

## Harmonised Transparency Template

Belgium

**BNP PARIBAS FORTIS**

Reporting Date: 30/9/2017

Cut-off Date: 30/9/2017



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Field Number	1. Basic Facts				
G.1.1.1	Country	Belgium			
G.1.1.2	Issuer Name	BNP Paribas Fortis S/ANV			
G.1.1.3	Link to Issuer's Website	<a href="https://www.bnpparibasfortis.com/investors/coveredbonds">https://www.bnpparibasfortis.com/investors/coveredbonds</a>			
G.1.1.4	Cut-off date	30/09/2017			
OG.1.1.1	Optional information e.g. Contact names				
OG.1.1.2	Optional information e.g. Parent name				
OG.1.1.3					
OG.1.1.4					
OG.1.1.5					
OG.1.1.6					
OG.1.1.7					
OG.1.1.8					
2. Regulatory Summary					
G.2.1.1	UCITS Compliance (Y/N)	Y			
G.2.1.2	CRR Compliance (Y/N)	Y			
G.2.1.3	LCR status	LEVEL 1			
OG.2.1.1					
OG.2.1.2					
OG.2.1.3					
OG.2.1.4					
OG.2.1.5					
OG.2.1.6					
3. General Cover Pool / Covered Bond Information					
1.General Information		Nominal (mn)			
G.3.1.1	Cover Pool Size	1,355.28			
G.3.1.2	Outstanding Covered Bonds	1,000.00			
OG.3.1.1	Cover Pool Size [NPV] (mn)	1,512			
OG.3.1.2	Outstanding Covered Bonds [NPV] (mn)	1,000			
OG.3.1.3					
OG.3.1.3					
2. Over-collateralisation (OC)		Legal	Actual	Minimum Committed	Purpose
G.3.2.1	OC (%)	5.00 %	35.53 %	5.00 %	ND1
OG.3.2.1	Asset Coverage Test (ACT)		156.38 %		
OG.3.2.2	OC (NPV basis)		51.18 %		
OG.3.2.3					
OG.3.2.4					
OG.3.2.5					
OG.3.2.6					
3. Cover Pool Composition		Nominal (mn)		% Cover Pool	
G.3.3.1	Mortgages	1,355.28		99.63 %	
G.3.3.2	Public Sector	-		0.00 %	
G.3.3.3	Shipping	-		0.00 %	
G.3.3.4	Substitute Assets	5.00		0.37 %	
G.3.3.5	Other			0.00 %	
G.3.3.6	Total	1,360.28		100 %	
OG.3.3.1	o/w [if relevant, please specify]				
OG.3.3.2	o/w [if relevant, please specify]				
OG.3.3.3	o/w [if relevant, please specify]				
OG.3.3.4	o/w [if relevant, please specify]				
OG.3.3.5	o/w [if relevant, please specify]				
OG.3.3.6	o/w [if relevant, please specify]				

4. Cover Pool Amortisation Profile		Contractual (mn)	Expected Upon Prepayments (mn)	% Total Contractual	% Total Expected Upon Prepayments
G.3.4.1	Weighted Average life (in years)	7.86	ND1		
	Residual Life (mn)				
	By buckets:				
G.3.4.2	0-1Y	5.68	ND1	0.42 %	
G.3.4.3	1-2Y	13.91	ND1	1.03 %	
G.3.4.4	2-3Y	20.22	ND1	1.49 %	
G.3.4.5	3-4Y	153.81	ND1	11.35 %	
G.3.4.6	4-5Y	135.64	ND1	10.01 %	
G.3.4.7	5-10Y	679.79	ND1	50.16 %	
G.3.4.8	10+Y	346.23	ND1	25.55 %	
G.3.5.9	Total	1,355.28	0	100.00 %	0%
OG.3.5.1	<i>o/w 0-1 day</i>				
OG.3.5.2	<i>o/w 0-0.5y</i>				
OG.3.5.3	<i>o/w 0.5-1y</i>				
OG.3.5.4	<i>o/w 1-1.5y</i>				
OG.3.5.5	<i>o/w 1.5-2y</i>				
OG.3.5.6					
OG.3.5.7					
OG.3.5.8					
OG.3.5.9					
OG.3.5.10					
5. Maturity of Covered Bonds		Initial Maturity	Extended Maturity	% Total Initial Maturity	% Total Extended Maturity
G.3.5.1	Weighted Average life (in years)	6.53	7.53		
	Maturity (mn)				
	By buckets:				
G.3.5.2	0 - 1 Y				
G.3.5.3	1 - 2 Y				
G.3.5.4	2 - 3 Y				
G.3.5.5	3 - 4 Y				
G.3.5.6	4 - 5 Y				
G.3.5.7	5 - 10 Y	1,000.00	1,000.00	100.00 %	100.00 %
G.3.5.8	10+ Y				
G.3.5.9	Total	1,000.00	1,000.00	100.00 %	100.00 %
OG.3.5.1	<i>o/w 0-1 day</i>				
OG.3.5.2	<i>o/w 0-0.5y</i>				
OG.3.5.3	<i>o/w 0.5-1y</i>				
OG.3.5.4	<i>o/w 1-1.5y</i>				
OG.3.5.5	<i>o/w 1.5-2y</i>				
OG.3.5.6					
OG.3.5.7					
OG.3.5.8					
OG.3.5.9					
OG.3.5.10					
6. Covered Assets - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.6.1	EUR	1,355.28		100.00%	
G.3.6.2	USD				
G.3.6.3	GBP				
G.3.6.4	NOK				
G.3.6.5	CHF				
G.3.6.6	AUD				
G.3.6.7	CAD				
G.3.6.8	BRL				
G.3.6.9	CZK				
G.3.6.10	DKK				
G.3.6.11	HKD				
G.3.6.12	KRW				
G.3.6.13	SEK				
G.3.6.14	SGD				
G.3.6.15	Other				
G.3.6.16	Total	1,355.28		100.00%	
OG.3.6.1	<i>o/w [if relevant, please specify]</i>				
OG.3.6.2	<i>o/w [if relevant, please specify]</i>				
OG.3.6.3	<i>o/w [if relevant, please specify]</i>				
OG.3.6.4	<i>o/w [if relevant, please specify]</i>				
OG.3.6.5	<i>o/w [if relevant, please specify]</i>				
OG.3.6.6	<i>o/w [if relevant, please specify]</i>				
OG.3.6.7	<i>o/w [if relevant, please specify]</i>				
OG.3.6.8	<i>o/w [if relevant, please specify]</i>				
OG.3.6.9	<i>o/w [if relevant, please specify]</i>				

