

# Overview of mortgage cover pool

## Structure as of 31/03/2021

Cover pool	
Cover pool	in EUR (mn)
<b>Total value of cover pool in EUR equivalent</b>	<b>22,232</b>
thereof loans in EUR	20,706
thereof loans in CHF	1,155
thereof substitute collateral in EUR equivalent	371
thereof swaps in EUR equivalent	

Pfandbrief	
Issues	in EUR (mn)
<b>Total outstanding issues in EUR equivalent</b>	<b>16,805</b>
thereof issues in EUR	16,624
thereof issues in CHF	181
<b>Nominal over-collateralisation in %</b>	<b>32.3%</b>
<b>Present value over-collateralisation in %</b>	<b>46.4%</b>

# Overview of mortgage cover pool

## Structure as of 31/03/2021

Cover pool	
<b>LTV of cover pool</b>	
Weighted average LTV total (unindexed)	69%
Weighted average LTV total (indexed)	66%

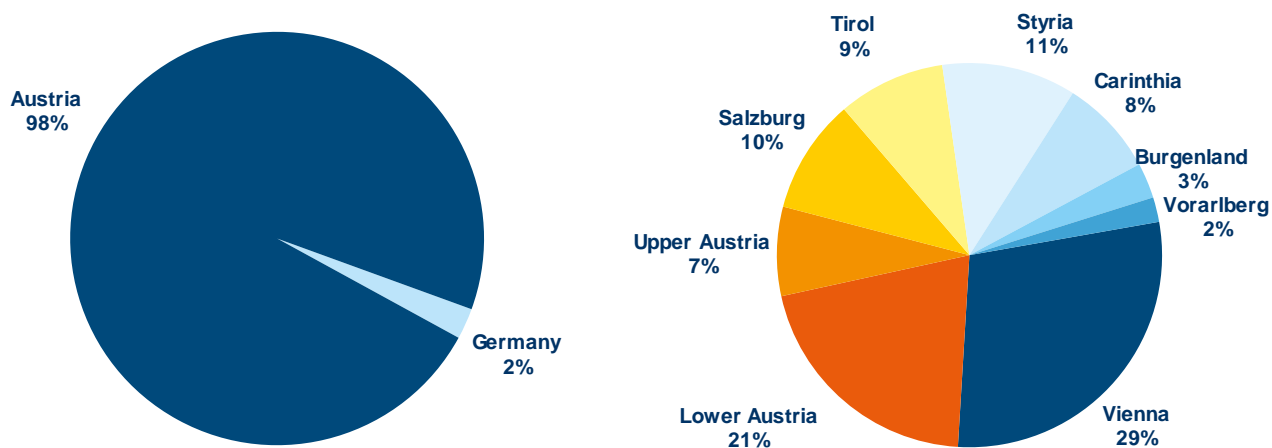
<b>Other cover pool (loans) characteristics</b>	
Residual maturity (in years)	9.4
Number of loans	99,441
Average size of loans (in EUR mn)	0.2
Percentage of 10 largest loans	2.6%
Percentage of bullet loans	13.1%
Percentage of fixed rate loans	37.9%

Pfandbrief	
<b>Other issues characteristics:</b>	
Number of issues	120
Average remaining life of issues	5.8
Average size of issues (in EUR mn)	140.0

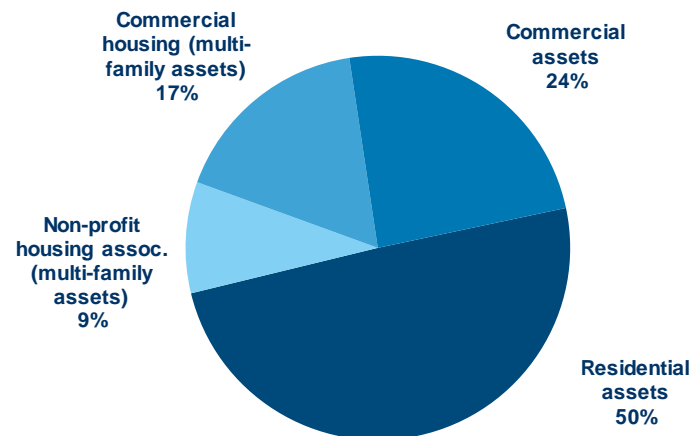
# Overview of mortgage cover pool

Structure as of 31/03/2021

Break-down by region in %



Break-down by property type in %



# Overview of mortgage cover pool

## Structure as of 31/03/2021

