

# Overview of mortgage cover pool

Structure as of 31/03/2019

Cover pool	
Cover pool	in EUR
<b>Total value of cover pool in EUR equivalent</b>	<b>14,709,153,343</b>
thereof loans in EUR	13,508,057,596
thereof loans in CHF	971,095,748
thereof substitute collateral in EUR equivalent	230,000,000
thereof swaps in EUR equivalent	

Pfandbrief	
Issues	in EUR
<b>Total outstanding issues in EUR equivalent</b>	<b>11,067,427,430</b>
thereof issues in EUR	10,888,552,553
thereof issues in CHF	178,874,877
<b>Nominal over-collateralisation in %</b>	<b>32.9%</b>
<b>Present value over-collateralisation in %</b>	<b>43.9%</b>

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Cover pool	
<b>LTV of cover pool</b>	
Weighted average LTV total - by AT definition	44.7%
Weighted average LTV total - by Moody's definition	64.4%

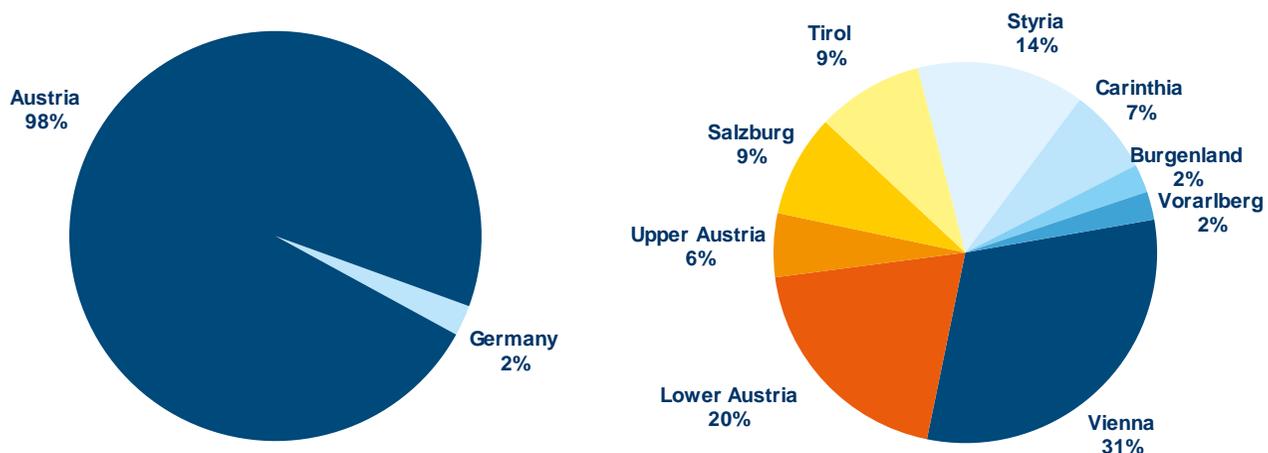
<b>Other cover pool (loans) characteristics</b>	
Residual maturity (in years)	9.0
Number of loans	90,850
Average size of loans (in EUR)	159,374
Percentage of 10 largest loans	3.1%
Percentage of bullet loans	11.5%
Percentage of fixed rate loans	30.6%

Pfandbrief	
<b>Other issues characteristics:</b>	
Number of issues	145
Average remaining life of issues	5.5
Average size of issues (in EUR million)	76.3

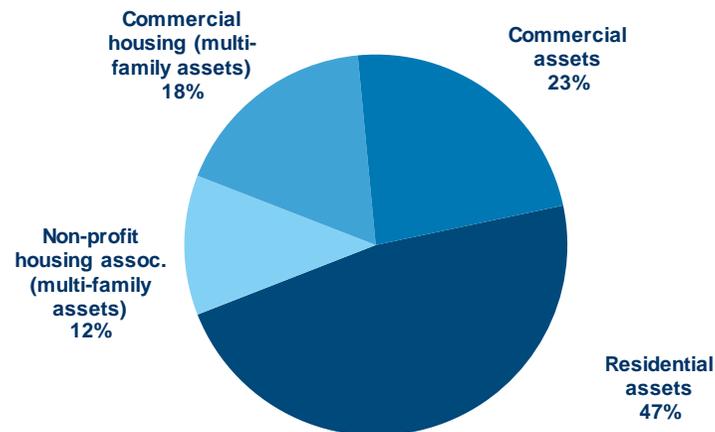
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Break-down by region in %



Break-down by property type in %



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