7. Covered Bonds - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.7.1	EUR	1,000.00		100.00%	
G.3.7.2	USD				
G.3.7.3	GBP				
G.3.7.4	NOK				
G.3.7.5	CHF				
G.3.7.6	AUD				
G.3.7.7	CAD				
G.3.7.8	BRL				
G.3.7.9	CZK				
G.3.7.10	DKK				
G.3.7.11	HKD				
G.3.7.12	KRW				
G.3.7.13	SEK				
G.3.7.14	SGD				
G.3.7.15	Other				
G.3.7.16	Total	1,000.00		100.00%	
OG.3.7.1	<i>o/w [if relevant, please specify]</i>				
OG.3.7.2	<i>o/w [if relevant, please specify]</i>				
OG.3.7.3	<i>o/w [if relevant, please specify]</i>				
OG.3.7.4	<i>o/w [if relevant, please specify]</i>				
OG.3.7.5	<i>o/w [if relevant, please specify]</i>				
OG.3.7.6	<i>o/w [if relevant, please specify]</i>				
OG.3.7.7	<i>o/w [if relevant, please specify]</i>				
OG.3.7.8	<i>o/w [if relevant, please specify]</i>				
OG.3.7.9	<i>o/w [if relevant, please specify]</i>				
8. Covered Bonds - Breakdown by interest rate		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.8.1	Fixed coupon	1,000.00		100.00%	
G.3.8.2	Floating coupon				
G.3.8.3	Other				
G.3.8.4	Total	1,000.00		100.00%	
OG.3.8.1					
OG.3.8.2					
OG.3.8.3					
OG.3.8.4					
OG.3.8.5					
9. Substitute Assets - Type		Nominal [before hedging] (mn)		% Substitute Assets	
G.3.9.1	Cash				
G.3.9.2	Exposures to/guaranteed by Supranational, Sovereign, Agency (	5.00		100.00%	
G.3.9.3	Exposures to central banks				
G.3.9.4	Exposures to credit institutions				
G.3.9.5	Other				
G.3.9.6	Total	5.00		100.00%	
OG.3.9.1	<i>o/w EU gvts or quasi gvts</i>				
OG.3.9.2	<i>o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi gvts</i>				
OG.3.9.3	<i>o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi gvts</i>				
OG.3.9.4	<i>o/w EU central banks</i>				
OG.3.9.5	<i>o/w third-party countries Credit Quality Step 1 (CQS1) central banks</i>				
OG.3.9.6	<i>o/w third-party countries Credit Quality Step 2 (CQS2) central banks</i>				
OG.3.9.7	<i>o/w CQS1 credit institutions</i>				
OG.3.9.8	<i>o/w CQS2 credit institutions</i>				
OG.3.9.9					
OG.3.9.10					
OG.3.9.11					
OG.3.9.12					
10. Substitute Assets - Country		Nominal [before hedging] (mn)		% Substitute Assets	
G.3.10.1	Domestic (Country of Issuer)	5.00		100.00%	
G.3.10.2	Eurozone				
G.3.10.3	Rest of European Union (EU)				
G.3.10.4	European Economic Area (not member of EU)				
G.3.10.5	Switzerland				
G.3.10.6	Australia				
G.3.10.7	Brazil				
G.3.10.8	Canada				
G.3.10.9	Japan				
G.3.10.10	Korea				
G.3.10.11	New Zealand				
G.3.10.12	Singapore				
G.3.10.13	US				
G.3.10.14	Other				
G.3.10.15	Total EU	5.00		100.00%	
G.3.10.16	Total	5.00		100.00%	
OG.3.10.1	<i>o/w [if relevant, please specify]</i>				
OG.3.10.3	<i>o/w [if relevant, please specify]</i>				
OG.3.10.4	<i>o/w [if relevant, please specify]</i>				
OG.3.10.5	<i>o/w [if relevant, please specify]</i>				
OG.3.10.6	<i>o/w [if relevant, please specify]</i>				
OG.3.10.7	<i>o/w [if relevant, please specify]</i>				

