



DEUTSCHE  
PFANDBRIEFBANK

# Mortgage Cover Pool

30/06/2021



# Cover Pools

## Mortgage Cover Pool



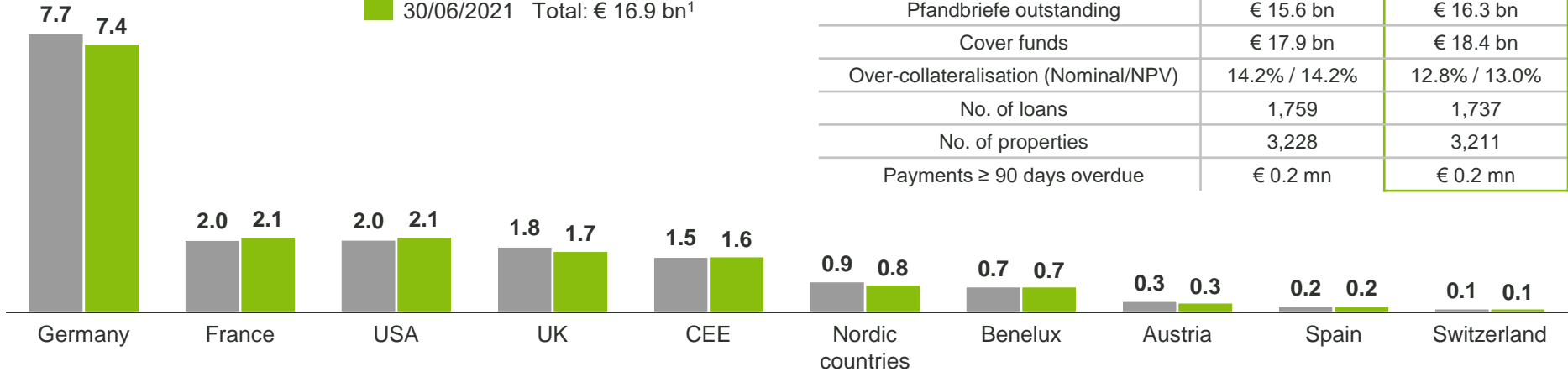
COVERED BOND  
· LABEL ·



### Cover funds by region

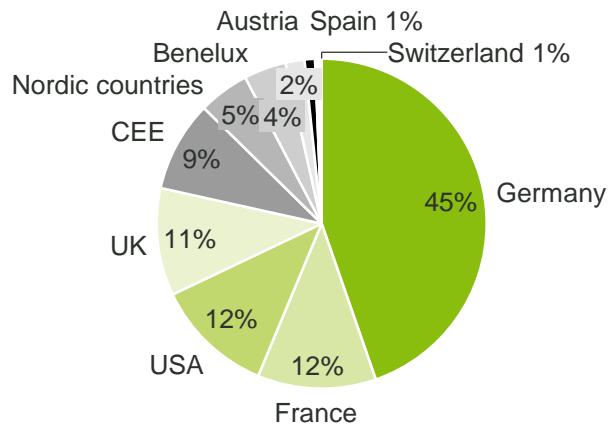
€ bn (nominal)

■ 31/03/2021 Total: € 17.3 bn<sup>1</sup>  
■ 30/06/2021 Total: € 16.9 bn<sup>1</sup>

