



Deutsche Bank
Treasury

Deutsche Bank Mortgage Pfandbrief

Cover Pool Update – 2Q 2026

With deep dedication.

DB Mortgage Pfandbrief Cover Pool - Overview

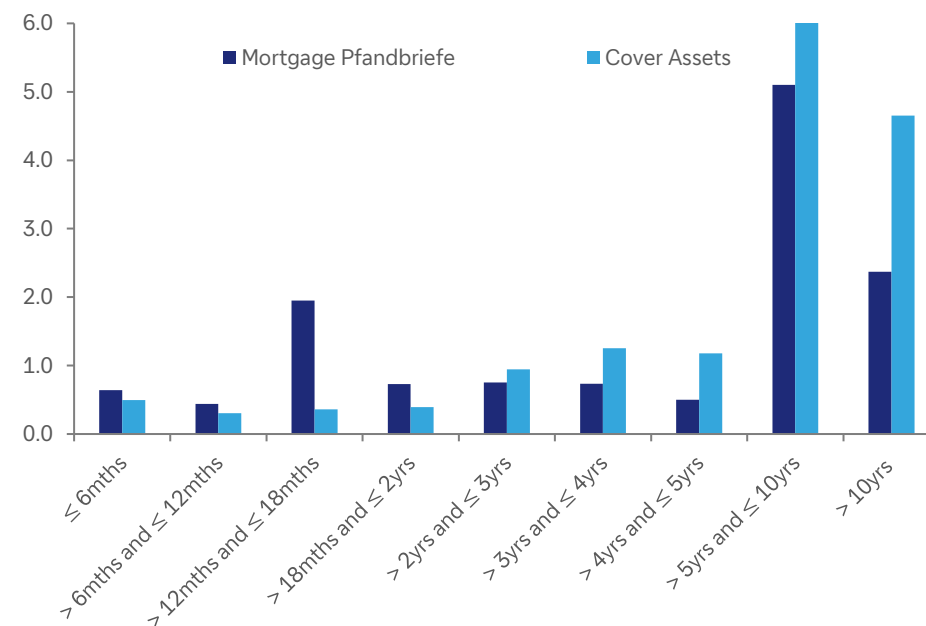


Mortgage Cover Pool – Key figures

Cover Pool	4Q 2024	4Q 2025	2Q 2026
Pfandbrief Outstanding	EUR 12.9 bn	EUR 13.5 bn	EUR 13.2 bn
Cover Pool Outstanding	EUR 15.2 bn	EUR 16.4 bn	EUR 16.0 bn
OC (as % of Outstanding Bonds)	17.10%	21.89%	21.18%
Liquid OC	EUR 733 mn	EUR 1.4 bn	EUR 653 mn
Number of loans	128,270	129,883	132,336
Volume weighted average in years of the maturity that has passed since the loan was granted	6.0	6.2	6.3
Total pool weighted avg. Loan-to-Value (LTV) ratio	53.89%	54.32%	54.24%
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 June 2026)

In EUR bn



Note: Figures may not add up due to rounding differences

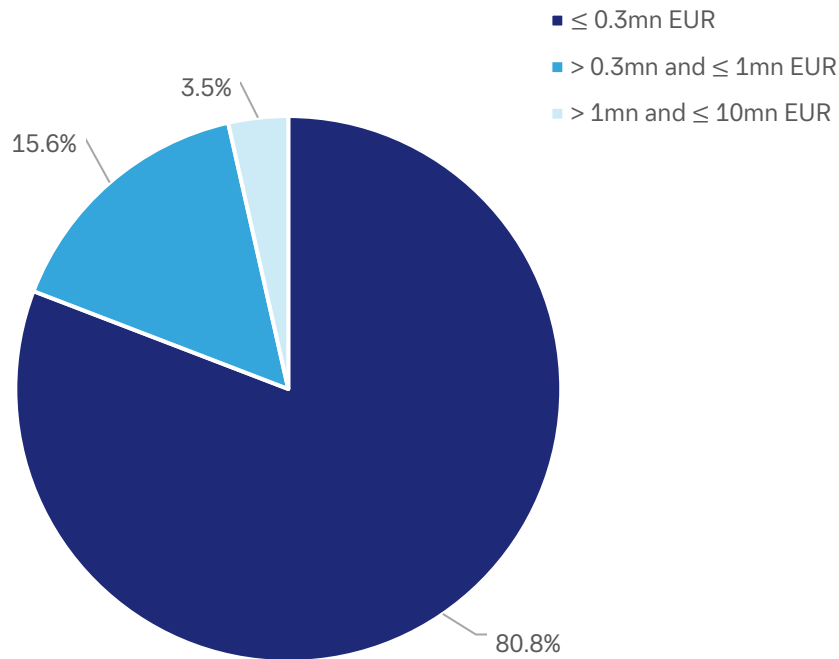
DB Mortgage Pfandbrief Cover Pool (as of 30th June 2026)



