

Deutsche Bank



Deutsche Bank
Mortgage Pfandbrief
Cover Pool Update – July 2018

Treasury

DB Mortgage Pfandbrief Cover Pool - Overview

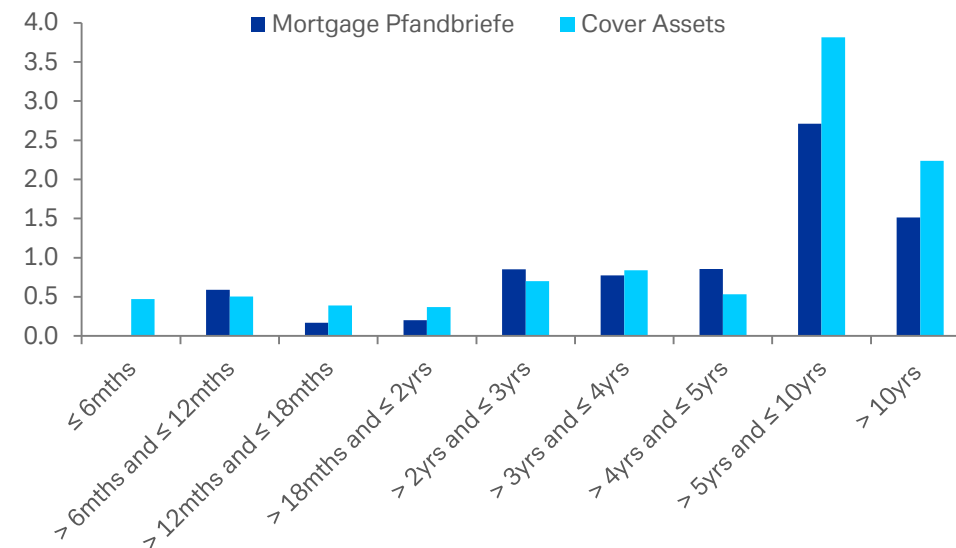


Mortgage Cover Pool – Key figures

Cover Pool	4Q 2017	1Q 2018	2Q 2018
Pfandbrief Outstanding	EUR 7.5 bn	EUR 8.0 bn	EUR 7.7 bn
Cover Pool Outstanding	EUR 9.9 bn	EUR 10.5 bn	EUR 9.9 bn
OC (as % of Outstanding Bonds)	30.79%	30.80%	28.62%
Liquid OC	EUR 905 mn	EUR 1,055 mn	EUR 273 mn
Number of loans	88,710	94,036	94,915
Volume weighted average in years of the maturity that has passed since the loan was granted	4.7	4.4	4.72
Total pool weighted avg. Loan-to-Value (LTV) ratio	53.41%	53.38%	53.30%
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 2018)

In EUR bn



Note: Figures may not add up due to rounding differences

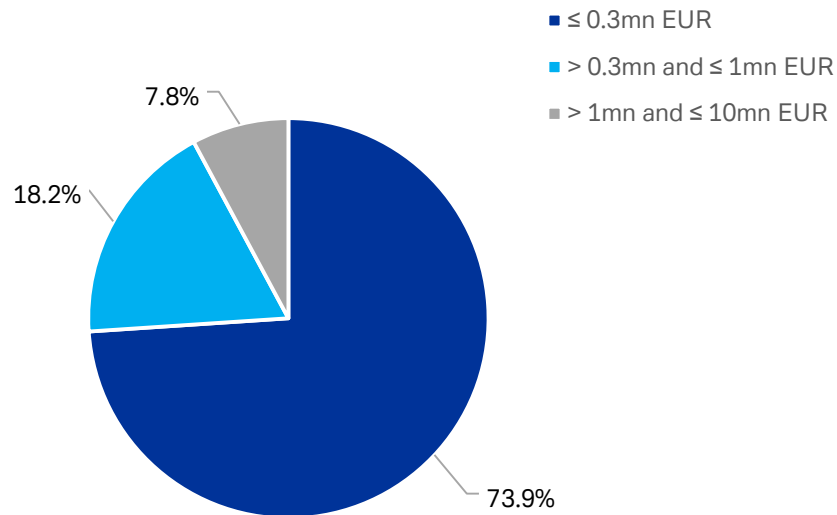
DB Mortgage Pfandbrief Cover Pool (as of 30 June 2018)