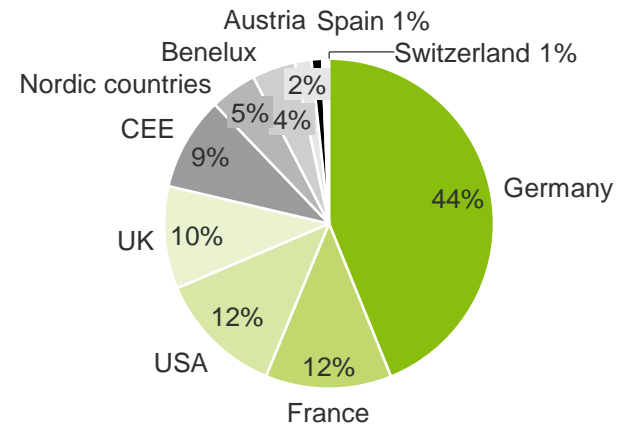


Mortgage cover pool (nominal)	31/03/2021	30/06/2021
Pfandbriefe outstanding	€ 15.6 bn	€ 16.3 bn
Cover funds	€ 17.9 bn	€ 18.4 bn
Over-collateralisation (Nominal/NPV)	14.2% / 14.2%	12.8% / 13.0%
No. of loans	1,759	1,737
No. of properties	3,228	3,211
Payments ≥ 90 days overdue	€ 0.2 mn	€ 0.2 mn

### 31/03/2021



### 30/06/2021



Note: Figures may not add up due to rounding <sup>1</sup> Excl. additional cover assets (substitute collateral)

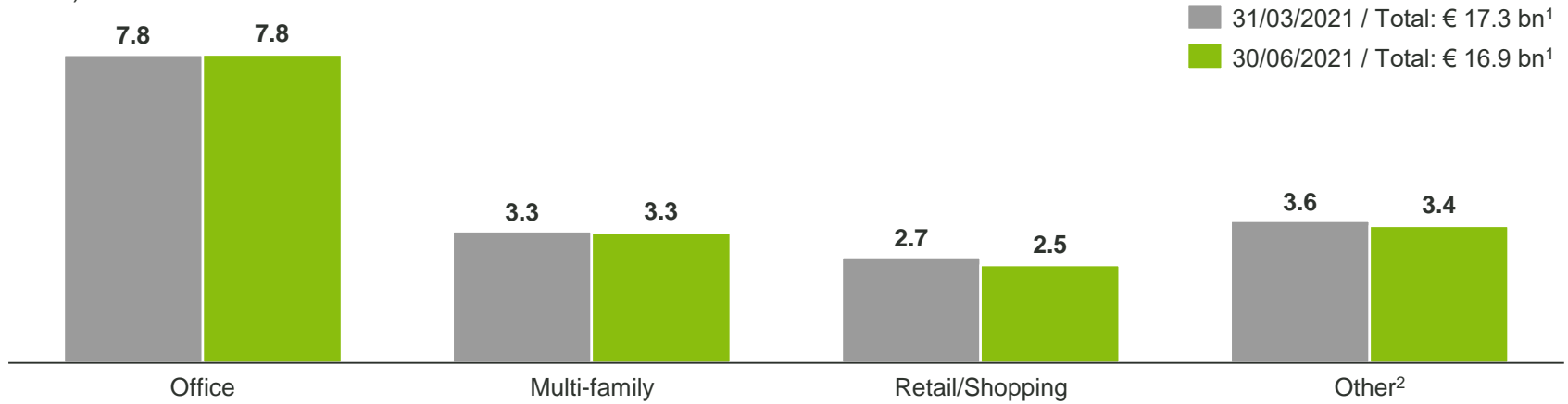
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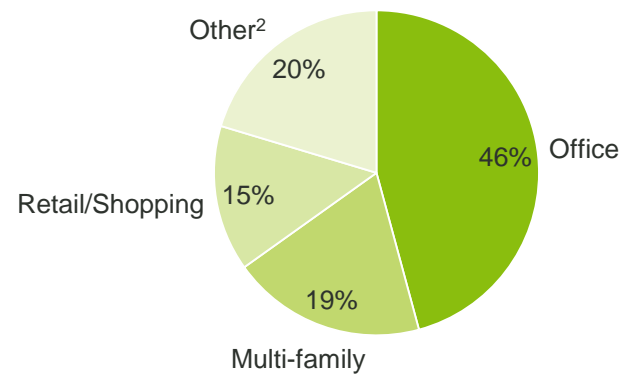
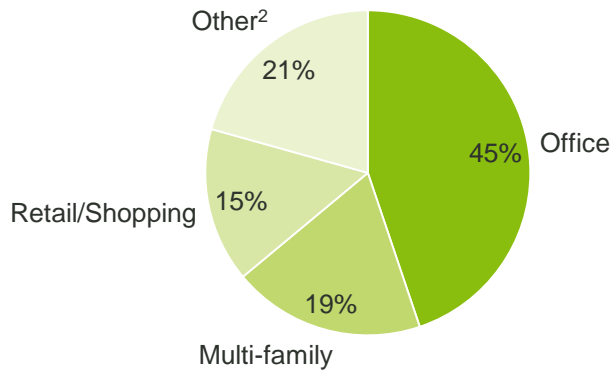
### Cover funds by property type

