

# Overview of public sector cover pool

Structure as of 31/03/2018

<b>Cover pool</b>	
<b>Cover pool</b>	<b>in EUR</b>
<b>Total value of cover pool in EUR equivalent</b>	<b>3,472,088,753</b>
thereof loans in EUR	3,388,944,335
thereof loans in CHF	13,144,418
thereof substitute collateral in EUR equivalent	70,000,000
thereof swaps in EUR equivalent	

<b>Pfandbrief</b>	
<b>Issues</b>	<b>in EUR</b>
<b>Total outstanding issues in EUR equivalent</b>	<b>2,319,024,269</b>
thereof issues in EUR	2,319,024,269
thereof issues in CHF	0
<b>Nominal over-collateralisation in %</b>	<b>49.7%</b>
<b>Present value over-collateralisation in %</b>	<b>51.4%</b>

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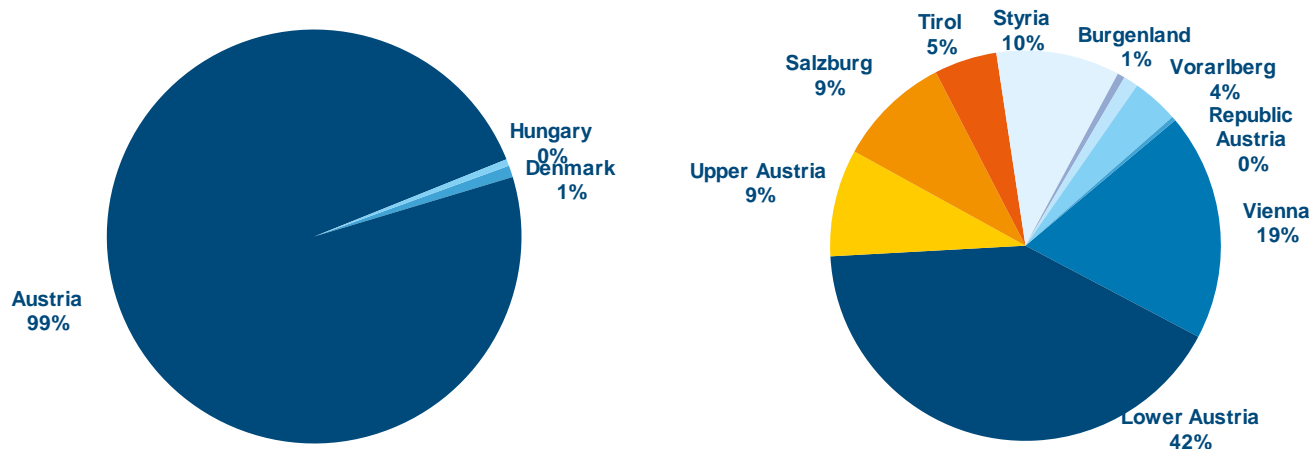
Cover pool	
<b>Other cover pool (loans) characteristics</b>	
Residual maturity (in years, contractual maturity)	13.3
Average seasoning (in years)	5.1
Number of loans	6,155
Number of borrowers	1,694
Number of guarantors	376
Average size of loans (in EUR)	552,736
Percentage of 10 largest loans	28.3%
Percentage of 10 largest guarantors	28.3%
Percentage of bullet loans	23.9%
Percentage of fixed rate loans	25.7%

Pfandbrief	
<b>Other issues characteristics:</b>	
Number of issues	22
Average remaining life of issues	5.5
Average size of issues (in EUR million)	105.4

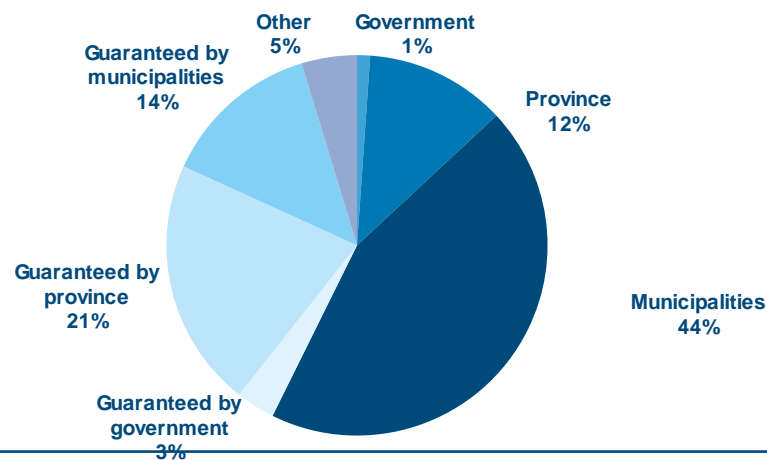
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Break-down by region in %



Break-down by type of borrower / guarantor in %



# Overview of public sector cover pool

## Structure as of 31/03/2018

