

# Overview of mortgage cover pool

## Structure as of 30/09/2022

Cover pool	
Cover pool	in EUR (mn)
<b>Total value of cover pool in EUR equivalent</b>	<b>25,794</b>
thereof loans in EUR	24,800
thereof loans in CHF	994
thereof substitute collateral in EUR equivalent	0
thereof swaps in EUR equivalent	

Pfandbrief	
Issues	in EUR (mn)
<b>Total outstanding issues in EUR equivalent</b>	<b>18,849</b>
thereof issues in EUR	18,640
thereof issues in CHF	209
<b>Nominal over-collateralisation in %</b>	<b>34.8%</b>
<b>Present value over-collateralisation in %</b>	<b>45.7%</b>

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Cover pool	
<b>LTV of cover pool</b>	
Weighted average LTV total (unindexed)	68%
Weighted average LTV total (indexed)	65%

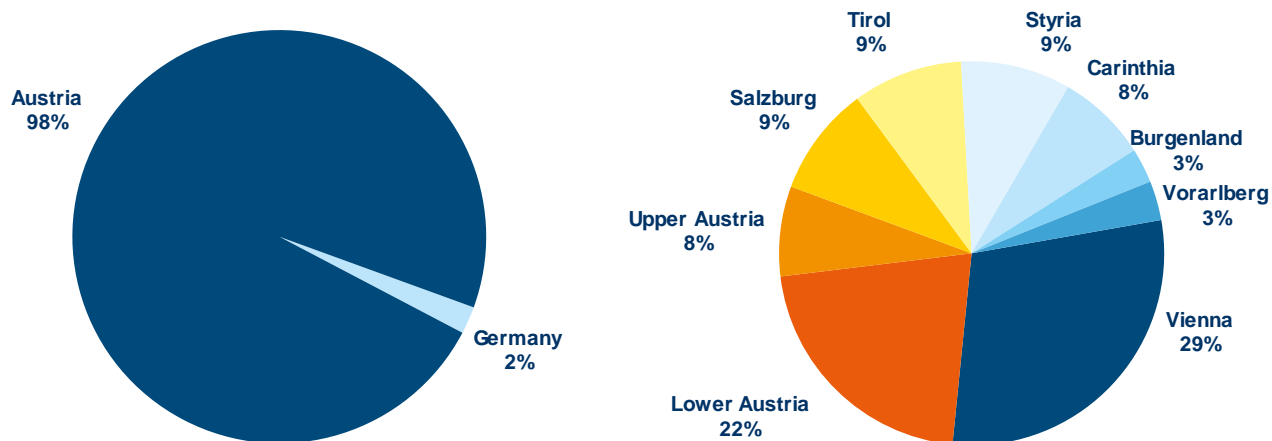
<b>Other cover pool (loans) characteristics</b>	
Residual maturity (in years)	10.1
Number of loans	109,761
Average size of loans (in EUR mn)	0.2
Percentage of 10 largest loans	2.4%
Percentage of bullet loans	12.8%
Percentage of fixed rate loans	46.3%

Pfandbrief	
<b>Other issues characteristics:</b>	
Number of issues	105
Average remaining life of issues	5.3
Average size of issues (in EUR mn)	179.5

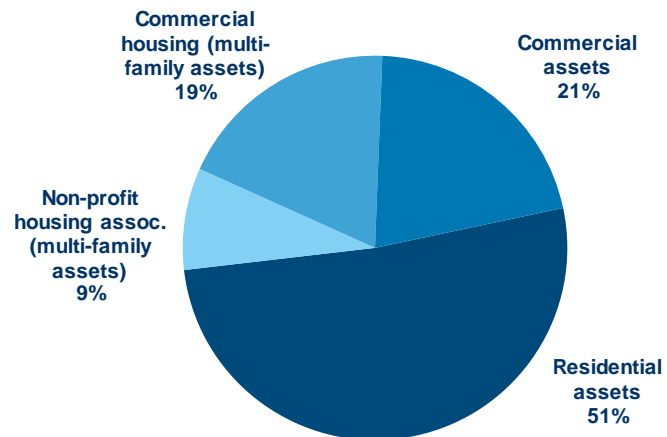
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Break-down by region in %



Break-down by property type in %



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