

Deutsche Bank



Deutsche Bank
Mortgage Pfandbrief
Cover Pool Update – July 2021

Treasury

DB Mortgage Pfandbrief Cover Pool - Overview

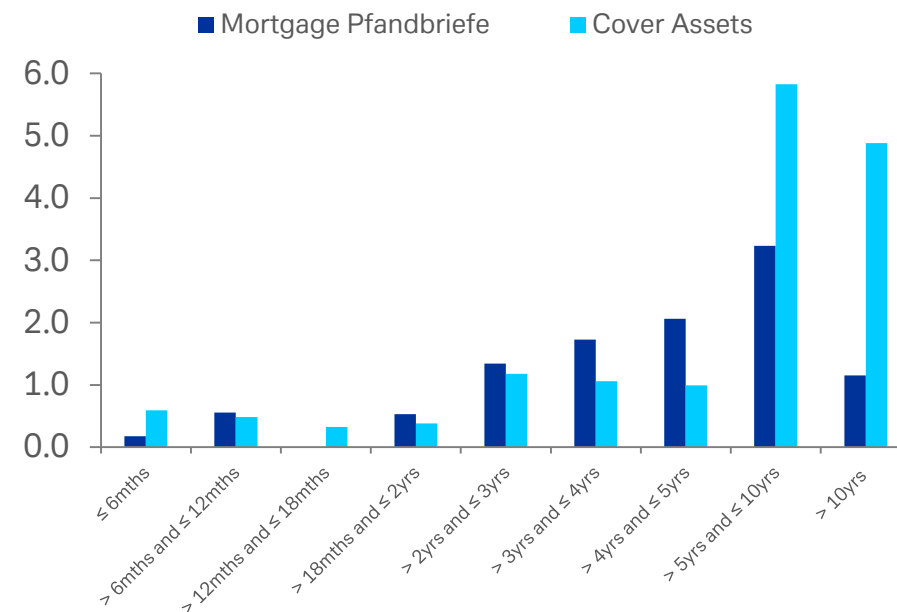


Mortgage Cover Pool – Key figures

Cover Pool	4Q 2019	4Q 2020	2Q 2021
Pfandbrief Outstanding	EUR 8.4 bn	EUR 12.0 bn	EUR 10.8 bn
Cover Pool Outstanding	EUR 10.6 bn	EUR 16.0 bn	EUR 15.7 bn
OC (as % of Outstanding Bonds)	27.08%	33.48%	45.74%
Liquid OC	EUR 328 mn	EUR 1,146 mn	EUR 450 mn
Number of loans	100,496	147,159	148,628
Volume weighted average in years of the maturity that has passed since the loan was granted	4.80	5.31	5.29
Total pool weighted avg. Loan-to-Value (LTV) ratio	53.02%	53.73%	53.66%
Payments >= 90 days overdue	0%	0%	0%
Euro denominated loans	100%	100%	100%
Euro denominated Pfandbriefe	100%	100%	100%
Property Country	100% Germany	100% Germany	100% Germany
Rating			
Moody's	Aaa	Aaa	Aaa

Maturity Profile (as of 30 June 2021)

In EUR bn



Note: Figures may not add up due to rounding differences

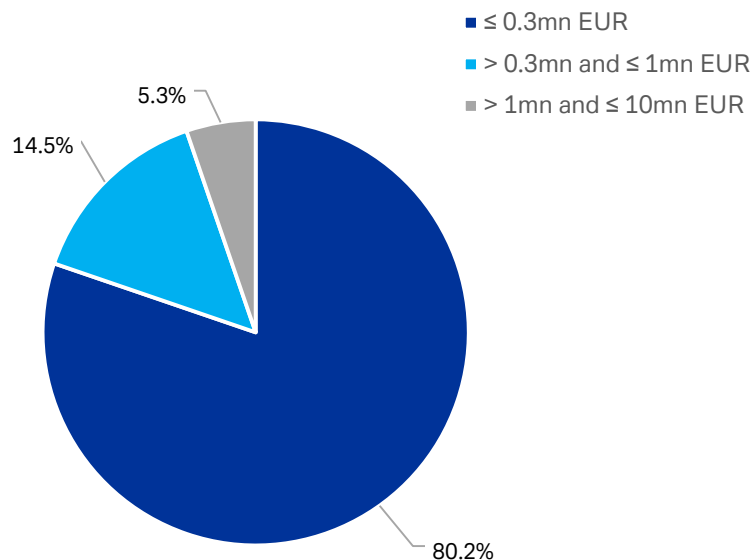
DB Mortgage Pfandbrief Cover Pool (as of 30 June 2021)

