

Overview of mortgage cover pool

Structure as of 30/06/2022

Cover pool	
Cover pool	in EUR (mn)
Total value of cover pool in EUR equivalent	25,561
thereof loans in EUR	24,167
thereof loans in CHF	1,007
thereof substitute collateral in EUR equivalent	387
thereof swaps in EUR equivalent	

Pfandbrief	
Issues	in EUR (mn)
Total outstanding issues in EUR equivalent	18,110
thereof issues in EUR	17,910
thereof issues in CHF	200
Nominal over-collateralisation in %	41.2%
Present value over-collateralisation in %	53.9%

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Cover pool	
LTV of cover pool	
Weighted average LTV total (unindexed)	68%
Weighted average LTV total (indexed)	65%

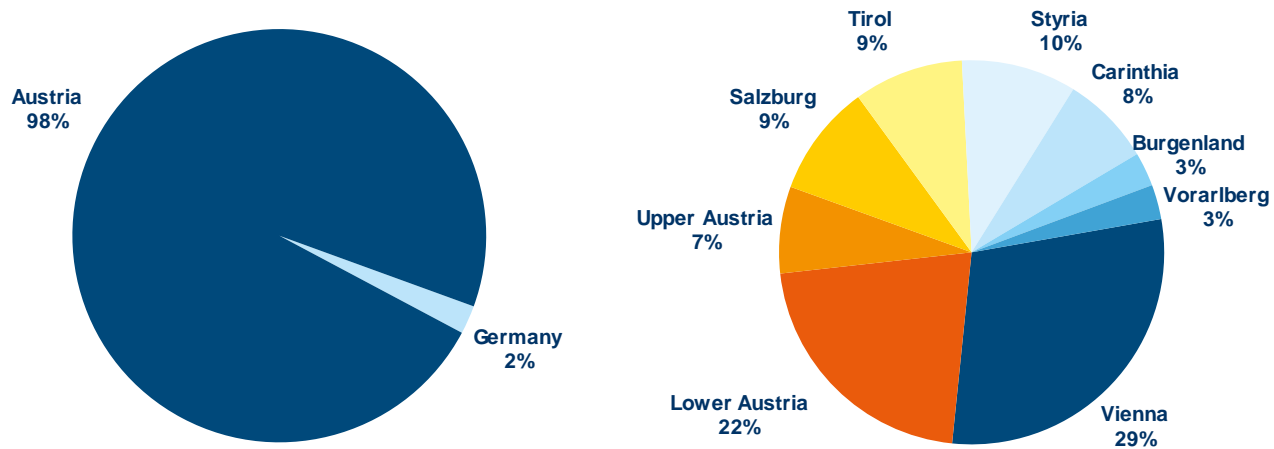
Other cover pool (loans) characteristics	
Residual maturity (in years)	9.8
Number of loans	107,152
Average size of loans (in EUR mn)	0.2
Percentage of 10 largest loans	2.4%
Percentage of bullet loans	12.8%
Percentage of fixed rate loans	45.2%

Pfandbrief	
Other issues characteristics:	
Number of issues	107
Average remaining life of issues	5.4
Average size of issues (in EUR mn)	169.3

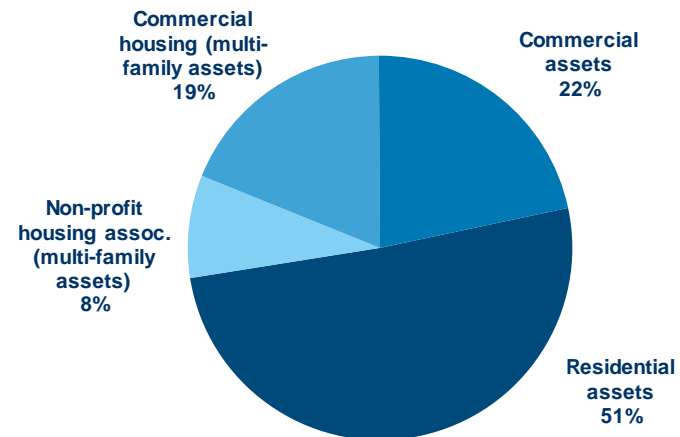
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Break-down by region in %



Break-down by property type in %



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