



**Deutsche Bank AG Transparency Report acc. to DSLBUMwG  
as of 2021-09-30**

(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	
	2021-09-30	2020-09-30	2021-09-30	2020-09-30	2021-09-30	2020-09-30	2021-09-30	2020-09-30	2021-09-30	2020-09-30
	<b>Covered Notes</b>	3,565.8	0.0	4,182.2	0.0	3,881.1	0.0	4,533.6	0.0	3,881.1
<b>Cover Assets § 7(2)</b>	4,454.1	0.0	4,941.2	0.0	4,150.0	0.0	6,043.9	0.0	4,150.0	0.0
<i>there of Cover Assets acc. § 7(3) German Central Bank</i>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
<i>there of Cover Assets acc. § 7(3) German Other</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>	888.3	0.0	759.0	0.0	268.8	0.0	1,510.2	0.0	268.8	0.0
<i>as % of Covered Notes</i>	24.91%	0.00%	18.15%	0.00%	6.93%	0.00%	33.31%	0.00%	6.93%	0.00%

\* acc. to § 5 (1) No. 1 and § 6 (2) No. 1 PfandBarwertV static approach

### Maturity Structure of the Covered Notes and Fixed Interest Periods of the Cover Assets

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
<b>Covered Notes</b>	720.0	330.0	173.0	187.0	276.5	668.3	602.0	468.0	141.0
<b>Cover Assets</b>	303.3	233.6	316.1	287.1	191.0	165.3	137.3	1,189.1	1,631.2

2020-09-30	<= 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>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
<b>Cover Assets</b>	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

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

	Net Present Value	
	2021-09-30	2020-09-30
<b>EUR</b>	268.8	
	<b>268.8</b>	

### Fixed Interest Share Comparison

	Nominal Value	
	2021-09-30	2020-09-30
<b>Fixed Interest Covered Notes</b>	3,565.8	0.0
<i>as % of Covered Notes</i>	100.00%	0.00%
<b>Fixed Interest Cover Assets</b>	4,321.9	0.0
<i>as % of Total Cover Assets</i>	97.08%	0.00%

