



Deutsche Bank Mortgage Pfandbrief Cover Pool Update – Nov 2017

Treasury

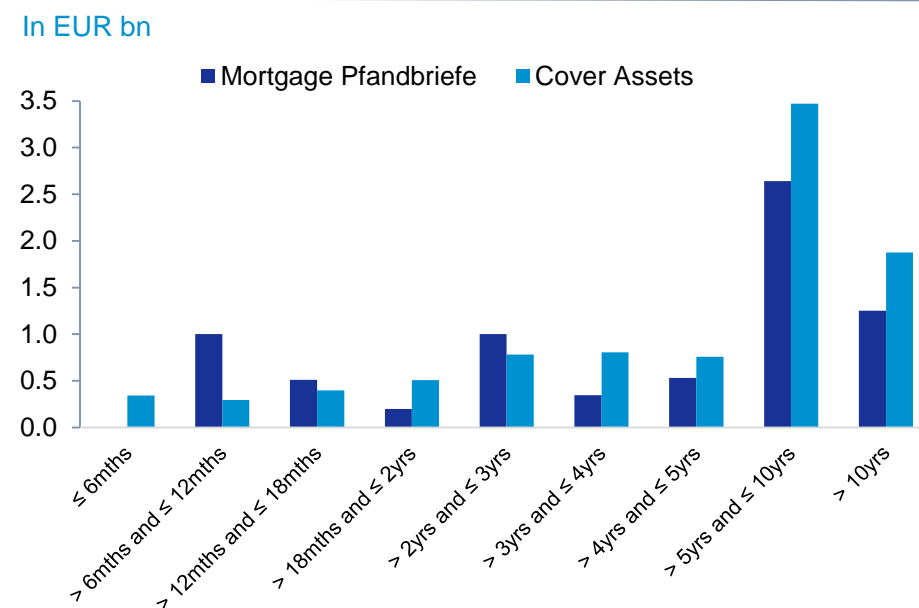
DB Mortgage Pfandbrief Coverpool - Overview



Mortgage Cover Pool – Key figures

Cover Pool	4Q 2015	4Q 2016	3Q 2017
Pfandbrief Outstanding	EUR 5.9 bn	EUR 7.7 bn	EUR 7.3 bn
Cover Pool Outstanding	EUR 8.6 bn	EUR 8.9 bn	EUR 9.2 bn
OC (as % of Outstanding Bonds)	46.15%	16.30 %	26.49%
Liquid OC	EUR 884 mn	EUR 280 mn	EUR 255 mn
Number of loans	79,073	84,845	88,329
Volume weighted average in years of the maturity that has passed since the loan was granted	4.2	4.3	4.6
Total pool weighted avg. Loan-to-Value (LTV) ratio	54.14%	53.84%	53.50%
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 Sep. 2017)



Note: Figures may not add up due to rounding differences

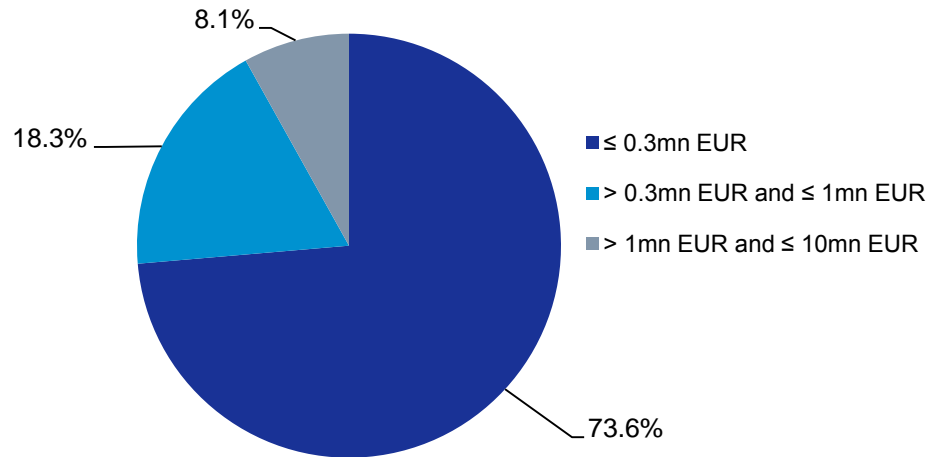


DB Mortgage Pfandbrief Coverpool (as of 30 Sep. 2017)

