



# Deutsche Bank Mortgage Pfandbrief Cover Pool Update – August 2016

Treasury

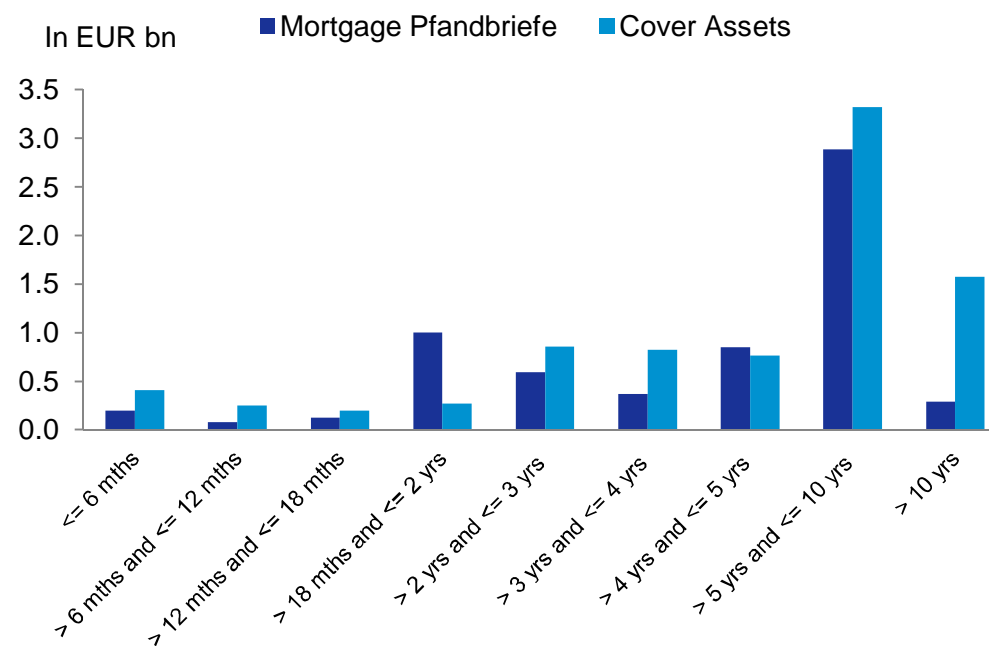
# DB Mortgage Pfandbrief Coverpool - Overview



## Mortgage Cover Pool – Key figures

| Cover Pool  | 2Q2015          | 4Q2015          | 2Q2016          |
|---|-----------------|-----------------|-----------------|
| Pfandbrief Outstanding  | EUR 5.4 bn      | EUR 5.9 bn      | EUR 6.4 bn      |
| Cover Pool Outstanding  | EUR 7.5 bn      | EUR 8.6 bn      | EUR 8.5 bn      |
| OC (as % of Mortgage Portfolio)   | 39.93%          | 46.15%          | 32.62%          |
| Liquid OC   | EUR 200 mn      | EUR 884 mn      | EUR 240 mn      |
| No. of loans  | 76,611          | 79,073          | 82,355          |
| Volume weighted average in years of the maturity that has passed since the loan was granted | 4.1             | 4.2             | 4.2             |
| Total pool weighted avg. Loan-to-Value (LTV) ratio  | 54.22%          | 54.14%          | 54.00%          |
| Payments >= 90 days overdue   | 0%              | 0%              | 0%              |
| Euro denominated loans  | 100%            | 100%            | 100%            |
| Euro denominated Pfandbriefe  | 100%            | 100%            | 100%            |
| Property Country  | 100%<br>Germany | 100%<br>Germany | 100%<br>Germany |
| <b>Rating</b>   |                 |                 |                 |
| Moody's   | Aaa             | Aaa             | Aaa             |