Loan Size and Type of Use



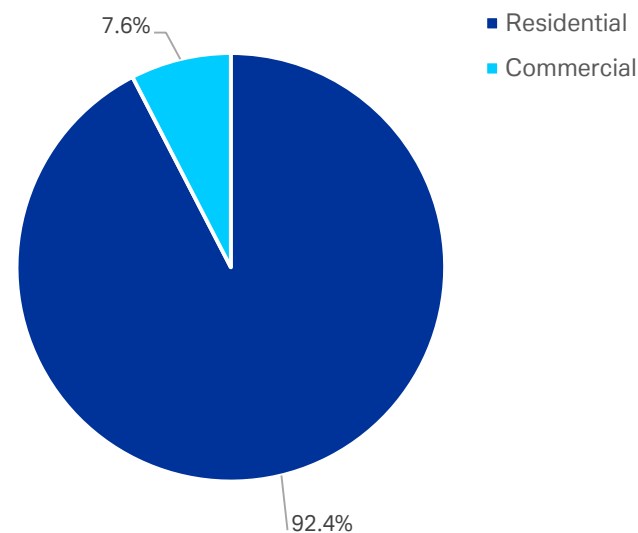
Mortgage Loans – Size by Nominal Value

In %



Mortgage Loans by type of use

In %



Note: Figures may not add up due to rounding differences

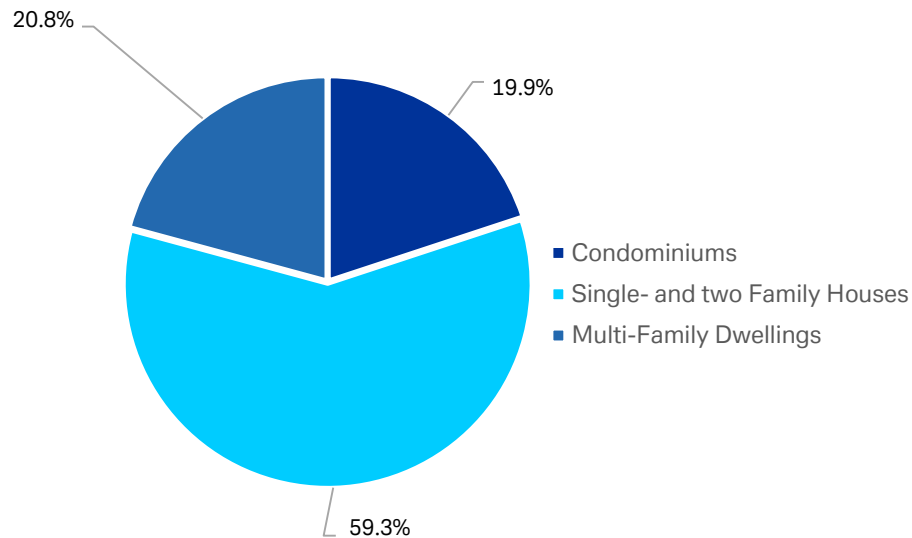
DB Mortgage Pfandbrief Cover Pool (as of 30 June 2021)

Mortgage Loans by Property Type



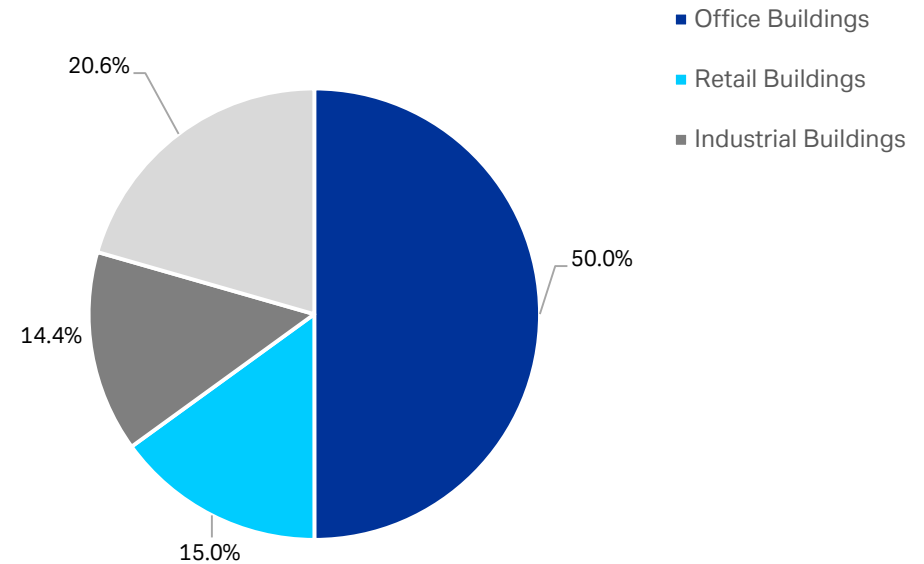
Mortgage Loans by Property Type (Residential)