	11. Liquid Assets	Nominal (mn)		% Cover Pool	% Covered Bonds
G.3.11.1	Substitute and other marketable assets	5.00		0.37 %	0.50 %
G.3.11.2	Central bank eligible assets				
G.3.11.3	Other				
G.3.11.4	Total	5.00		0.37 %	0.50 %
OG.3.11.1	<i>o/w [if relevant, please specify]</i>				
OG.3.11.2	<i>o/w [if relevant, please specify]</i>				
OG.3.11.3	<i>o/w [if relevant, please specify]</i>				
OG.3.11.4	<i>o/w [if relevant, please specify]</i>				
OG.3.11.5	<i>o/w [if relevant, please specify]</i>				
OG.3.11.6	<i>o/w [if relevant, please specify]</i>				
OG.3.11.7	<i>o/w [if relevant, please specify]</i>				
	<b>12. Bond List</b>				
G.3.12.1	Bond list	<a href="https://www.coveredbondlabel.com/issuer/131/">https://www.coveredbondlabel.com/issuer/131/</a>			
	<b>13. Derivatives &amp; Swaps</b>				
G.3.13.1	Derivatives in the register / cover pool [notional] (mn)				
G.3.13.2	Type of interest rate swaps (intra-group, external or both)				
G.3.13.3	Type of currency rate swaps (intra-group, external or both)				
OG.3.13.1	<i>NPV of Derivatives in the cover pool (mn)</i>				
OG.3.13.2	<i>Derivatives outside the cover pool [notional] (mn)</i>				
OG.3.13.3	<i>NPV of Derivatives outside the cover pool (mn)</i>				
OG.3.13.4					
OG.3.13.5					
OG.3.13.6					
OG.3.13.7					
OG.3.13.8					
OG.3.13.9					
OG.3.13.10					
OG.3.13.11					
OG.3.13.12					
OG.3.13.13					
OG.3.13.14					
OG.3.13.15					
OG.3.13.16					
OG.3.13.17					
OG.3.13.18					
OG.3.13.19					
OG.3.13.21					
OG.3.13.22					
OG.3.13.23					
OG.3.13.24					
OG.3.13.25					
OG.3.13.26					
OG.3.13.27					
OG.3.13.28					
OG.3.13.29					
OG.3.13.30					
OG.3.13.31					
OG.3.13.32					
OG.3.13.33					
OG.3.13.34					
OG.3.13.35					
OG.3.13.36					
OG.3.13.37					
OG.3.13.38					
OG.3.13.39					
OG.3.13.40					
OG.3.13.41					
OG.3.13.42					
OG.3.13.43					
OG.3.13.44					
OG.3.13.45					
OG.3.13.46					
OG.3.13.47					
OG.3.13.48					
OG.3.13.49					
OG.3.13.50					
OG.3.13.51					

4. References to Capital Requirements Regulation (CRR) 1		Row		
<p><i>The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 648/2012. It should be noted, however, that whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 648/2012 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.</i></p>				
G.4.1.1	(i) Value of the cover pool outstanding covered bonds:	38		
G.4.1.2	(i) Value of covered bonds:	39		
G.4.1.3	(ii) Geographical distribution:	43 for Mortgage Assets	48 for Public Sector Assets	
G.4.1.4	(ii) Type of cover assets:	52		
G.4.1.5	(ii) Loan size:	166 for Residential Mortgage Assets	267 for Commercial Mortgage Assets	18 for Public Sector Assets
G.4.1.6	(ii) Interest rate risk - cover pool:	130 for Mortgage Assets	228	129 for Public Sector Assets
G.4.1.7	(ii) Currency risk - cover pool:	111		
G.4.1.8	(ii) Interest rate risk - covered bond:	163		
G.4.1.9	(ii) Currency risk - covered bond:	137		
G.4.1.10	(Please refer to "Tab D. HTT Harmonised Glossary" for hedging	17 for Harmonised Glossary		
G.4.1.11	(iii) Maturity structure of cover assets:	65		
G.4.1.12	(iii) Maturity structure of covered bonds:	88		
G.4.1.13	(iv) Percentage of loans more than ninety days past due:	160 for Mortgage Assets	166 for Public Sector Assets	
OG.4.1.1				
OG.4.1.2				
OG.4.1.3				
OG.4.1.4				
OG.4.1.5				
OG.4.1.6				
OG.4.1.7				
OG.4.1.8				
OG.4.1.9				
OG.4.1.10				
<b>5. References to Capital Requirements Regulation (CRR) 129(1)</b>				
G.5.1	Exposure to credit institute credit quality step 1 & 2			
OG.5.1.1				
OG.5.1.2				
OG.5.1.3				
OG.5.1.4				
OG.5.1.5				
OG.5.1.6				
<b>6. Other relevant information</b>				
<b>1. Optional information e.g. Rating triggers</b>				
OG.6.1.1	NPV Test Passed			
OG.6.1.2	Interest Coverage Test Passed			
OG.6.1.3	Cash Manager			
OG.6.1.4	Account Bank			
OG.6.1.5	Stand-by Account Bank			
OG.6.1.6	BNP Paribas Fortis SA/NV			
OG.6.1.7	Interest Rate Swap Provider			
OG.6.1.8	Covered Bond Swap Provider			
OG.6.1.9	BNP Paribas Fortis SA/NV			
OG.6.1.10	Other optional/relevant information			
OG.6.1.11	Other optional/relevant information			
OG.6.1.12	Other optional/relevant information			
OG.6.1.13	Other optional/relevant information			
OG.6.1.14	Other optional/relevant information			
OG.6.1.15	Other optional/relevant information			
OG.6.1.16	Other optional/relevant information			
OG.6.1.17	Other optional/relevant information			
OG.6.1.18	Other optional/relevant information			
OG.6.1.19	Other optional/relevant information			
OG.6.1.20	Other optional/relevant information			
OG.6.1.21	Other optional/relevant information			
OG.6.1.22	Other optional/relevant information			
OG.6.1.23	Other optional/relevant information			
OG.6.1.24	Other optional/relevant information			
OG.6.1.25	Other optional/relevant information			
OG.6.1.26	Other optional/relevant information			
OG.6.1.27	Other optional/relevant information			
OG.6.1.28	Other optional/relevant information			
OG.6.1.29	Other optional/relevant information			
OG.6.1.30	Other optional/relevant information			
OG.6.1.31	Other optional/relevant information			
OG.6.1.32	Other optional/relevant information			
OG.6.1.33	Other optional/relevant information			
OG.6.1.34	Other optional/relevant information			
OG.6.1.35	Other optional/relevant information			
OG.6.1.36	Other optional/relevant information			
OG.6.1.37	Other optional/relevant information			
OG.6.1.38	Other optional/relevant information			
OG.6.1.39	Other optional/relevant information			
OG.6.1.40	Other optional/relevant information			
OG.6.1.41	Other optional/relevant information			
OG.6.1.42	Other optional/relevant information			
OG.6.1.43	Other optional/relevant information			
OG.6.1.44	Other optional/relevant information			
OG.6.1.45	Other optional/relevant information			

