

Overview of mortgage cover pool

Structure as of 30/09/2020

Cover pool	
Cover pool	in EUR (mn)
Total value of cover pool in EUR equivalent	21,595
thereof loans in EUR	19,939
thereof loans in CHF	1,336
thereof substitute collateral in EUR equivalent	320
thereof swaps in EUR equivalent	

Pfandbrief	
Issues	in EUR (mn)
Total outstanding issues in EUR equivalent	15,237
thereof issues in EUR	15,052
thereof issues in CHF	185
Nominal over-collateralisation in %	41.7%
Present value over-collateralisation in %	56.4%

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Cover pool	
LTV of cover pool	
Weighted average LTV total (unindexed)	71%
Weighted average LTV total (indexed)	69%

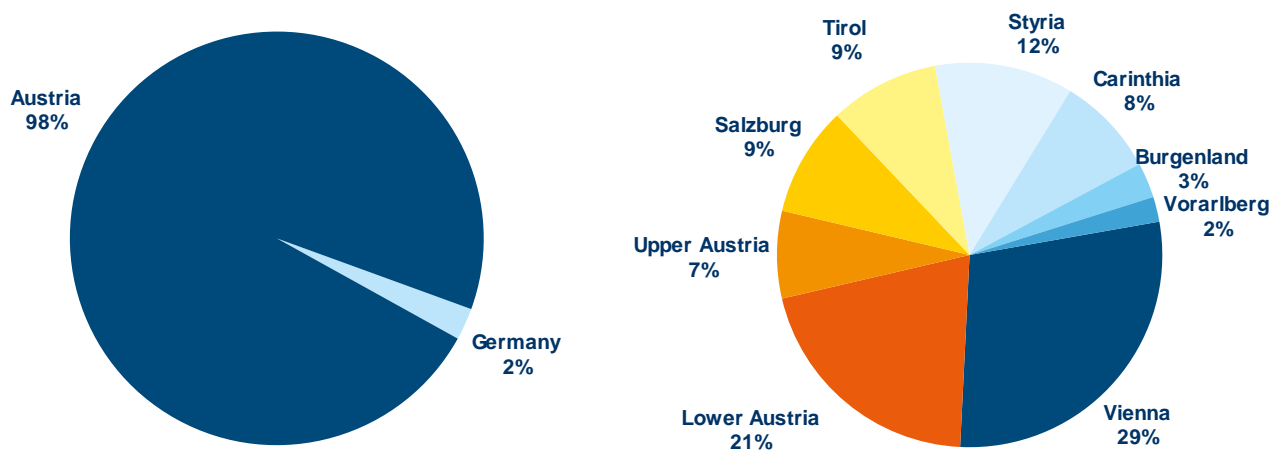
Other cover pool (loans) characteristics	
Residual maturity (in years)	9.2
Number of loans	98,715
Average size of loans (in EUR mn)	0.2
Percentage of 10 largest loans	2.7%
Percentage of bullet loans	13.4%
Percentage of fixed rate loans	36.1%

Pfandbrief	
Other issues characteristics:	
Number of issues	139
Average remaining life of issues	5.5
Average size of issues (in EUR mn)	109.6

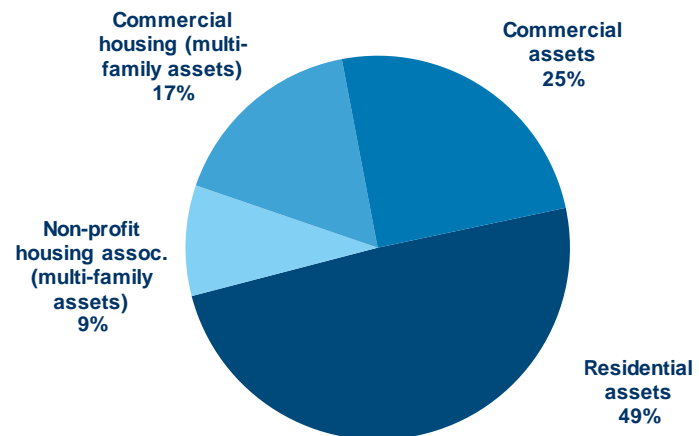
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Break-down by region in %



Break-down by property type in %



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