

Overview of mortgage cover pool – structure as of 31/03/2023

Cover pool

Cover pool	in EUR (mn)
Total value of cover pool in EUR equivalent	27,935
thereof loans in EUR	27,059
thereof loans in CHF	876
thereof substitute collateral in EUR equivalent	0
thereof swaps in EUR equivalent	0

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Issues	in EUR (mn)
Total outstanding issues in EUR equivalent	21,053
thereof issues in EUR	20,853
thereof issues in CHF	200
Nominal over-collateralisation in %	30.7%
Present value over-collateralisation in %	41.2%

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LTV of cover pool

Weighted average LTV total (unindexed)	67%
Weighted average LTV total (indexed)	61%

Other cover pool (loans) characteristics

Residual maturity (in years)	10.1
Number of loans	111,856
Average size of loans (in EUR mn)	0.2
Percentage of 10 largest loans	2.7%
Percentage of bullet loans	13.9%
Percentage of fixed rate loans	47.6%

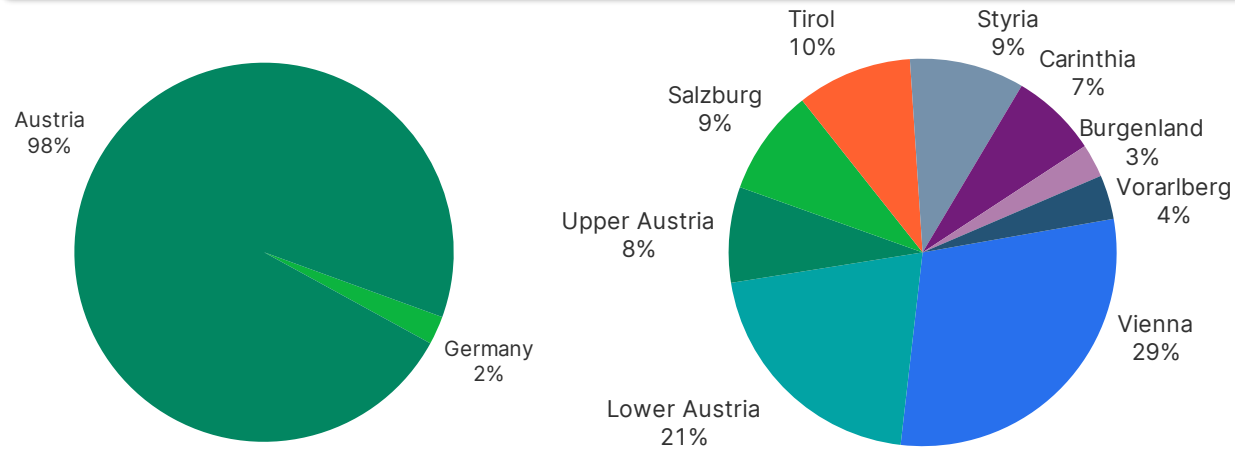
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Other issues characteristics:

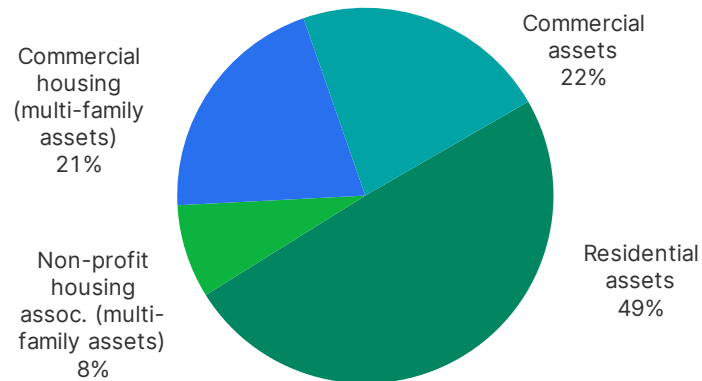
Number of issues	107
Average remaining life of issues	5.3
Average size of issues (in EUR mn)	196.8

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Break-down by region in %



Break-down by property type in %



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