B1. Harmonised Transparency Template - Mortgage Assets

Reporting in Domestic Currency EUR

**CONTENT OF TAB B1**  
 7. Mortgage Assets  
 7.A Residential Cover Pool  
 7.B Commercial Cover Pool

Field Number	7. Mortgage Assets			
	<b>1. Property Type Information</b>	<b>Nominal (mn)</b>		<b>% Total Mortgages</b>
M.7.1.1	Residential	1,355		100.00%
M.7.1.2	Commercial			
M.7.1.3	Other			
M.7.1.4	Total	1,355		100.00%
OM.7.1.1	<i>o/w Housing Cooperatives / Multi-family assets</i>			
OM.7.1.2	<i>o/w Forest &amp; Agriculture</i>			
OM.7.1.3	<i>o/w [if relevant, please specify]</i>			
OM.7.1.4	<i>o/w [if relevant, please specify]</i>			
OM.7.1.5	<i>o/w [if relevant, please specify]</i>			
OM.7.1.6	<i>o/w [if relevant, please specify]</i>			
OM.7.1.7	<i>o/w [if relevant, please specify]</i>			
OM.7.1.8	<i>o/w [if relevant, please specify]</i>			
OM.7.1.9	<i>o/w [if relevant, please specify]</i>			
OM.7.1.10	<i>o/w [if relevant, please specify]</i>			
OM.7.1.9	<i>o/w [if relevant, please specify]</i>			
	<b>2. General Information</b>	<b>Residential Loans</b>	<b>Commercial Loans</b>	<b>Total Mortgages</b>
G.3.1.1	Number of mortgage loans	17,027	0	17,027.00
OM.7.2.1	Number of borrowers	10,513	0	10,513.00
OM.7.2.2	<i>Optional information eg. Number of guarantors</i>			
OM.7.2.3				
OM.7.2.4				
OM.7.2.5				
OM.7.2.6				
	<b>3. Concentration Risks</b>	<b>% Residential Loans</b>	<b>% Commercial Loans</b>	<b>% Total Mortgages</b>
M.7.3.1	10 largest exposures	1.67 %	0.00%	1.67 %
OM.7.3.1				
OM.7.3.2				
OM.7.3.3				
OM.7.3.4				
OM.7.3.5				
OM.7.3.6				
	<b>4. Breakdown by Geography</b>	<b>% Residential Loans</b>	<b>% Commercial Loans</b>	<b>% Total Mortgages</b>
M.7.4.1	European Union	100.00%	0.00%	100.00%
M.7.4.2	Austria			
M.7.4.3	Belgium	100.00%	0.00%	100.00%
M.7.4.4	Bulgaria			
M.7.4.5	Croatia			
M.7.4.6	Cyprus			
M.7.4.7	Czech Republic			
M.7.4.8	Denmark			
M.7.4.9	Estonia			
M.7.4.10	Finland			
M.7.4.11	France			
M.7.4.12	Germany			
M.7.4.13	Greece			
M.7.4.14	Netherlands			
M.7.4.15	Hungary			
M.7.4.16	Ireland			
M.7.4.17	Italy			
M.7.4.18	Latvia			
M.7.4.19	Lithuania			
M.7.4.20	Luxembourg			
M.7.4.21	Malta			
M.7.4.22	Poland			
M.7.4.23	Portugal			
M.7.4.24	Romania			
M.7.4.25	Slovakia			
M.7.4.26	Slovenia			
M.7.4.27	Spain			
M.7.4.28	Sweden			
M.7.4.29	United Kingdom			
M.7.4.30	European Economic Area (not member of EU)	0.00%	0.00%	0.00%

