Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2022-03-31

Sover Assets § 7(2) 3,983.1 5,419.2 4,163.5 6,032.3 3,535.8 5,696.5 5,029.7 6,415.3 3,535.8 5,696 5,029.7 4,425.3 4,245.3 4,245.3 4,245.3 4,245.3 4,245.3 4,245.3 4,245.3 4,245.3 4,245.3 4,245.3 4,245.3 4,245.3				Nomin	al Value		Present V	alue	Present Value - Rate Stress	•		Value - Lo			ue - Worst Case FX Rate Stress
Cover Assists § 7(2) 3,883.1 5,419.2 4,163.5 6,002.3 3,535.8 5,699.5 5,023.7 6,415.3 3,535.8 5,599.5				2022-03-31	202	21-03-31	2022-03-31	2021-03-31	2022-03-31	2021-03-31	2022-03	-31 20	21-03-31	2022-03-31	2021-03-31
Nominal Value Series Cover Assets Series	overed Notes			2,84	5.8	4.592,3	3,276.5	5.363,3	3,033.6	5.213,7	3,	557.8	5.52	2,7 3,033.6	5.213,7
### Clower Assets acc. § 7(3) German Other Institutions (Claims) 1,137.3	•			3,98	3.1	5.419,2	4,163.5	6.032,3	3,535.8	5.696,5	5	029.7	6.41	5,3 3,535.8	5.696,5
## Collateralisation 1,137.3 826,9 887.0 669.0 502.2 482.8 1,471.9 892.6 502.2 482.8 4,471.9 892.6 502.2 492.8 4,471.9 4	ere of Cover Assets acc. § 7(3) German Central Bank	k (Claims)			0.0	0,0	0.0	0,0	0.0	0,0		0.0		0,0	0,0
## of Covered Notes 39.96% 16.00% 27.07% 12,50% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16.55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 41.37% 16,20% 16,55% 9,30% 12,20% 16,55% 9,30% 12,20% 16,55% 9,30% 16,55% 16,55% 9,30% 16,55% 16,55% 9,30% 16,55% 10,55% 16,55% 16,55% 16,55% 16,55% 16,55% 16,55% 16,55% 16,55% 16,55% 16,55% 16,55% 16,55% 16,55%	* 17	tions (Claims)			0.0	0,0	0.0	0,0	0.0	0,0		0.0		0.0	0,0
*ac. 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 122-03-31				1,13	7.3	826,9		669,0	502.2	482,8	1,	471.9			482,8
Maturity Structure of the Covered Notes and Fixed Interest Periods of the Cover Assets	***************************************				6%	18,00%	27.07%	12,50%	16.55%	9,30%	4	1.37%	16,2	0% 16.55%	9,30%
22-03-31	* acc. to § 5 (1) No. 1 and § 6 (2) No. 1	PfandBarwertV s	tatic approa	ch											
Control Cont	Maturity Structure of the Covered N	otes and Fixed Ir	nterest Peri	ods of the	Cover A	ssets									
1,000 1,00	022-03-31	<= 6 months													> 10 years
22 23 23 24 25 25 25 25 25 25 25	overed Notes	330.0		173.0		1	87.0	151.5	428	3.3	490.0		502.0	443.0	141.0
Control Cont	over Assets	301.7		316.1		2	84.2	121.0	128	3.4	189.2		159.6	805.7	1,677.1
1,026,5 720,0 330,0 173,0 338,5 428,3 490,0 945,0 141	021-03-31	<= 6 months	>6 months	s and	>12	months and	d >18 n	nonths and	>2 years and	>3 years and	l >4	years and		>5 years and	> 10 years
Nominal Value 100,00%			<=12 mon	ths	<	=18 month	s <=	2 years	<=3 years	<=4 years	<=	5 years		<=10 years	
Net Present Value Net Present Value 2022-403-31 2021-403-31 20	overed Notes	1.026,5		720,0		3	30,0	173,0	338	3,5	428,3		490,0	945,0	141,0
Net Present Value 2022-03-31 2021-03-3	Cover Assets	601,8		975,6		3	13,6	365,2	495	5,7	208,2		154,7	862,4	1.442,0
2022-49-31 2022-49-31 2022-49-31 2021-49-31 2022-49-31 2022-49-31 2022-49-31 2022-49-31 2021-49-31 2022-49-31 2021-49-31 20	Present Value in EUR by currencies	acc. to § 6 Pfano	BarwertV												
Nominal Value															
Nominal Value 2022-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 2021-03-31 20			2022-03-	31 20	121-03-31										
Nominal Value 2022-09-31 2021-09-31				n/a	r	n/a									
2022-03-31 2021-03-31 202	Fixed Interest Share Comparison														
2,845.8															
as % of Covered Notes 100.00% (ixed Interest Cover Assets 3,918.5 5.218,7 as % of Total Cover Assets 98.30% 96.30% Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2022-03-31															
ixed Interest Cover Assets 3,918.5 5,218.7 as % of Total Cover Assets 98.38% 96,30% Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2022-03-31				2,	845.8	4.592	.,3								
as % of Total Cover Assets 98.38% 98.39% Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2022-03-31						,									
Deutsche Bank AG Transparency Report acc. to DSLBUmwG as of 2022-03-31															
	as % of Total Cover Assets			-		,									
		Deu	itsche B	ank AG	Trans	parend	v Report	acc. to D	SLBUmwG a	as of 2022	-03-31				
							, ,								
	2 STRUCTURE OF THE COV														

Mortgage Loan Size by Nominai Value						
	Nominal Va	lue	% of Mortgage Loans			
	2022-03-31	2021-03-31	2022-03-31	2021-03-31		
<= 0.3mn EUR	2,600.5	2.931,7	91.4%	88,3%		
3mn EUR < x <= 1mn EUR	121.9	137,5	4.3%	4,1%		
mn EUR < x <= 10mn EUR	3.6	16,8	0.1%	0,5%		
0mn EUR < x	120.4	234,5	4.2%	7,1%		
	2,846.4	3.320,5				

i ubile Loan oize by Nominal Value (i ubile Loans and	bolida for ordinary cover, exc	luding bank deposity
	Nominal Value	% of Public Loans and E

	Nominal Va	llue	ordinary cover		
	2022-03-31	2021-03-31	2022-03-31	2021-03-31	
x <= 10mn EUR	90.6	56,8	8.0%	3,2%	
10mn EUR < x <= 100mn EUR	793.0	436,2	69.8%	24,2%	
x > 100mn EUR	253.0	1.306,0	22.3%	72,6%	
	1,136.6	1.799,0			

3 ADDITIONAL CHARACTERISTICS		
Characteristic Factors		
	2022-03-31	2021-03-31
The average loan-to-value ratio, weighted using the amounts of the claims applied as cover	48.63%	52,3%
Volume-weighted Average in Years of the Maturity that has passed since the Mortgage Loan was granted	7.42	7,40

Delinquent Assets	Nominal Value Mortgage Loans		thereof Loans with	h Amount in Arrears Claim	Nominal Value Pu	blic Loans	thereof Loans with Amount in Arrears at least 5% of the Claim	
	2022-03-31	2021-03-31	2022-03-31	2021-03-31	2022-03-31	2021-03-31	2022-03-31	2021-03-31
Germany	0.0	0,1	0.0	0,2	0.0	0.0	0.0	0.0
	0.0	0,1	0.0	0,2	0.0	0.0	0.0	0.0