Loan Size and Type of Use

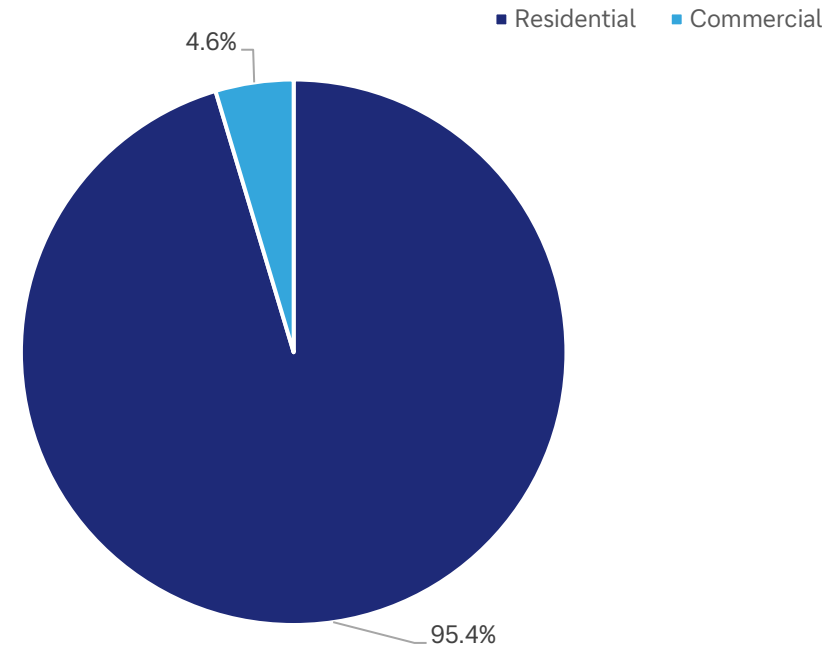
Mortgage Loans – Size by Nominal Value

In %



Mortgage Loans by type of use

In %



Note: Figures may not add up due to rounding differences

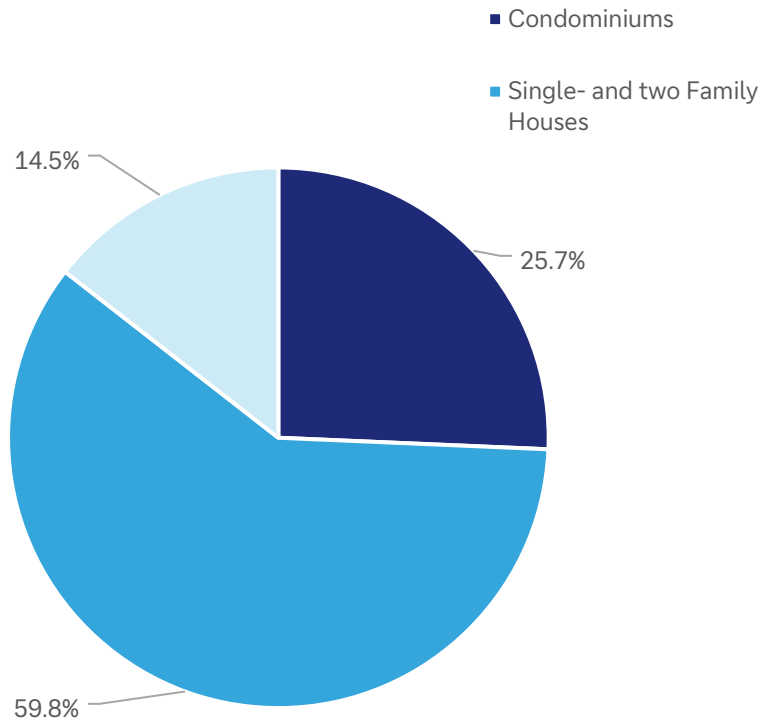
DB Mortgage Pfandbrief Cover Pool (as of 30th June 2026)