M.7.4.31	Iceland				
M.7.4.32	Liechtenstein				
M.7.4.33	Norway				
M.7.4.34	Other	0.00%	0.00%	0.00%	
M.7.4.35	Switzerland				
M.7.4.36	Australia				
M.7.4.37	Brazil				
M.7.4.38	Canada				
M.7.4.39	Japan				
M.7.4.40	Korea				
M.7.4.41	New Zealand				
M.7.4.42	Singapore				
M.7.4.43	US				
M.7.4.44	Other				
OM.7.4.1	<i>o/w [if relevant, please specify]</i>				
OM.7.4.2	<i>o/w [if relevant, please specify]</i>				
OM.7.4.3	<i>o/w [if relevant, please specify]</i>				
OM.7.4.4	<i>o/w [if relevant, please specify]</i>				
OM.7.4.5	<i>o/w [if relevant, please specify]</i>				
OM.7.4.6	<i>o/w [if relevant, please specify]</i>				
OM.7.4.7	<i>o/w [if relevant, please specify]</i>				
OM.7.4.8	<i>o/w [if relevant, please specify]</i>				
OM.7.4.9	<i>o/w [if relevant, please specify]</i>				
OM.7.4.10	<i>o/w [if relevant, please specify]</i>				
	<b>5. Breakdown by domestic regions</b>	<b>% Residential Loans</b>	<b>% Commercial Loans</b>	<b>% Total Mortgages</b>	
M.7.5.1	Antwerpen	17.65 %		17.65 %	
M.7.5.2	Vlaams-Brabant	14.37 %		14.37 %	
M.7.5.3	Oost-Vlaanderen	14.93 %		14.93 %	
M.7.5.4	Brussels	12.27 %		12.27 %	
M.7.5.5	West-Vlaanderen	10.39 %		10.39 %	
M.7.5.6	Limburg	6.05 %		6.05 %	
M.7.5.7	Liège	7.52 %		7.52 %	
M.7.5.8	Hainaut	5.74 %		5.74 %	
M.7.5.9	Brabant Wallon	5.31 %		5.31 %	
M.7.5.10	Namur	3.11 %		3.11 %	
M.7.5.11	Luxembourg	2.27 %		2.27 %	
M.7.5.12	Other	0.41 %		0.41 %	
M.7.5.13	<i>TBC at a country level</i>				
M.7.5.14	<i>TBC at a country level</i>				
M.7.5.15	<i>TBC at a country level</i>				
M.7.5.16	<i>TBC at a country level</i>				
M.7.5.17	<i>TBC at a country level</i>				
M.7.5.18	<i>TBC at a country level</i>				
M.7.5.19	<i>TBC at a country level</i>				
M.7.5.20	<i>TBC at a country level</i>				
M.7.5.21	<i>TBC at a country level</i>				
M.7.5.22	<i>TBC at a country level</i>				
M.7.5.23	<i>TBC at a country level</i>				
M.7.5.24	<i>TBC at a country level</i>				
M.7.5.25	<i>TBC at a country level</i>				
M.7.5.26	<i>TBC at a country level</i>				
M.7.5.27	<i>TBC at a country level</i>				
M.7.5.28	<i>TBC at a country level</i>				
M.7.5.29	<i>TBC at a country level</i>				
M.7.5.30	<i>TBC at a country level</i>				
M.7.5.31	<i>TBC at a country level</i>				
	<b>6. Breakdown by Interest Rate</b>	<b>% Residential Loans</b>	<b>% Commercial Loans</b>	<b>% Total Mortgages</b>	
M.7.6.1	Fixed rate	94.39 %		94.39 %	
M.7.6.2	Floating rate				
M.7.6.3	Other	5.61 %		5.61 %	
OM.7.6.1					
OM.7.6.2					
OM.7.6.3					
OM.7.6.4					
OM.7.6.5					
OM.7.6.6					



