

Overview of public sector cover pool

Structure as of 30/06/2021

Cover pool	
Cover pool	in EUR (mn)
Total value of cover pool in EUR equivalent	3,897
thereof loans in EUR	3,798
thereof loans in CHF	7
thereof substitute collateral in EUR equivalent	92
thereof swaps in EUR equivalent	

Pfandbrief	
Issues	in EUR (mn)
Total outstanding issues in EUR equivalent	2,986
thereof issues in EUR	2,986
thereof issues in CHF	0
Nominal over-collateralisation in %	30.5%
Present value over-collateralisation in %	37.7%

Overview of public sector cover pool

Structure as of 30/06/2021

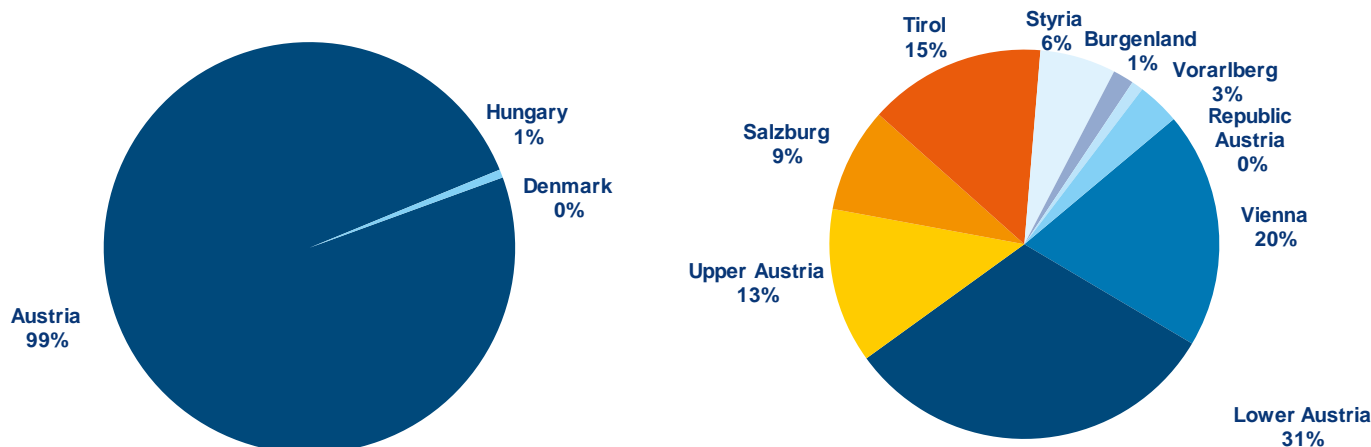
Cover pool	
Other cover pool (loans) characteristics	
Residual maturity (in years, contractual maturity)	5.9
Number of loans	9,059
Number of borrowers	4,859
Number of guarantors	331
Average size of loans (in EUR mn)	0.4
Percentage of 10 largest loans	24.3%
Percentage of bullet loans	22.6%
Percentage of fixed rate loans	38.2%

Pfandbrief	
Other issues characteristics:	
Number of issues	11
Average remaining life of issues	5.2
Average size of issues (in EUR mn)	271.5

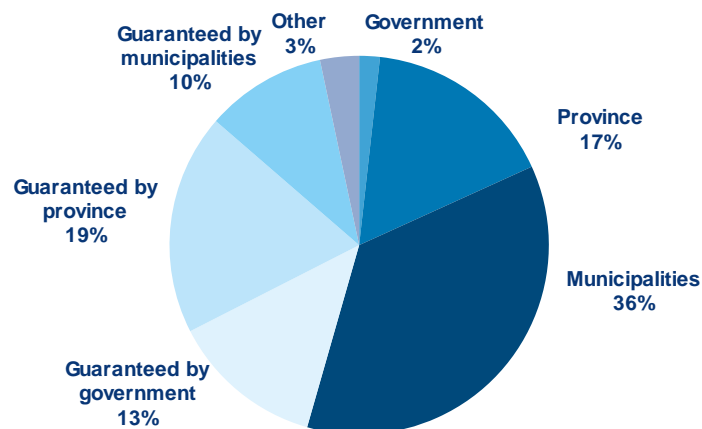
Overview of public sector cover pool

Structure as of 30/06/2021

Break-down by region in %



Break-down by type of borrower / guarantor in %



Overview of public sector cover pool

Structure as of 30/06/2021

