023-12-31	2022-12-31	2023-12-31	2022-12-31	2023-12-31	2022-12-31	2023-12-31	2022-12-31	2023-12-31	2022-12-31
<b>Covered Notes</b>	2,137.8	2,352.8	2,286.7	2,496.6	2,161.0	2,326.8	2,428.9	2,690.0	2,161.0	2,326.8
<b>Cover Assets acc. §7 (2) DSLBUmwG</b>	3,178.8	3,173.4	2,933.5	2,789.7	2,460.1	2,392.6	3,559.0	3,322.1	2,460.1	2,392.6
<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>	1,041.0	820.6	646.8	293.1	299.2	65.8	1,130.1	632.0	299.2	65.8
<i>as % of Covered Notes</i>	48.69%	34.88%	28.29%	11.74%	13.85%	2.83%	46.53%	23.50%	13.85%	2.83%

\* 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

2023-12-31	<= 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>	218.5	195.0	373.3	160.0	582.0	210.0	218.0	181.0	0.0
<b>Cover Assets</b>	59.6	33.9	52.0	37.1	94.4	168.7	234.2	1,355.4	1,143.5

2022-12-31	<= 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>	82.0	216.5	135.0	195.0	533.3	582.0	210.0	399.0	0.0
<b>Cover Assets</b>	346.9	92.0	76.6	45.5	121.0	133.8	186.7	867.3	1,303.7

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

	Net Present Value	
	2023-12-31	2022-12-31
	n/a	n/a

#### Fixed Interest Share Comparison

	Nominal Value Mortgage	
	2023-12-31	2022-12-31
<b>Fixed Interest Covered Notes</b>	2,137.8	2,352.8
<i>as % of Covered Notes</i>	100.00%	100.00%
<b>Fixed Interest Cover Assets</b>	3,170.0	3,159.1
<i>as % of Total Cover Assets</i>	99.72%	99.55%