7. Breakdown by Repayment Type		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.7.1	Bullet / interest only	1.70 %		1.70 %	
M.7.7.2	Amortising	98.30 %		98.30 %	
M.7.7.3	Other				
OM.7.6.1					
OM.7.6.2					
OM.7.6.3					
OM.7.6.4					
OM.7.6.5					
OM.7.6.6					
8. Loan Seasoning		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.8.1	Up to 12months	3.33 %		3.33 %	
M.7.8.2	>12 <=24 months	22.20 %		22.20 %	
M.7.8.3	>24 <=36 months	68.03 %		68.03 %	
M.7.8.4	>36 <=60 months	3.30 %		3.30 %	
M.7.8.5	>60 months	3.13 %		3.13 %	
M.7.7.3	Other				
OM.7.8.1					
OM.7.8.2					
OM.7.8.3					
OM.7.8.4					
9. Non-Performing Loans (NPLs)		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.9.1	% NPLs (if 0 then nothing shown)				
OM.7.9.1					
OM.7.9.2					
OM.7.9.3					
OM.7.9.4					
7.A Residential Cover Pool					
10. Loan Size Information		Nominal	Number of Loans	% Residential Loans	% No. of Loans
M.7.A.10.1	Average loan size (000s)	79.60			
	By buckets (mn):				
M.7.A.10.2	<=100K	609.65	12,215	44.98 %	71.74 %
M.7.A.10.3	>100K and <=200K	543.05	4,113	40.07 %	24.16 %
M.7.A.10.4	>200K and <=300K	118.72	502	8.76 %	2.95 %
M.7.A.10.5	>300K and <=400K	43.64	126	3.22 %	0.74 %
M.7.A.10.6	>400K	40.23	71	2.97 %	0.42 %
M.7.A.10.7	TBC at a country level				
M.7.A.10.8	TBC at a country level				
M.7.A.10.9	TBC at a country level				
M.7.A.10.10	TBC at a country level				
M.7.A.10.11	TBC at a country level				
M.7.A.10.12	TBC at a country level				
M.7.A.10.13	TBC at a country level				
M.7.A.10.14	TBC at a country level				
M.7.A.10.15	TBC at a country level				
M.7.A.10.16	TBC at a country level				
M.7.A.10.17	TBC at a country level				
M.7.A.10.18	TBC at a country level				
M.7.A.10.19	TBC at a country level				
M.7.A.10.20	TBC at a country level				
M.7.A.10.21	TBC at a country level				
M.7.A.10.22	TBC at a country level				
M.7.A.10.23	TBC at a country level				
M.7.A.10.24	TBC at a country level				
M.7.A.10.25	TBC at a country level				
M.7.A.10.26	Total	1,355.28	17,027	100.00 %	100.00 %
11. Loan to Value (LTV) Information - UNINDEXED		Nominal	Number of Loans	% Residential Loans	% No. of Loans
M.7.A.11.1	Weighted Average LTV (%)	63.98 %			
	By LTV buckets (mn):				
M.7.A.11.2	>0 - <=40 %	249.35	4,760	18.40 %	27.96 %
M.7.A.11.3	>40 - <=50 %	151.05	2,121	11.14 %	12.46 %
M.7.A.11.4	>50 - <=60 %	175.91	2,189	12.98 %	12.86 %
M.7.A.11.5	>60 - <=70 %	180.21	2,139	13.30 %	12.56 %
M.7.A.11.6	>70 - <=80 %	185.45	1,932	13.68 %	11.35 %
M.7.A.11.7	>80 - <=90 %	191.59	1,946	14.14 %	11.43 %
M.7.A.11.8	>90 - <=100 %	198.66	1,693	14.66 %	9.94 %
M.7.A.11.9	>100 %	23.06	247	1.70 %	1.45 %
M.7.A.11.10	Total	1,355.28	17,027	100.00 %	100.00 %
OM.7.A.11.1	$\alpha/w >100 - <=110$ %				
OM.7.A.11.2	$\alpha/w >110 - <=120$ %				
OM.7.A.11.3	$\alpha/w >120 - <=130$ %				
OM.7.A.11.4	$\alpha/w >130 - <=140$ %				
OM.7.A.11.5	$\alpha/w >140 - <=150$ %				
OM.7.A.11.6	$\alpha/w >150$ %				
OM.7.A.11.7					
OM.7.A.11.8					
OM.7.A.11.9					

12. Loan to Value (LTV) Information - INDEXED		Nominal	Number of Loans	% Residential Loans	% No. of Loans
M.7A.11.1	Weighted Average LTV (%)	60.25 %			
	By LTV buckets (mn):				
M.7A.12.2	>0 - <=40 %	329.32	6,305	24.30 %	37.03 %
M.7A.12.3	>40 - <=50 %	158.00	2,004	11.66 %	11.77 %
M.7A.12.4	>50 - <=60 %	157.18	1,906	11.60 %	11.19 %
M.7A.12.5	>60 - <=70 %	164.24	1,783	12.12 %	10.47 %
M.7A.12.6	>70 - <=80 %	171.26	1,700	12.64 %	9.98 %
M.7A.12.7	>80 - <=90 %	177.18	1,701	13.07 %	9.99 %
M.7A.12.8	>90 - <=100 %	180.79	1,448	13.34 %	8.50 %
M.7A.12.9	>100%	17.31	180	1.28 %	1.06 %
M.7A.12.10	Total	1,355.28	17,027	100.00 %	100.00 %
OM.7A.12.1	o/w >100 - <=110 %				
OM.7A.12.2	o/w >110 - <=120 %				
OM.7A.12.3	o/w >120 - <=130 %				
OM.7A.12.4	o/w >130 - <=140 %				
OM.7A.12.5	o/w >140 - <=150 %				
OM.7A.12.6	o/w >150 %				
OM.7A.12.7					
OM.7A.12.8					
OM.7A.12.9					
13. Breakdown by type		% Residential Loans			
M.7A.13.1	Owner-occupied				
M.7A.13.2	Second home/Holiday houses				
M.7A.13.3	Buy-to-let/Non-owner occupied				
M.7A.13.4	Agricultural				
M.7A.13.5	Other/No data	100.00 %			
OM.7A.13.1	o/w Subsidised housing				
OM.7A.13.2	o/w Private rental				
OM.7A.13.3	o/w Multi-family housing				
OM.7A.13.4	o/w Buildings under construction				
OM.7A.13.5	o/w Buildings land				
OM.7A.13.6	o/w [if relevant, please specify]				
OM.7A.13.7	o/w [if relevant, please specify]				
OM.7A.13.8	o/w [if relevant, please specify]				
OM.7A.13.9	o/w [if relevant, please specify]				
OM.7A.13.10	o/w [if relevant, please specify]				
OM.7A.13.11	o/w [if relevant, please specify]				
14. Loan by Ranking		% Residential Loans			
M.7A.14.1	1st lien / No prior ranks	100.00 %			
M.7A.14.2	Guaranteed				
M.7A.14.3	Other				
OM.7A.14.1					
OM.7A.14.2					
OM.7A.14.3					
OM.7A.14.4					
OM.7A.14.5					
OM.7A.14.6					
7.B Commercial Cover Pool					
15. Loan Size Information		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.15.1	Average loan size (000s)				
	By buckets (mn):				
M.7B.15.2	TBC at a country level				
M.7B.15.3	TBC at a country level				
M.7B.15.4	TBC at a country level				
M.7B.15.5	TBC at a country level				
M.7B.15.6	TBC at a country level				
M.7B.15.7	TBC at a country level				
M.7B.15.8	TBC at a country level				
M.7B.15.9	TBC at a country level				
M.7B.15.10	TBC at a country level				
M.7B.15.11	TBC at a country level				
M.7B.15.12	TBC at a country level				
M.7B.15.13	TBC at a country level				
M.7B.15.14	TBC at a country level				
M.7B.15.15	TBC at a country level				
M.7B.15.16	TBC at a country level				
M.7B.15.17	TBC at a country level				
M.7B.15.18	TBC at a country level				
M.7B.15.19	TBC at a country level				
M.7B.15.20	TBC at a country level				
M.7B.15.21	TBC at a country level				
M.7B.15.23	TBC at a country level				
M.7B.15.24	TBC at a country level				
M.7B.15.25	TBC at a country level				
M.7B.15.26	Total				

