



Deutsche Bank Mortgage Pfandbrief

Cover Pool Update – 3Q 2025

Treasury

DB Mortgage Pfandbrief Cover Pool - Overview



Mortgage Cover Pool – Key figures

Cover Pool	4Q 2023	4Q 2024	3Q 2025
Pfandbrief Outstanding	EUR 13.7 bn	EUR 12.9 bn	EUR 12.9 bn
Cover Pool Outstanding	EUR 16.4 bn	EUR 15.2 bn	EUR 16.1 bn
OC (as % of Outstanding Bonds)	19.64%	17.10%	25.14%
Liquid OC	EUR 1.1 bn	EUR 733 mn	EUR 931 mn
Number of loans	137,707	128,270	131,767
Volume weighted average in years of the maturity that has passed since the loan was granted	5.6	6.0	6.0
Total pool weighted avg. Loan-to-Value (LTV) ratio	53.96%	53.89%	54.35%
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 30th September 2025)

In EUR bn



Note: Figures may not add up due to rounding differences

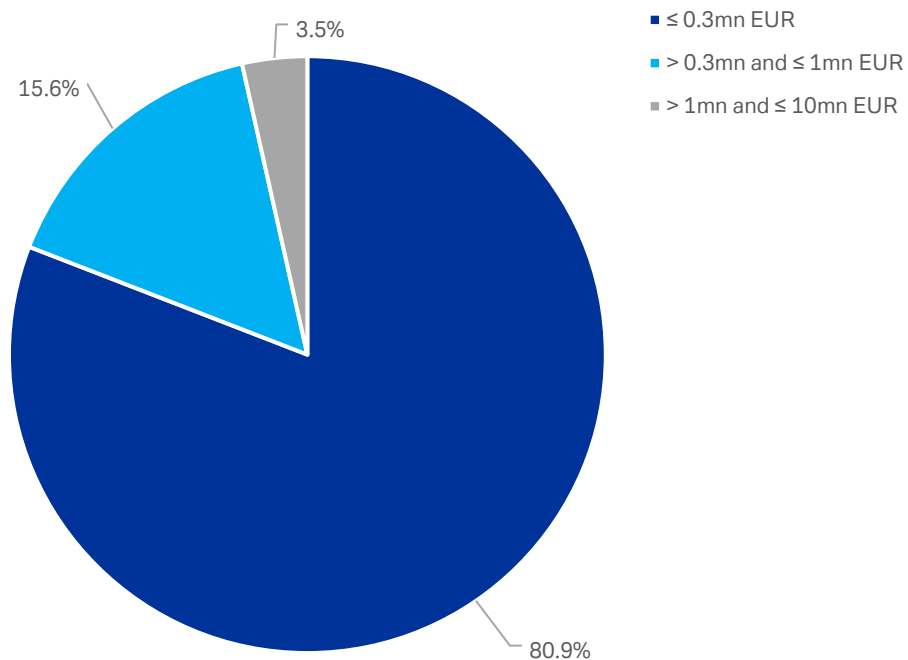
DB Mortgage Pfandbrief Cover Pool (as of 30th Sept 2025)

