

# Overview of mortgage cover pool

Structure as of 30/06/2018

Cover pool	
Cover pool	in EUR
<b>Total value of cover pool in EUR equivalent</b>	<b>13,925,764,259</b>
thereof loans in EUR	12,883,886,573
thereof loans in CHF	811,877,686
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>11,227,621,104</b>
thereof issues in EUR	11,054,745,322
thereof issues in CHF	172,875,782
<b>Nominal over-collateralisation in %</b>	<b>24.0%</b>
<b>Present value over-collateralisation in %</b>	<b>20.2%</b>

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Cover pool	
<b>LTV of cover pool</b>	
Weighted average LTV total - by AT definition	44%
Weighted average LTV total - by Moody's definition	64%

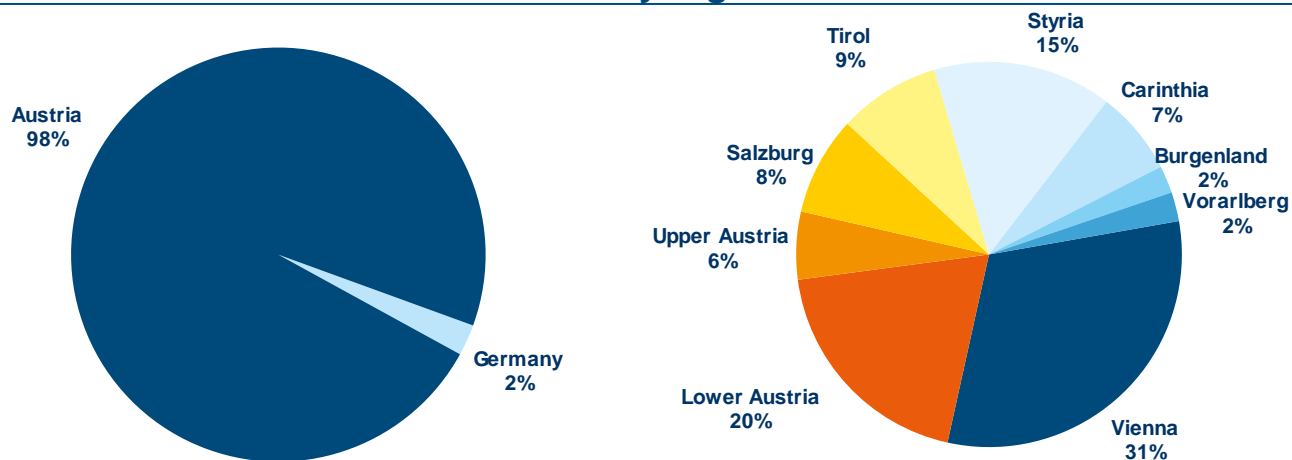
<b>Other cover pool (loans) characteristics</b>	
Residual maturity (in years)	8.9
Number of loans	88,262
Average size of loans (in EUR)	155,172
Percentage of 10 largest loans	3.7%
Percentage of bullet loans	12.7%
Percentage of fixed rate loans	26.5%

Pfandbrief	
<b>Other issues characteristics:</b>	
Number of issues	156
Average remaining life of issues	6.2
Average size of issues (in EUR million)	72.0

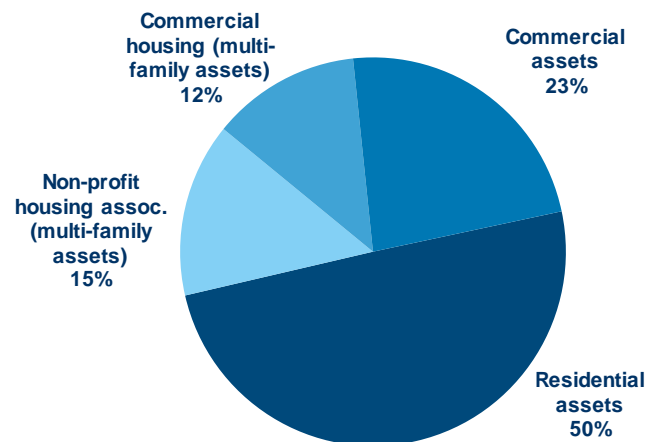
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Break-down by region in %



Break-down by property type in %



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