16. Loan to Value (LTV) Information - UNINDEXED		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.16.1	Weighted Average LTV (%)				
	By LTV buckets (mn):				
M.7B.16.2	>0 - <=40 %				
M.7B.16.3	>40 - <=50 %				
M.7B.16.4	>50 - <=60 %				
M.7B.16.5	>60 - <=70 %				
M.7B.16.6	>70 - <=80 %				
M.7B.16.7	>80 - <=90 %				
M.7B.16.8	>90 - <=100 %				
M.7B.16.9	>100%				
M.7B.16.10	Total				
OM.7B.16.1	o/w >100 - <=110 %				
OM.7B.16.2	o/w >110 - <=120 %				
OM.7B.16.3	o/w >120 - <=130 %				
OM.7B.16.4	o/w >130 - <=140 %				
OM.7B.16.5	o/w >140 - <=150 %				
OM.7B.16.6	o/w >150 %				
OM.7B.16.7					
OM.7B.16.8					
OM.7B.16.9					
16. Loan to Value (LTV) Information - UNINDEXED		% Commercial loans			
M.7B.18.1	Retail				
M.7B.18.2	Office				
M.7B.18.3	Hotel/Tourism				
M.7B.18.4	Shopping malls				
M.7B.18.5	Industry				
M.7B.18.6	Agriculture				
M.7B.18.7	Other commercially used				
M.7B.18.8	Land				
M.7B.18.9	Property developers / Bulding under construction				
M.7B.18.10	Other				
OM.7B.18.1	o/w Social & Cultural purposes				
OM.7B.18.2	o/w Social & Cultural purposes				
OM.7B.18.3	o/w Social & Cultural purposes				
OM.7B.18.4	o/w Social & Cultural purposes				
OM.7B.18.5	o/w Social & Cultural purposes				
OM.7B.18.6	o/w Social & Cultural purposes				
OM.7B.18.7	o/w Social & Cultural purposes				
OM.7B.18.8	o/w Social & Cultural purposes				
OM.7B.18.9	o/w Social & Cultural purposes				
OM.7B.18.10	o/w Social & Cultural purposes				
OM.7B.18.11	o/w Social & Cultural purposes				
OM.7B.18.12	o/w Social & Cultural purposes				
OM.7B.18.13	o/w Social & Cultural purposes				
OM.7B.18.14	o/w Social & Cultural purposes				
OM.7B.18.15	o/w Social & Cultural purposes				
OM.7B.18.16	o/w Social & Cultural purposes				
OM.7B.18.17	o/w Social & Cultural purposes				