Mortgage Loans by Property Type

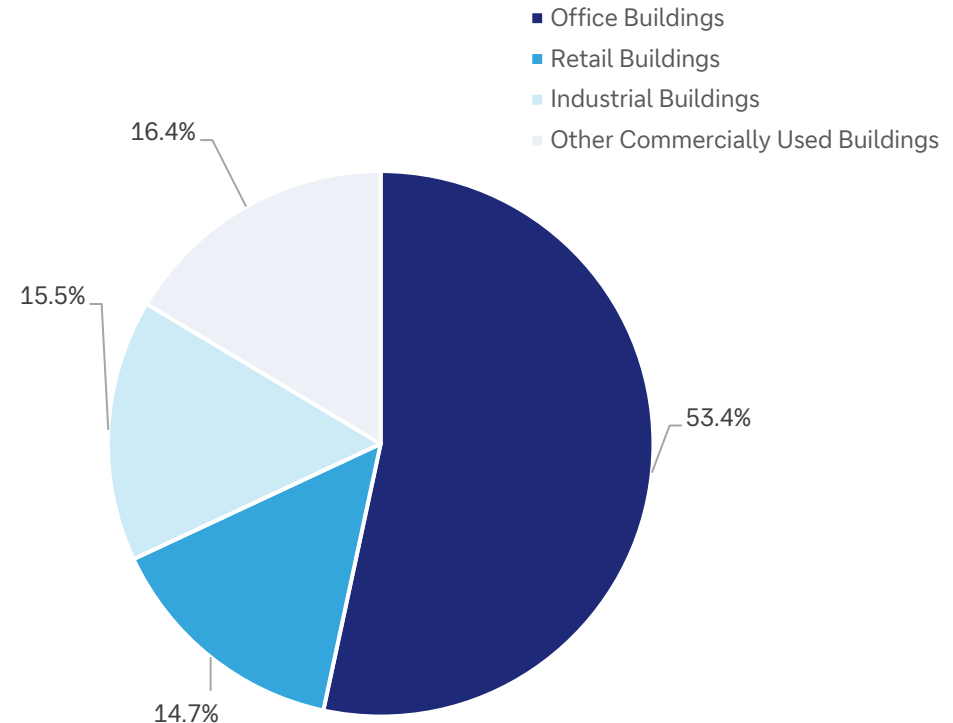
Mortgage Loans by Property Type (Residential)

In %



Mortgage Loans by Property Type (Commercial)

In %



Note: Figures may not add up due to rounding differences

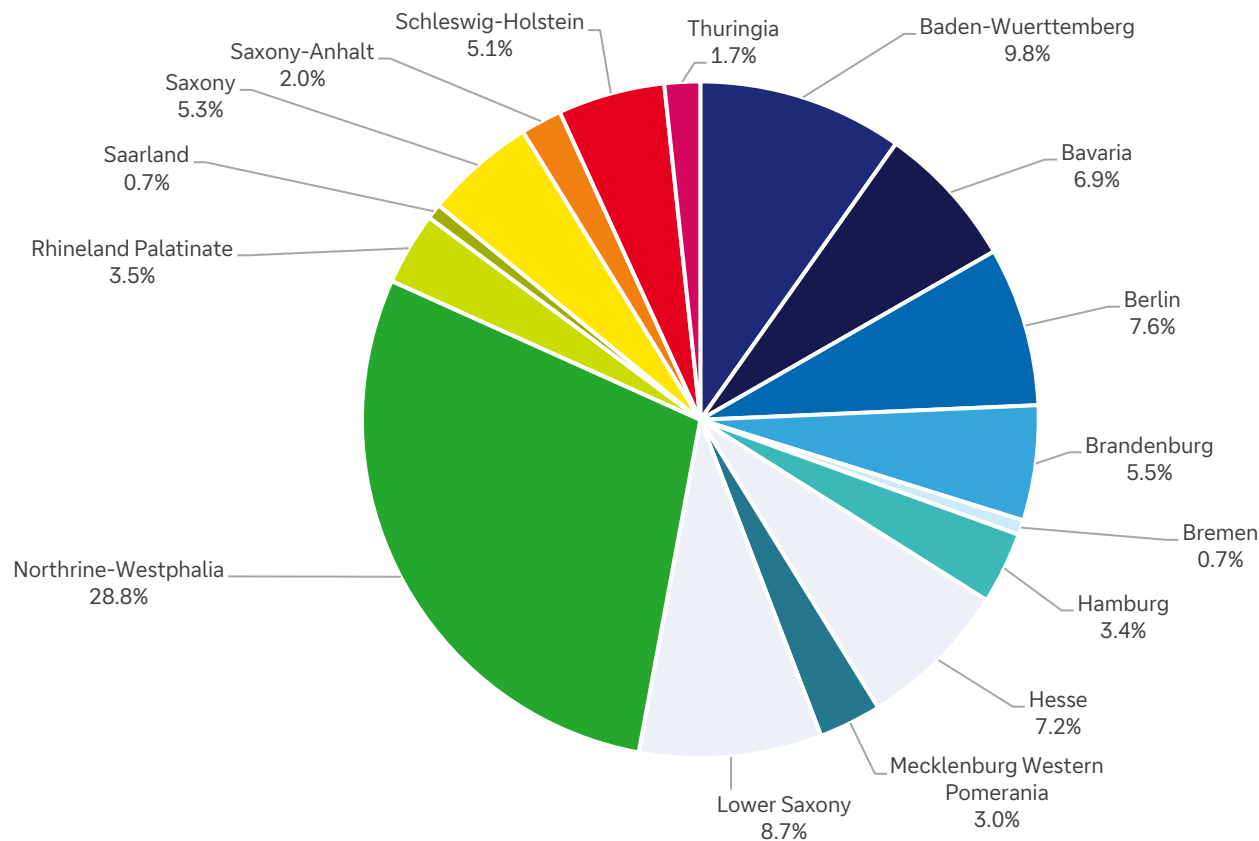
DB Mortgage Pfandbrief Cover Pool (as of 30th June 2026)



Focus on German prime residential mortgages

Mortgage Loans – Regional distribution

In %



Note: Figures may not add up due to rounding differences

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