Loan Size and Type of Use

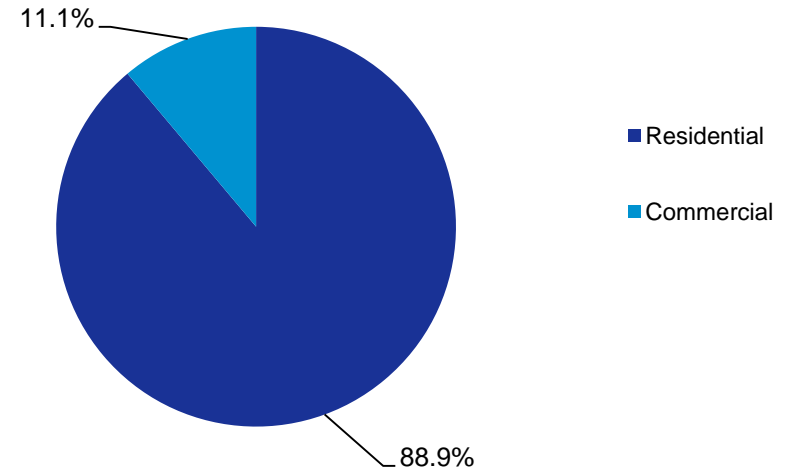
Mortgage Loans – Size by Nominal Value

In %



Mortgage Loans by type of use

In %



Note: Figures may not add up due to rounding differences

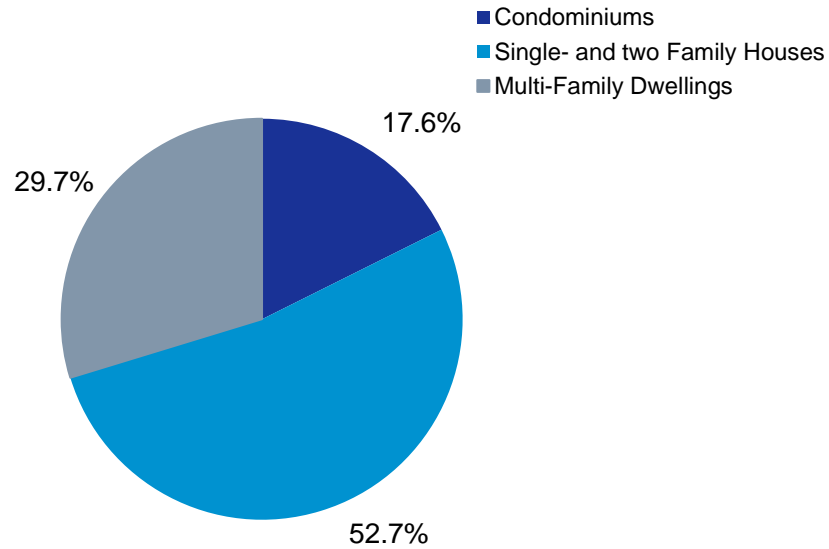


DB Mortgage Pfandbrief Coverpool (as of 30 Sep. 2017)

Mortgage Loans by Property Type

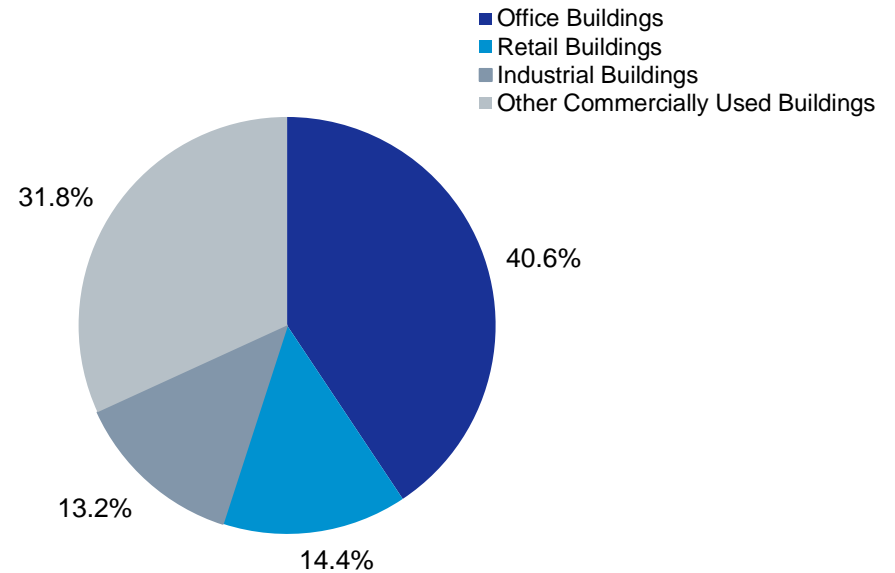
Mortgage Loans by Property Type (Residential)

