### DB Mortgage Pfandbrief Cover Pool - Overview

#### Mortgage Cover Pool – Key figures

<table>
<thead>
<tr>
<th>Cover Pool</th>
<th>4Q 2017</th>
<th>2Q 2018</th>
<th>3Q 2018</th>
</tr>
</thead>
<tbody>
<tr>
<td>Pfandbrief Outstanding</td>
<td>EUR 7.5 bn</td>
<td>EUR 7.7 bn</td>
<td>EUR 7.9 bn</td>
</tr>
<tr>
<td>Cover Pool Outstanding</td>
<td>EUR 9.9 bn</td>
<td>EUR 9.9 bn</td>
<td>EUR 10.2 bn</td>
</tr>
<tr>
<td>OC (as % of Outstanding Bonds)</td>
<td>30.79%</td>
<td>28.62%</td>
<td>29.17%</td>
</tr>
<tr>
<td>Liquid OC</td>
<td>EUR 905 mn</td>
<td>EUR 273 mn</td>
<td>EUR 282 mn</td>
</tr>
<tr>
<td>Number of loans</td>
<td>88,710</td>
<td>94,915</td>
<td>98,726</td>
</tr>
<tr>
<td>Volume weighted average in years of the maturity that has passed since the loan was granted</td>
<td>4.7</td>
<td>4.72</td>
<td>4.71</td>
</tr>
<tr>
<td>Total pool weighted avg. Loan-to-Value (LTV) ratio</td>
<td>53.41%</td>
<td>53.30%</td>
<td>53.33%</td>
</tr>
<tr>
<td>Payments &gt;= 90 days overdue</td>
<td>0%</td>
<td>0%</td>
<td>0%</td>
</tr>
<tr>
<td>Euro denominated loans</td>
<td>100%</td>
<td>100%</td>
<td>100%</td>
</tr>
<tr>
<td>Euro denominated Pfandbriefe</td>
<td>100%</td>
<td>100%</td>
<td>100%</td>
</tr>
<tr>
<td>Property Country</td>
<td>100% Germany</td>
<td>100% Germany</td>
<td>100% Germany</td>
</tr>
</tbody>
</table>

#### Rating

| Moody's   | Aaa | Aaa | Aaa |

#### Maturity Profile (as of 30 September 2018)

Maturity Profile (as of 30 September 2018)

- **In EUR bn**

**Note:** Figures may not add up due to rounding differences.
DB Mortgage Pfandbrief Cover Pool (as of 30 September 2018)

Loan Size and Type of Use

Mortgage Loans – Size by Nominal Value

- ≤ 0.3mn EUR: 74.4%
- > 0.3mn and ≤ 1mn EUR: 7.5%
- > 1mn and ≤ 10mn EUR: 18.1%

Mortgage Loans by type of use

- Residential: 88.4%
- Commercial: 11.6%

Note: Figures may not add up due to rounding differences
DB Mortgage Pfandbrief Cover Pool (as of 30 September 2018)

Mortgage Loans by Property Type

Mortgage Loans by Property Type (Residential) In %
- Condominiums: 18.8%
- Single- and two Family Houses: 29.0%
- Multi-Family Dwellings: 52.1%

Mortgage Loans by Property Type (Commercial) In %
- Office Buildings: 44.8%
- Retail Buildings: 15.4%
- Industrial Buildings: 27.1%
- Other Commercially Used Buildings: 12.7%
DB Mortgage Pfandbrief Cover Pool (as of 30 September 2018)

Focus on German prime residential mortgages

Mortgage Loans – Regional distribution

In %

- Northrine-Westphalia: 33.3%
- Saxony-Anhalt: 1.8%
- Saxony: 5.8%
- Saarland: 0.9%
- Rhineland-Palatinate: 2.8%
- Schleswig-Holstein: 4.5%
- Thuringia: 1.7%
- Baden-Wuerttemberg: 7.2%
- Bavaria: 4.9%
- Berlin: 11.0%
- Brandenburg: 4.2%
- Bremen: 0.7%
- Hamburg: 3.9%
- Hesse: 6.9%
- Mecklenburg Western Pomerania: 3.6%
- Lower Saxony: 6.8%
- Saxony-Anhalt: 1.8%

Note: Figures may not add up due to rounding differences