

Overview of public sector cover pool

Structure as of 30/06/2020

Cover pool	
Cover pool	in EUR (mn)
Total value of cover pool in EUR equivalent	3,532
thereof loans in EUR	3,443
thereof loans in CHF	9
thereof substitute collateral in EUR equivalent	80
thereof swaps in EUR equivalent	

Pfandbrief	
Issues	in EUR (mn)
Total outstanding issues in EUR equivalent	2,016
thereof issues in EUR	2,016
thereof issues in CHF	0
Nominal over-collateralisation in %	75.2%
Present value over-collateralisation in %	86.5%

Overview of public sector cover pool

Structure as of 30/06/2020

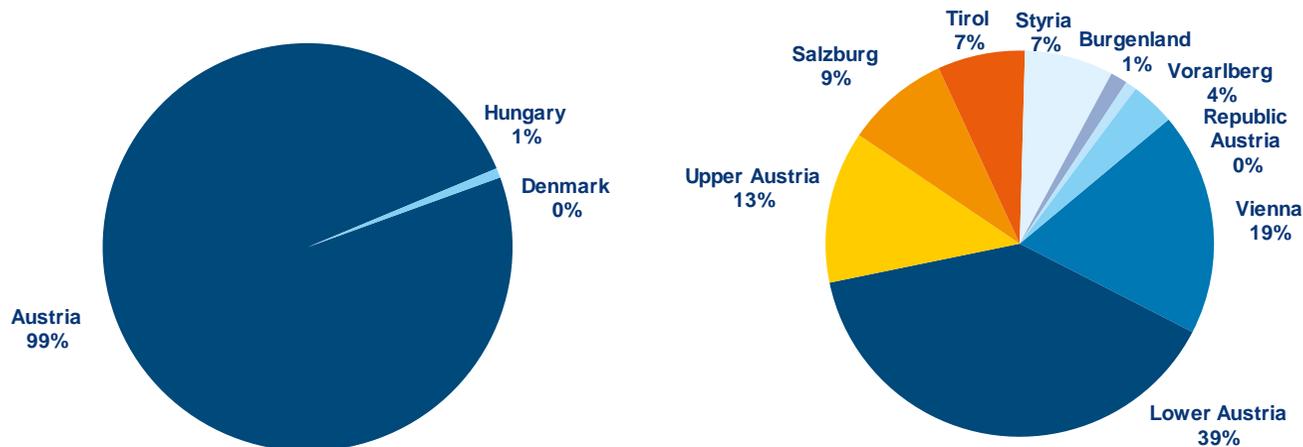
Cover pool	
Other cover pool (loans) characteristics	
Residual maturity (in years, contractual maturity)	6.8
Number of loans	5,996
Number of borrowers	1,707
Number of guarantors	356
Average size of loans (in EUR mn)	0.6
Percentage of 10 largest loans	24.5%
Percentage of bullet loans	27.4%
Percentage of fixed rate loans	30.7%

Pfandbrief	
Other issues characteristics:	
Number of issues	12
Average remaining life of issues	6.1
Average size of issues (in EUR mn)	168.0

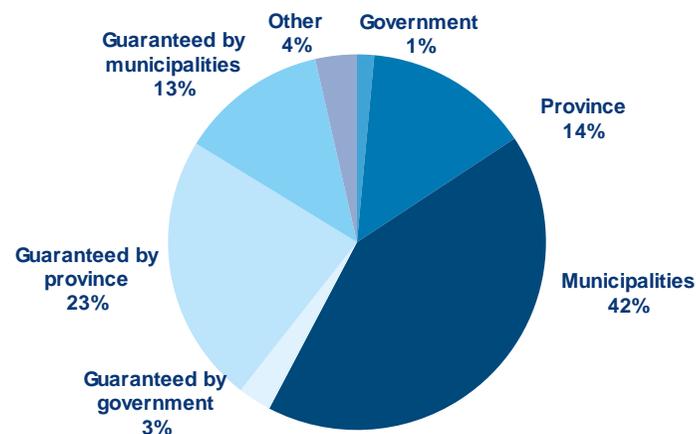
Overview of public sector cover pool

Structure as of 30/06/2020

Break-down by region in %



Break-down by type of borrower / guarantor in %



Overview of public sector cover pool

Structure as of 30/06/2020

