

Overview of mortgage cover pool

Structure as of 30/09/2021

Cover pool	
Cover pool	in EUR (mn)
Total value of cover pool in EUR equivalent	23,744
thereof loans in EUR	22,289
thereof loans in CHF	1,067
thereof substitute collateral in EUR equivalent	387
thereof swaps in EUR equivalent	

Pfandbrief	
Issues	in EUR (mn)
Total outstanding issues in EUR equivalent	17,655
thereof issues in EUR	17,470
thereof issues in CHF	184
Nominal over-collateralisation in %	34.5%
Present value over-collateralisation in %	48.8%

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Cover pool	
LTV of cover pool	
Weighted average LTV total (unindexed)	68%
Weighted average LTV total (indexed)	66%

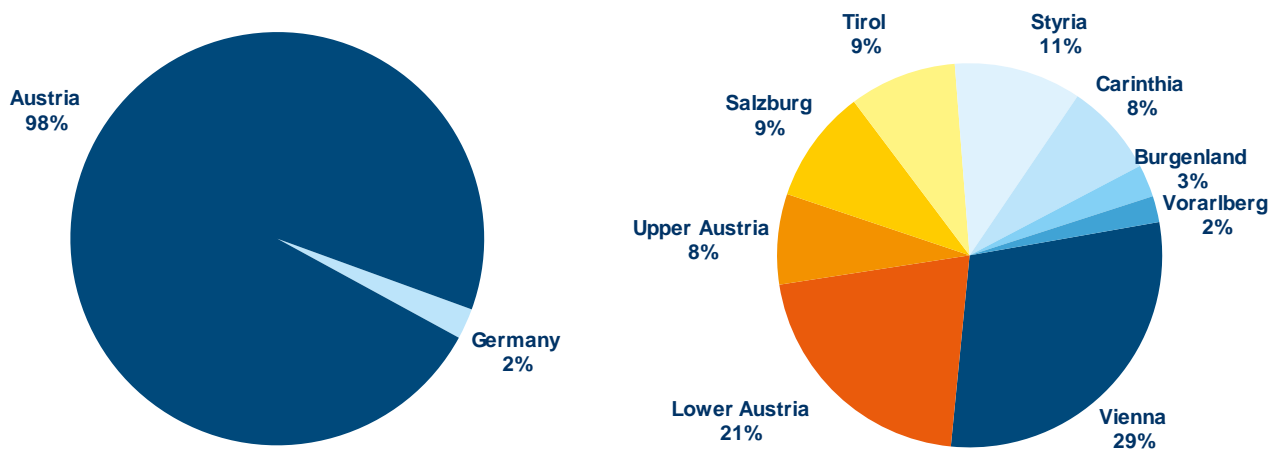
Other cover pool (loans) characteristics	
Residual maturity (in years)	9.3
Number of loans	102,581
Average size of loans (in EUR mn)	0.2
Percentage of 10 largest loans	2.6%
Percentage of bullet loans	13.3%
Percentage of fixed rate loans	41.4%

Pfandbrief	
Other issues characteristics:	
Number of issues	112
Average remaining life of issues	5.5
Average size of issues (in EUR mn)	157.6

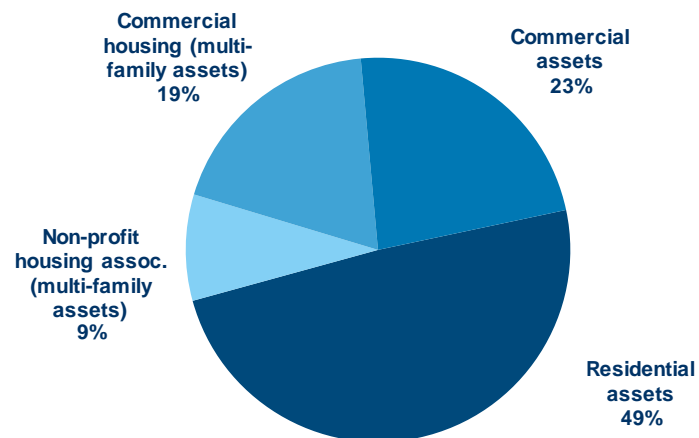
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Break-down by region in %



Break-down by property type in %



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