Loan Size and Type of Use



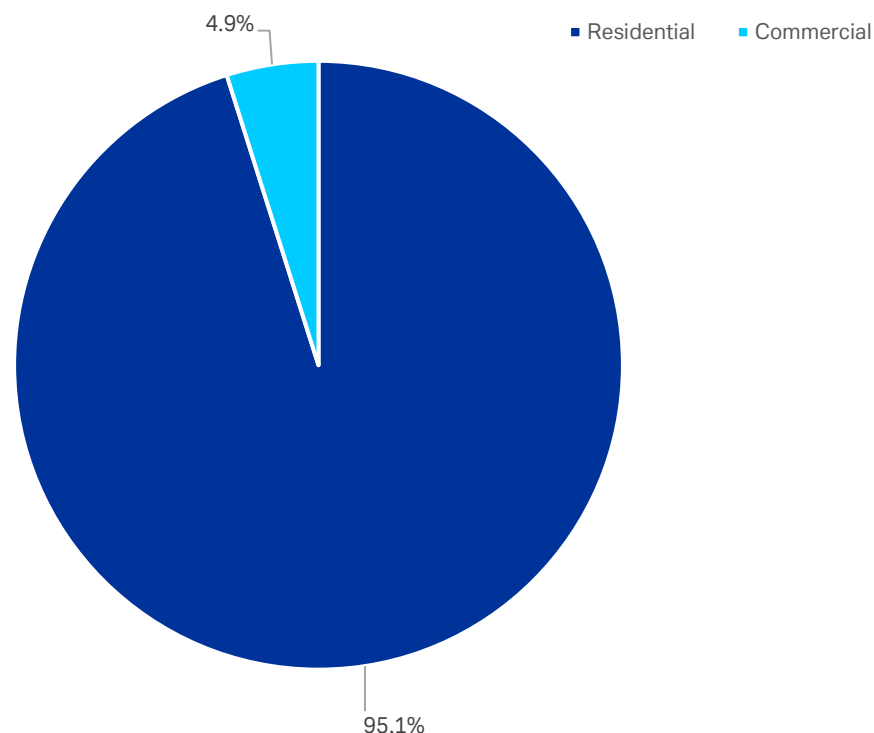
Mortgage Loans – Size by Nominal Value

In %



Mortgage Loans by type of use

In %



Note: Figures may not add up due to rounding differences

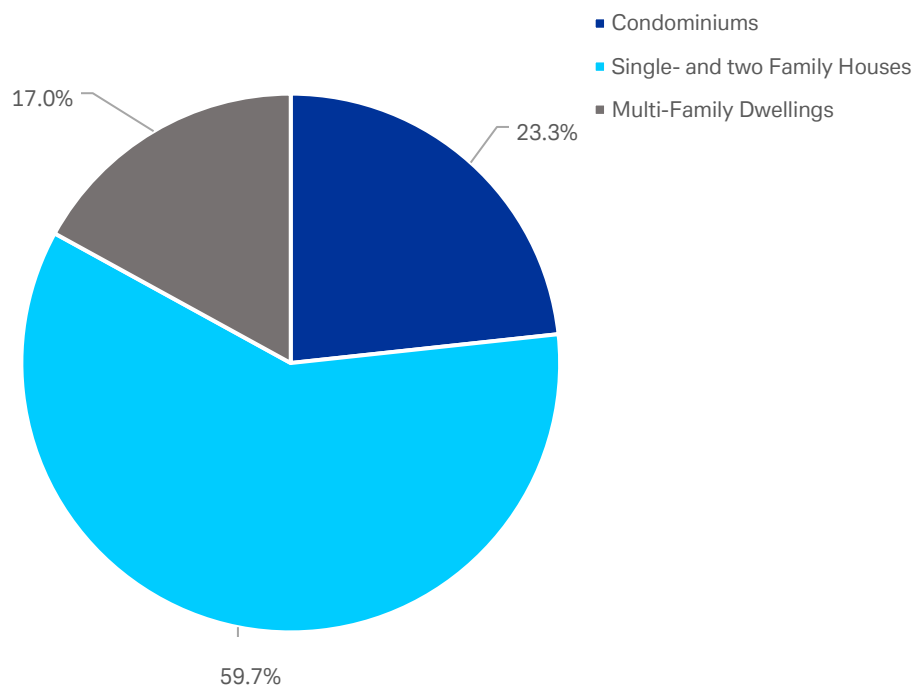
DB Mortgage Pfandbrief Cover Pool (as of 30th Sept 2025)

Mortgage Loans by Property Type



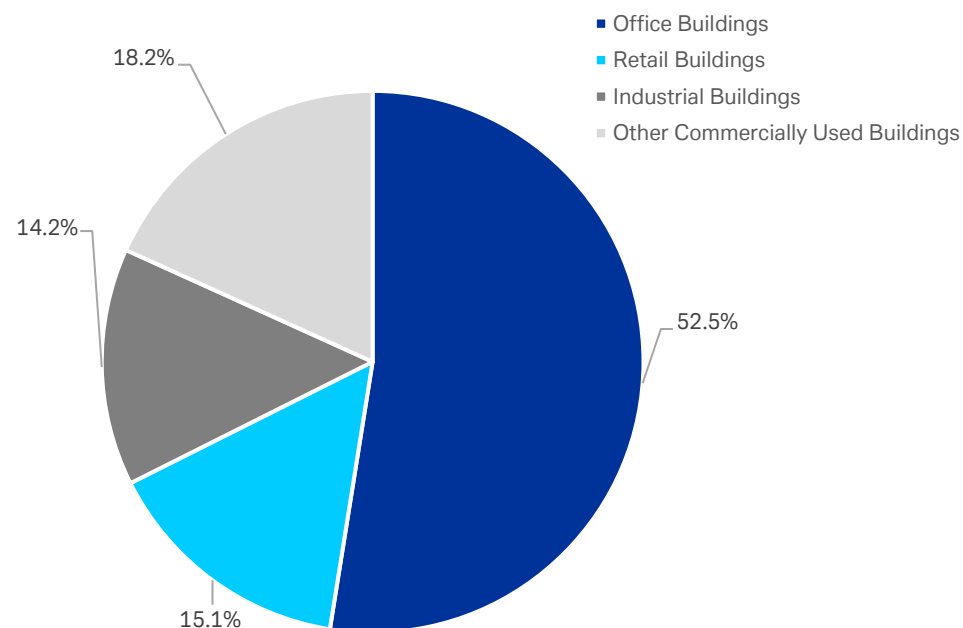
Mortgage Loans by Property Type (Residential)