Loan Size and Type of Use



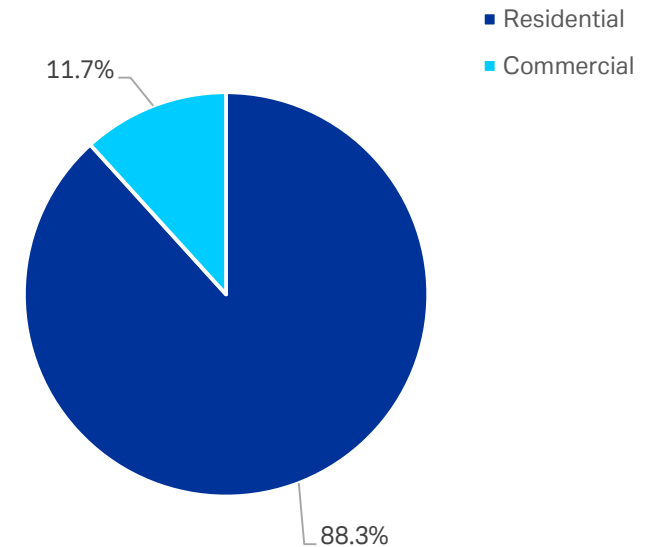
Mortgage Loans – Size by Nominal Value

In %



Mortgage Loans by type of use

In %



Note: Figures may not add up due to rounding differences

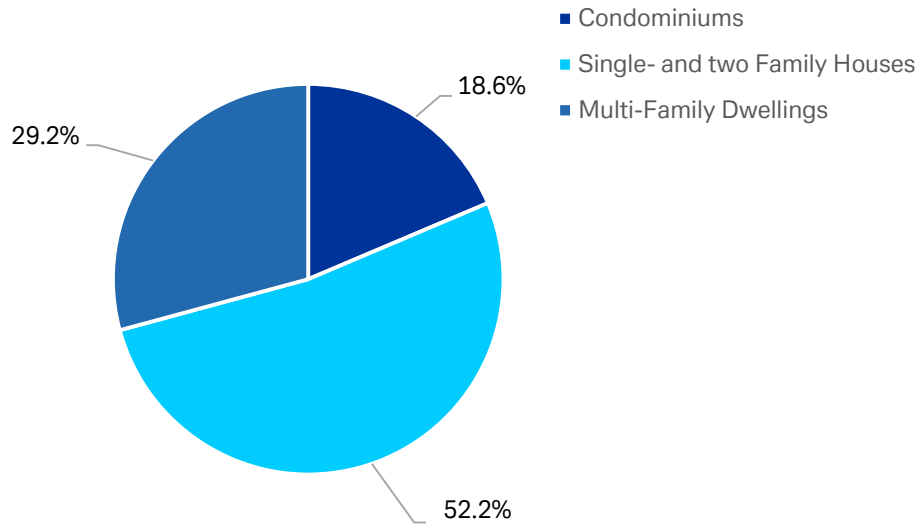
DB Mortgage Pfandbrief Cover Pool (as of 30 June 2018)

