



## Deutsche Bank AG Transparency Report acc. to DSLBUMwG as of 2023-09-30

(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*	
	2023-09-30	2022-09-30	2023-09-30	2022-09-30	2023-09-30	2022-09-30	2023-09-30	2022-09-30	2023-09-30	2022-09-30
<b>Covered Notes</b>	2,155.8	2,515.8	2,244.9	2,687.3	2,114.1	2,501.9	2,392.8	2,899.5	2,114.1	2,501.9
<b>Cover Assets acc. §7 (2) DSLBUMwG</b>	3,426.5	3,578.4	2,826.6	3,199.6	2,366.6	2,771.3	3,436.1	3,774.2	2,366.6	2,771.3
<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>	1,270.7	1,062.6	581.8	512.3	252.5	269.5	1,043.3	874.7	252.5	269.5
<i>as % of Covered Notes</i>	58.94%	42.24%	25.91%	19.06%	11.94%	10.77%	43.60%	30.17%	11.94%	10.77%

\* 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

2023-09-30	<= 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

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
<b>Covered Notes</b>	173.0	187.0	151.5	125.0	668.3	602.0	185.0	424.0	0.0
<b>Cover Assets</b>	340.0	** 281.9	** 119.6	** 55.1	** 135.7	** 221.1	** 177.7	** 861.9	** 1,385.4

It was ascertained that the values marked with \*\* as at 30.09.2022 were not correctly reported in the originally published Transparency Report as at 30.09.2023. Due to an IT change, not all public sector loans used for coverage as at 30.09.2022 were taken into account. The disclosed values as at 30.09.2022 shown in this Transparency Report as at 30.09.2023 are hereby corrected. The legal requirements for coverage for the outstanding DSLBUMwG - Covered Bonds in circulation were always complied with.

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

	Net Present Value	
	2023-09-30	2022-09-30
	n/a	n/a

#### Fixed Interest Share Comparison

	Nominal Value Mortgage	
	2023-09-30	2022-09-30
<b>Fixed Interest Covered Notes</b>	2,155.8	2,515.8
<i>as % of Covered Notes</i>	100.00%	100.00%
<b>Fixed Interest Cover Assets</b>	3,416.9	** 3,562.7
<i>as % of Total Cover Assets</i>	99.72%	** 99.56%

It was ascertained that the values marked with \*\* as at 30.09.2022 were not correctly reported in the originally published Transparency Report as at 30.09.2023. Due to an IT change, not all public sector loans used for coverage as at 30.09.2022 were taken into account. The disclosed values as at 30.09.2022 shown in this Transparency Report as at 30.09.2023 are hereby corrected. The legal requirements for coverage for the outstanding DSLBUMwG - Covered Bonds in circulation were always complied with.