In %



Mortgage Loans by Property Type (Commercial)

In %



Note: Figures may not add up due to rounding differences

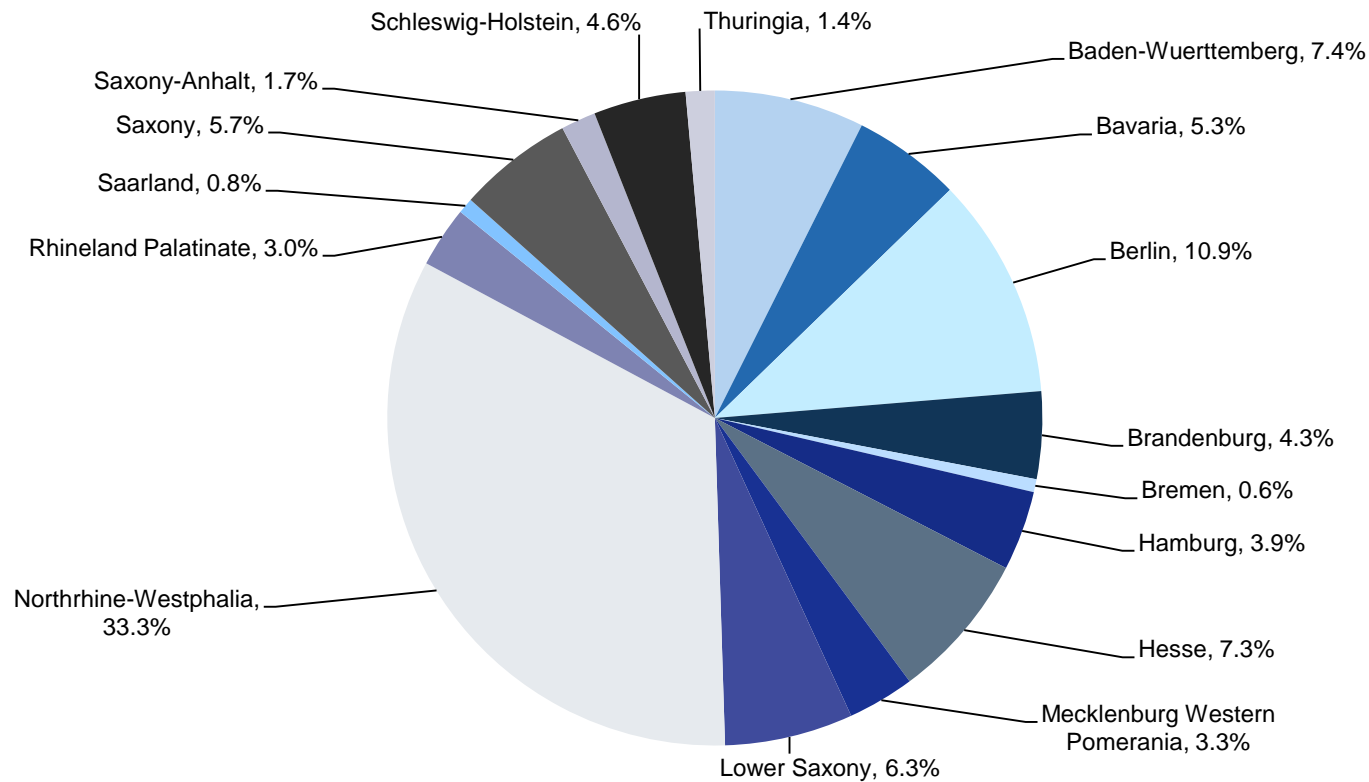


DB Mortgage Pfandbrief Coverpool (as of 30 Sep. 2017)

Focus on German prime residential mortgages

Mortgage Loans – Regional distribution

In %



Note: Figures may not add up due to rounding differences