



Deutsche Bank AG Transparency Report acc. to DSLBUMwG
as of 2022-09-30

(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*	
	2022-09-30	2021-09-30	2022-09-30	2021-09-30	2022-09-30	2021-09-30	2022-09-30	2021-09-30	2022-09-30	2021-09-30
Covered Notes	2,515.8	3,565.8	2,687.3	4,182.2	2,501.9	3,881.1	2,899.5	4,533.6	2,501.9	3,881.1
Cover Assets acc. §7 (2) DSLBUMwG	3,578.4	4,454.1	3,199.6	4,941.2	2,771.3	4,150.0	3,774.2	6,043.9	2,771.3	4,150.0
<i>thereof Cover Assets - German Central Bank¹</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 Institutions¹</i>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Over-Collateralisation	1,062.6	888.3	512.3	759.0	269.5	268.8	874.7	1,510.2	269.5	268.8
as % of Covered Notes	42.24%	24.91%	19.06%	18.15%	10.77%	6.93%	30.17%	33.31%	10.77%	6.93%

* 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

2022-09-30	<= 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
Covered Notes	173.0	187.0	151.5	125.0	668.3	602.0	185.0	424.0	0.0
Cover Assets	340.0	281.9	119.6	55.1	135.7	221.1	177.7	861.9	1,385.4

2021-09-30	<= 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
Covered Notes	720.0	330.0	173.0	187.0	276.5	668.3	602.0	468.0	141.0
Cover Assets	303.3	233.6	316.1	287.1	191.0	165.3	137.3	1,189.1	1,631.2

Maturity Structure of the DSL Notes with extension of 12 months

2022-09-30	<= 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
Covered Notes + 12 months on maturity date	0.0	0.0	173.0	187.0	276.5	668.3	602.0	468.0	141.0

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

	Net Present Value	
	2022-09-30	2021-09-30
	n/a	n/a

Fixed Interest Share Comparison

	Nominal Value	
	2022-09-30	2021-09-30
Fixed Interest Covered Notes	2,515.8	3,565.8
<i>as % of Covered Notes</i>	100.00%	100.00%
Fixed Interest Cover Assets	3,562.7	4,368.6*
<i>as % of Total Cover Assets</i>	99.56%	98.08%

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