Mortgage Loans by Property Type



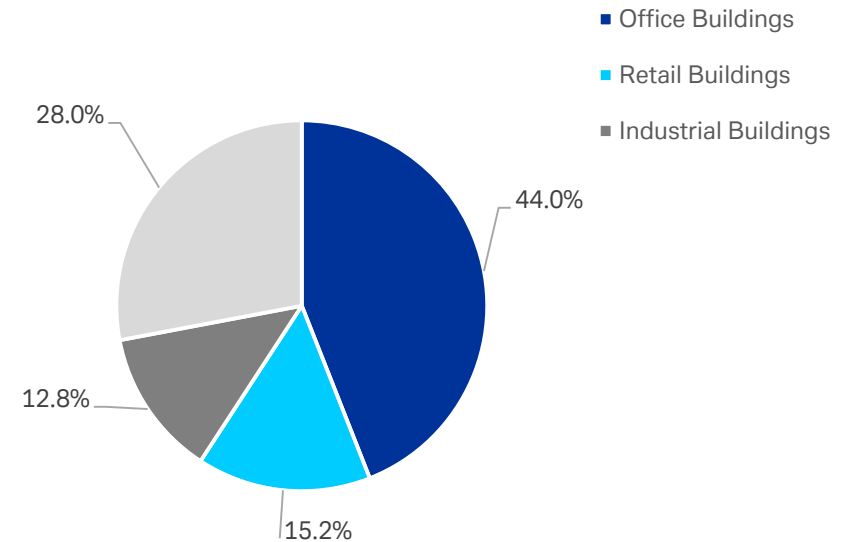
Mortgage Loans by Property Type (Residential)

In %



Mortgage Loans by Property Type (Commercial)

In %



Note: Figures may not add up due to rounding differences

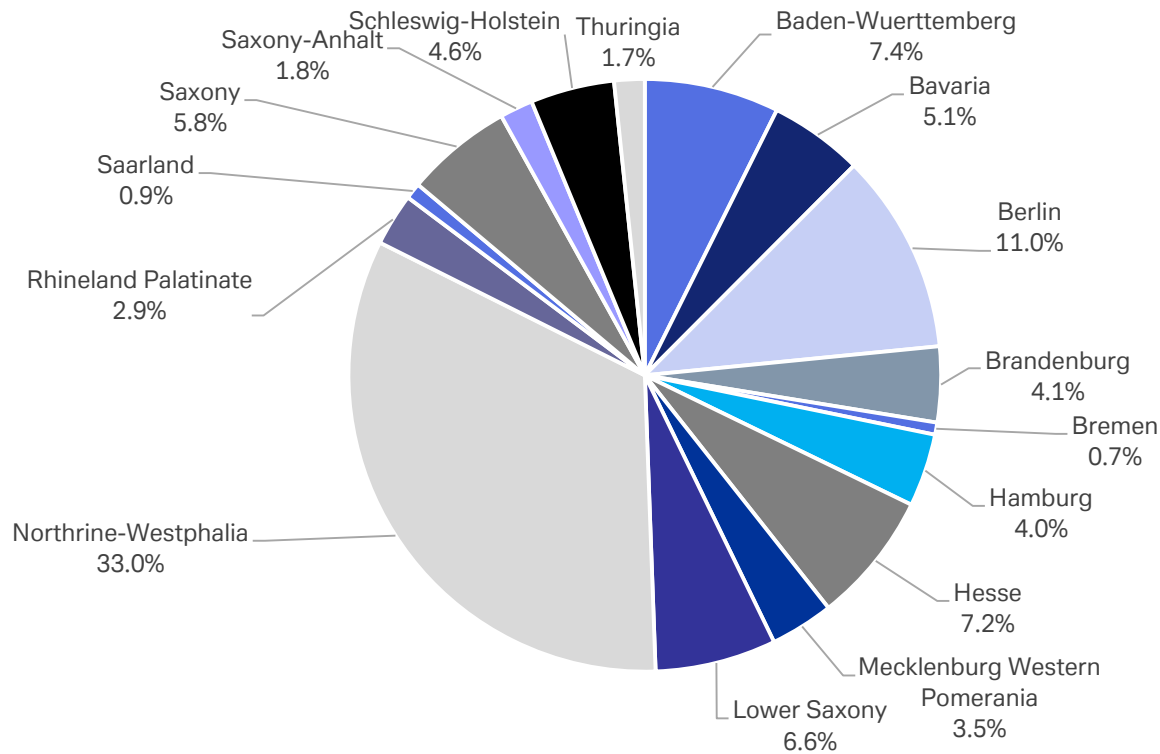


DB Mortgage Pfandbrief Cover Pool (as of 30 June 2018)

Focus on German prime residential mortgages

Mortgage Loans – Regional distribution

In %



Note: Figures may not add up due to rounding differences