In %



Mortgage Loans by Property Type (Commercial)

In %



Note: Figures may not add up due to rounding differences

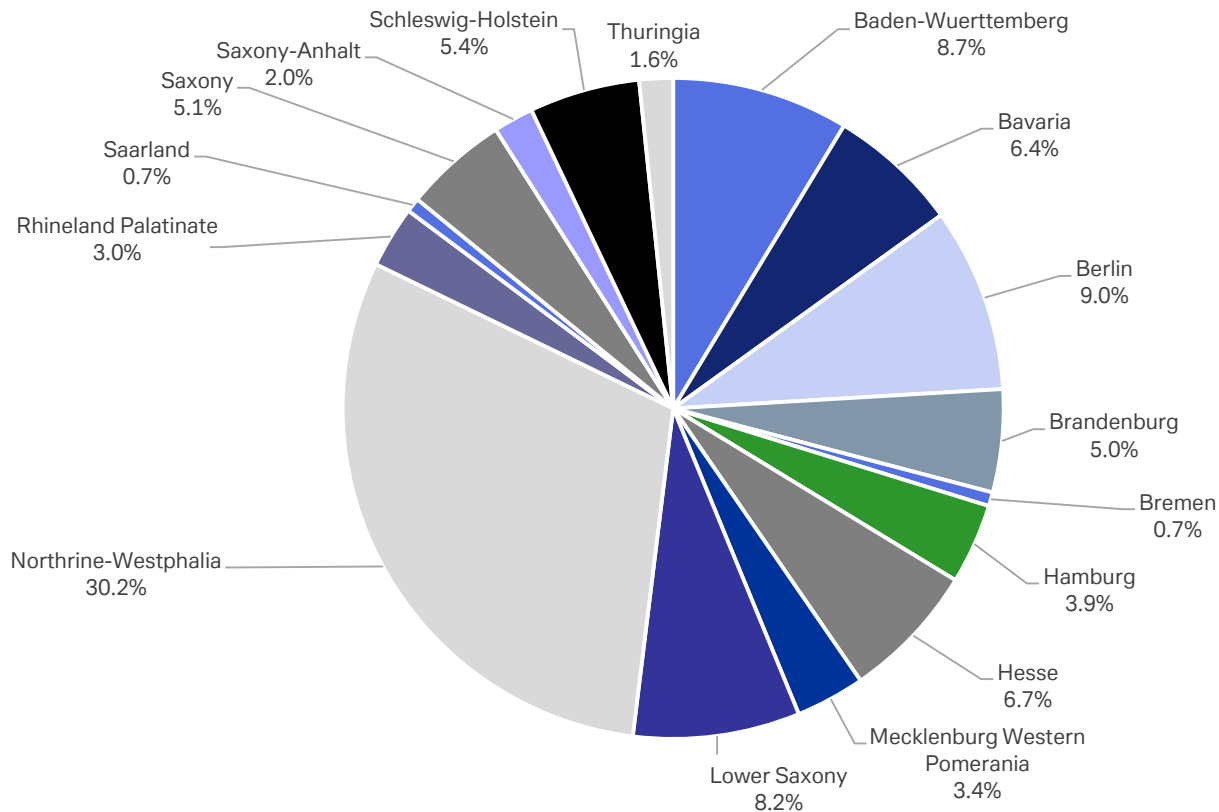
DB Mortgage Pfandbrief Cover Pool (as of 30 June 2021)

Focus on German prime residential mortgages



Mortgage Loans – Regional distribution

In %



Note: Figures may not add up due to rounding differences