In %



Mortgage Loans by Property Type (Commercial)

In %



Note: Figures may not add up due to rounding differences

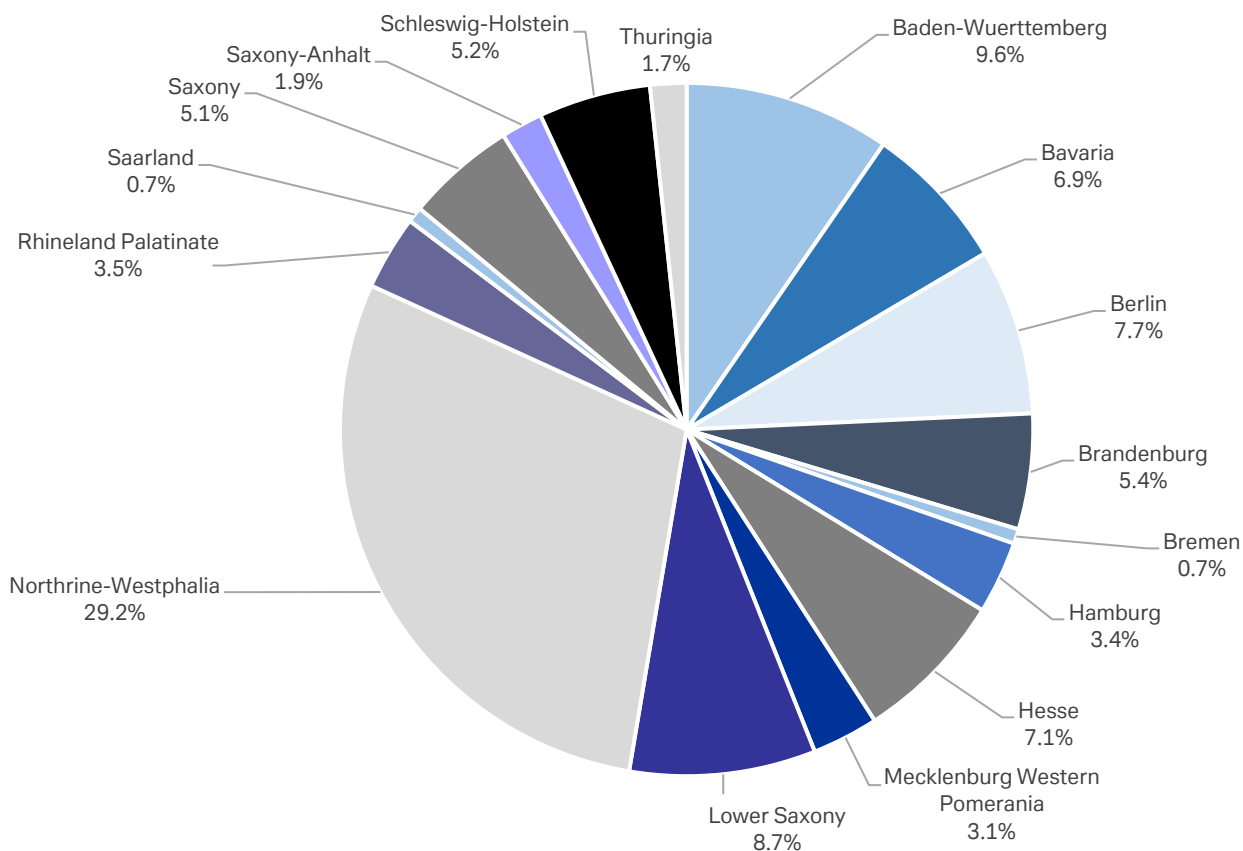
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Focus on German prime residential mortgages



Mortgage Loans – Regional distribution

In %



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