

Overview of public sector cover pool

Structure as of 30/06/2019

Cover pool	
Cover pool	in EUR (mn)
Total value of cover pool in EUR equivalent	3,361
thereof loans in EUR	3,281
thereof loans in CHF	10
thereof substitute collateral in EUR equivalent	70
thereof swaps in EUR equivalent	

Pfandbrief	
Issues	in EUR (mn)
Total outstanding issues in EUR equivalent	1,546
thereof issues in EUR	1,546
thereof issues in CHF	0
Nominal over-collateralisation in %	117.4%
Present value over-collateralisation in %	132.4%

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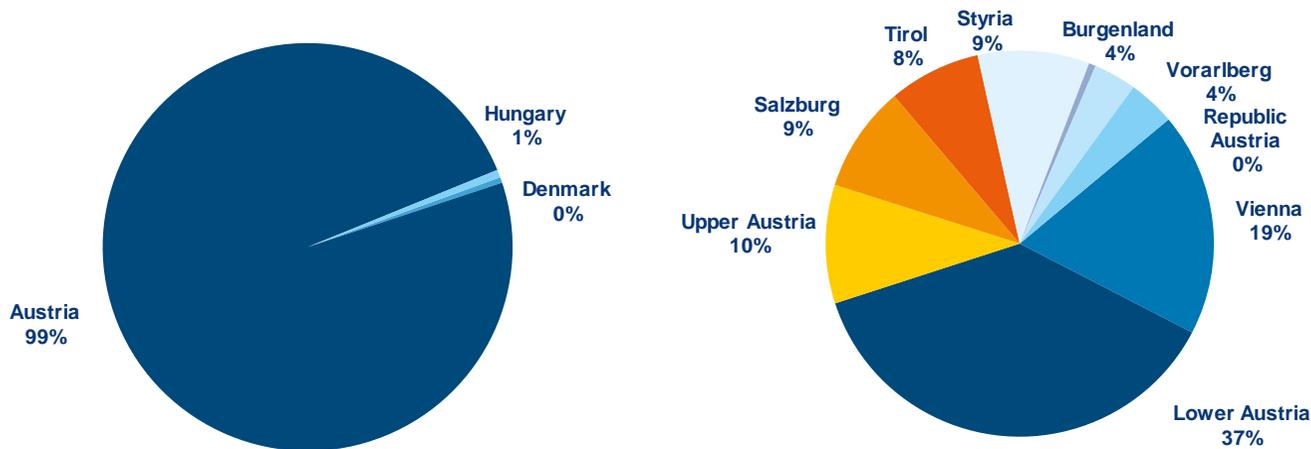
Cover pool	
Other cover pool (loans) characteristics	
Residual maturity (in years, contractual maturity)	7.2
Number of loans	5,933
Number of borrowers	1,655
Number of guarantors	361
Average size of loans (in EUR mn)	0.6
Percentage of 10 largest loans	25.3%
Percentage of bullet loans	22.0%
Percentage of fixed rate loans	31.3%

Pfandbrief	
Other issues characteristics:	
Number of issues	15
Average remaining life of issues	6.8
Average size of issues (in EUR mn)	103.1

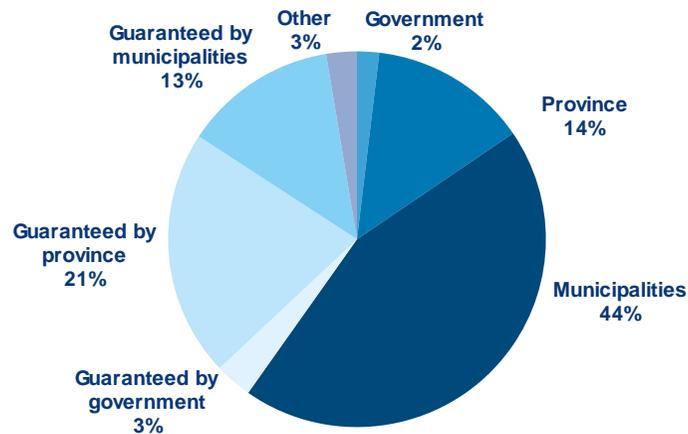
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Break-down by region in %



Break-down by type of borrower / guarantor in %



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