€ bn (nominal)



31/03/2021

30/06/2021



Note: Figures may not add up due to rounding 1 Excl. additional cover assets (substitute collateral) 2 Incl. logistics, hotels, other commercially used buildings as well as building land

# Cover Pools

## Mortgage Cover Pool



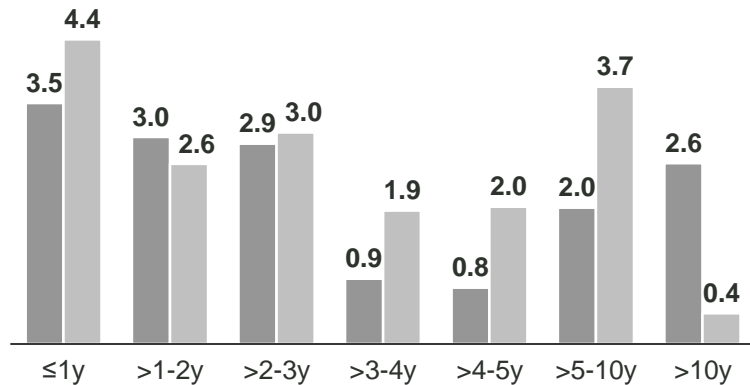
COVERED BOND  
· LABEL ·



### Maturity profile<sup>1</sup>

31/03/2021: € bn (nominal)

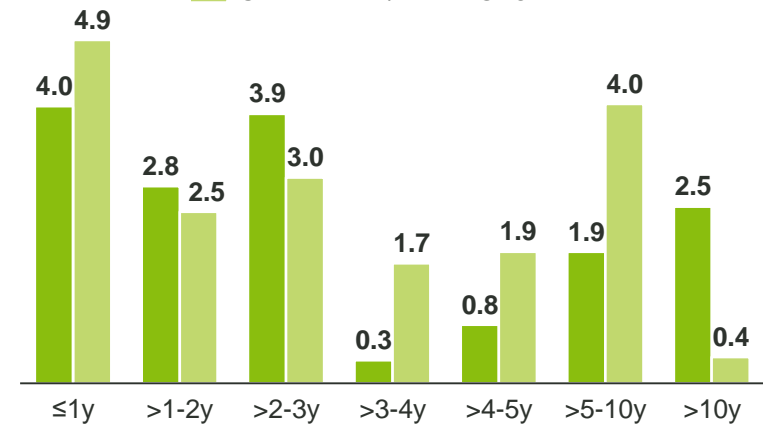
■ Pfandbriefe outstanding / Total: € 15.6 bn  
■ Cover funds / Total: € 17.9 bn



### Maturity profile<sup>1</sup>

30/06/2021: € bn (nominal)

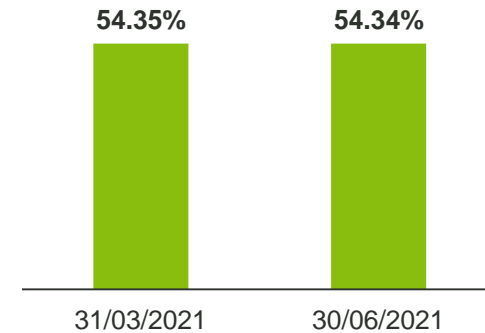
■ Pfandbriefe outstanding / Total: € 16.3 bn  
■ Cover funds / Total: € 18.4 bn



### Volume-weighted average time in years



### Weighted average loan-to-value ratio



Note: Figures may not add up due to rounding <sup>1</sup> Fixed-interest period of cover assets; legal maturity of Pfandbriefe outstanding

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