## Maturity Profile (as of 30 June 2016)



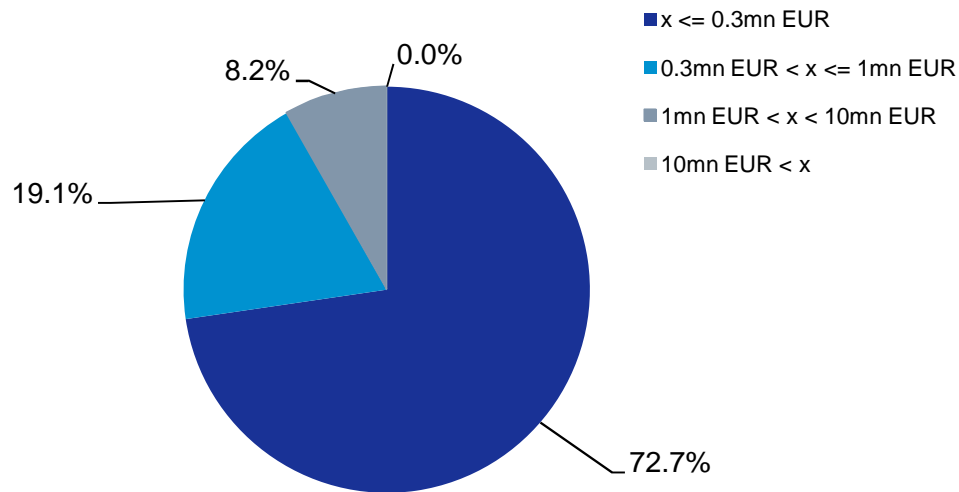


# DB Mortgage Pfandbrief Coverpool (as of 30 June 2016)

## Loan Size and Type of Use

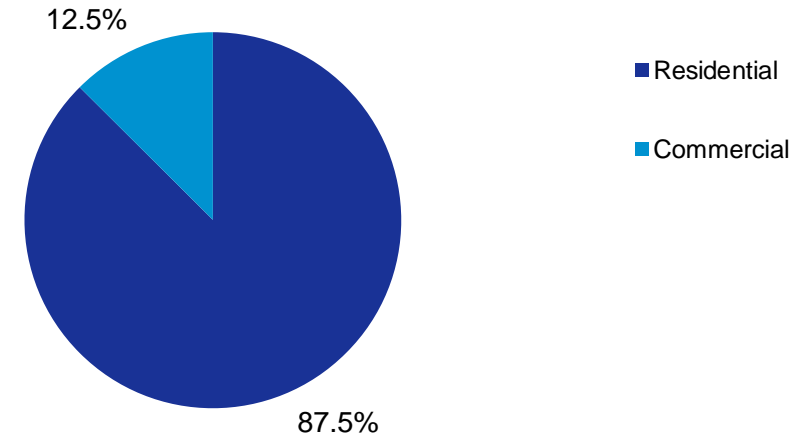
### Mortgage Loans – Size by Nominal Value

In %



### Mortgage Loans by type of use

In %







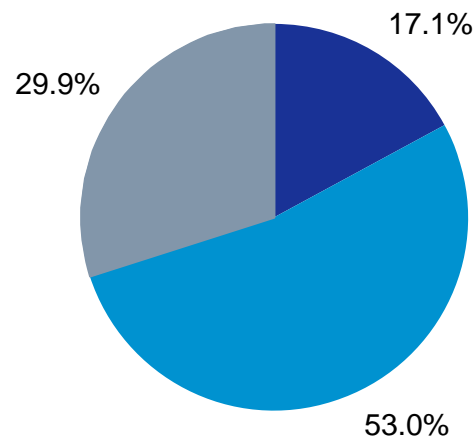
# DB Mortgage Pfandbrief Coverpool (as of 30 June 2016)

## Mortgage Loans by Property Type

### Mortgage Loans by Property Type (Residential)

In %

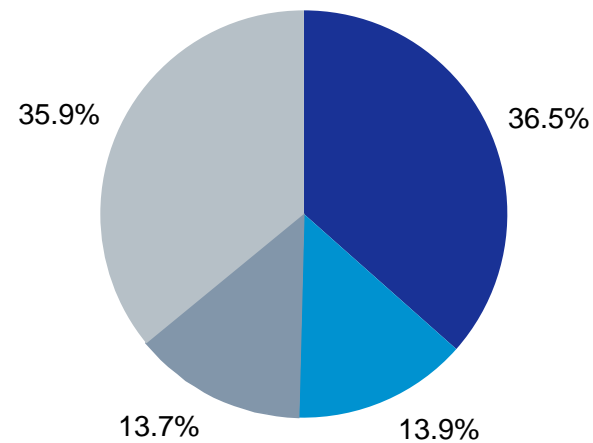
- Condominiums
- Single- and two Family Houses
- Multi-Family Dwellings



### Mortgage Loans by Property Type (Commercial)

In %

- Office Buildings
- Retail Buildings
- Industrial Buildings
- Other Commercially Used Buildings





# DB Mortgage Pfandbrief Coverpool (as of 30 June 2016)

## Focus on German prime residential mortgages

### Mortgage Loans – Regional distribution

In %

