

Overview of mortgage cover pool – structure as of 30/06/2023

Cover pool

Cover pool	in EUR (mn)
Total value of cover pool in EUR equivalent	29,132
thereof loans in EUR	28,280
thereof loans in CHF	852
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	22,015
thereof issues in EUR	21,811
thereof issues in CHF	205
Nominal over-collateralisation in %	30.3%
Present value over-collateralisation in %	40.7%

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LTV of cover pool

Weighted average LTV total (unindexed)	66%
Weighted average LTV total (indexed)	60%

Other cover pool (loans) characteristics

Residual maturity (in years)	10.1
Number of loans	112,596
Average size of loans (in EUR mn)	0.3
Percentage of 10 largest loans	2.7%
Percentage of bullet loans	14.3%
Percentage of fixed rate loans	48.6%

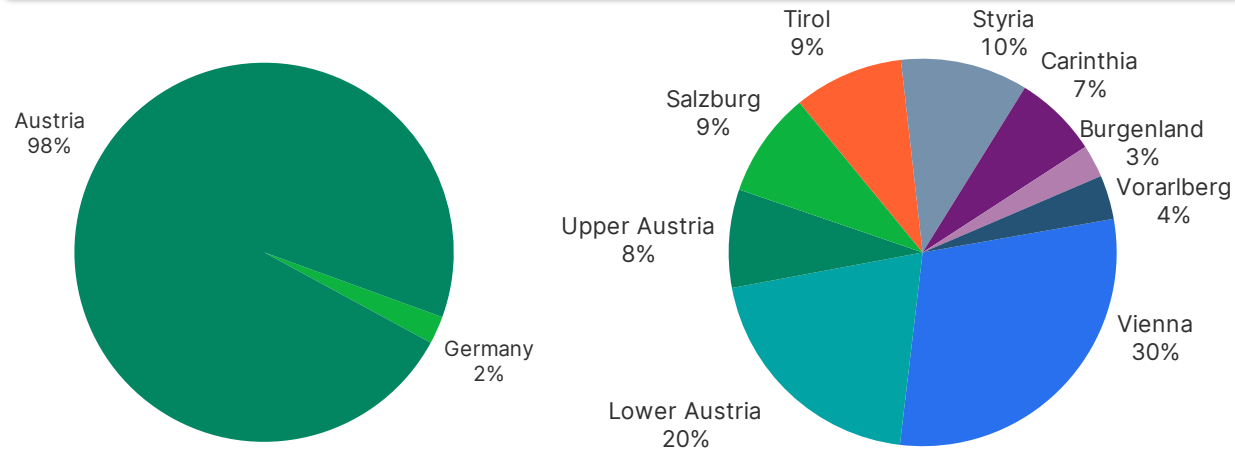
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Other issues characteristics:

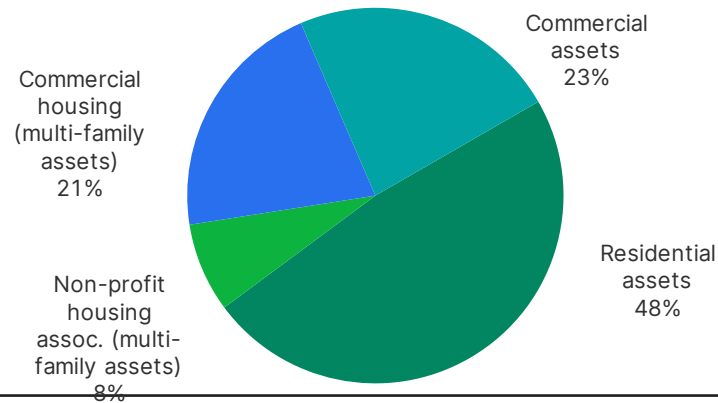
Number of issues	93
Average remaining life of issues	5.0
Average size of issues (in EUR mn)	236.7

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Break-down by region in %



Break-down by property type in %



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