## C. Harmonised Transparency Template - Glossary

The definitions below reflect the national specificities

Field Number	1. Glossary - Standard Harmonised Items	[Insert Definition Below]
HG.1.1	OC Calculation: Actual	The Actual OC is the ratio between G.3.1.1 and G.3.1.2
HG.1.2	OC Calculation: Legal minimum	The legal minimum OC is 5%. However, this is not on a straight nominal basis, but takes into account a/o 80% of the property value. The calculation of the basis for the legal OC can be found in the Belgian Royal Decree on covered bonds (art.6).
HG.1.3	OC Calculation: Committed	BNP Paribas Fortis commits to the legally required OC
HG.1.4	Interest Rate Types	Cover Assets: fixed until maturity and fixed with a periodic reset. Covered Bonds: fixed
HG.1.5	Maturity Buckets of Cover assets [i.e. how is the contractual and/or expected maturity defined? What assumptions eg. in terms of prepayments? etc.]	For the buckets concerning 'Residual Life' (G.3.4), we take into account all monthly principal payments, comparable to tabs D.9 and D.10. This is consistent with the G.3.4 title "Cover Pool Amortisation Profile". Hence, we do not use maturity buckets for Cover Assets. Further, no prepayments are taken into account.
HG.1.6	Maturity Buckets of Covered Bonds [i.e. how is the contractual and/or expected maturity defined? What maturity structure (hard bullet, soft bullet, conditional pass through)? Under what conditions/circumstances? Etc.]	At the moment, only soft bullet has been issued. We only take into account the Maturity Date, not the Extended Maturity Date
HG.1.7	LTVs: Definition	As Belgium has general mortgages, we calculate LTV as the total borrower outstanding over the total borrower property value, resp. not indexed (M.7A.11) and indexed (M.7A.12)
HG.1.8	LTVs: Calculation of property/shipping value	Property values are those used in the loan underwriting procedure
HG.1.9	LTVs: Applied property/shipping valuation techniques, including whether use of index, Automated Valuation Model (AVM) or on-site audits	Yearly updates of the property values are done using a national index calculated by the national institute of statistics in Belgium (StatBel).
HG.1.10	LTVs: Frequency and time of last valuation	Indexation is done on a yearly basis
HG.1.11	Explain how mortgage types are defined whether for residential housing, multi-family housing, commercial real estate, etc. Same for shipping where relevant	We filled in ND2 because the features of M.7A.13 refer to the underlying property and, because Belgium has general mortgages, it can not be applied to individual loans as all properties cover for all loans.
HG.1.12	Hedging Strategy (please explain how you address interest rate and currency risk)	Interest rate risk is monitored using NPV tests described by the regulator (NBB). Hedging is currently done with overcollateral. There remains the possibility to use swaps, as described in the Belgian covered bond legislation. No currency risk is expected as both assets and liabilities are in euro.
HG.1.13	Non-performing loans	Loans that are more than 90 days past due.
OHG.1.1	NPV assumptions (when stated)	
OHG.1.2		
OHG.1.3		
OHG.1.4		
OHG.1.5		
2. Reason for No Data		Value
HG.2.1	Not applicable for the jurisdiction	ND1
HG.2.2	Not relevant for the issuer and/or CB programme at the present time	ND2
HG.2.3	Not available at the present time	ND3
HG.2.1		
OHG.2.1		
OHG.2.2		
3. Glossary - Extra national and/or Issuer Items		[Insert Definition Below]
HG.3.1	Other definitions deemed relevant	[For completion]
OHG.3.1		
OHG.3.2		
OHG.3.3		
OHG.3.4		
OHG.3.5		



## EUR 10 Billion Mortgage Pandbrieven Programme

### Reporting Date

Reporting Date 31/07/2017

### Contact Details:

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**Remark**  
The investor report is provided in pdf and excel-format.  
The excel-format has been provided for information purposes only and in case of contradiction between the pdf and excel-format, the pdf-format will prevail.

## Covered Bond Emmission

### Outstanding Series

Series	ISIN	Amount	Issue Date	Maturity Date	Currency	Coupon Type	Coupon	Day Count	Next Interest Payment Date	Remaining Average Life *	Extended Maturity Date
<a href="#">BD@135194</a>	BE0002265347	500,000,000	24/10/2016	24/10/2023	EUR	Fixed	0.00 %	NACT		6.07	24/10/2024
<a href="#">BD@138090</a>	BE0002274430	500,000,000	23/03/2017	23/09/2024	EUR	Fixed	0.50 %	NACT	23/09/2019	6.99	23/09/2025
		<b>1,000,000,000</b>									

### Totals

Total Outstanding (in EUR):	1,000,000,000
Current Weighted Average Fixed Coupon:	0.25 %
Weighted Average Remaining Average Life*	6.53

\* At Reporting Date until Maturity Date

## Ratings

### 1. BNP Paribas Fortis Bank Senior Unsecured Ratings

Rating Agency	Long Term Rating	Outlook	Short Term Rating
Fitch	A+	stable	F1
Moody's	A2	stable	P-1
Standard and Poor's	A	stable	A-1

### 2. BNP Paribas Fortis Mortgage Pandbrieven Ratings

Rating Agency	Long Term Rating	Outlook
Fitch	NR	
Moody's	Aaa	stable
Standard and Poor's	AAA	stable



## Test Summary

(all amounts in EUR unless stated otherwise)

### 1. Outstanding Mortgage Pandbrieven and Cover Assets

Outstanding Mortgage Pandbrieven	1,000,000,000 (I)
Nominal Balance Residential Mortgage Loans	1,355,283,329 (II)
Nominal Balance Public Finance Exposures	5,000,000 (III)
Nominal Balance Financial Institution Exposures	52,372,235 (IV)
Nominal OC Level $[(II)+(III)+(IV)]/(I)-1$	41.27 %

### 2. Residential Mortgage Loans Cover Test

Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	1,128,063,002 (V)
Ratio Value of Resid. Mortgage Loans / Mortgage Pandbrieven Issued (V) / (I)	112.81 %

> > Cover Test Royal Decree Art 5 Paraf 1

Passed

Limit:  
85%

### 3. Total Asset Cover Test

Value of Public Finance Exposures (definition Royal Decree)	5,832,229 (VI)
Value of Financial Institution Exposures (definition Royal Decree)	52,372,235 (VII)
Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	1,128,063,002
Ratio Value All Cover Assets / Mortgage Pandbrieven Issued $[V+VI+VII]/I$	118.63 %

> > Cover Test Royal Decree Art 5 Paraf 2

Passed

Limit:  
105%

### 4. Interest and Principal Coverage Test

Interest Proceeds Cover Assets	239,721,682 (VIII)
--------------------------------	--------------------

Total Interest Proceeds Residential Mortgage Loans	238,721,682
Total Interest Proceeds Public Finance Exposures	1,000,000
Total Interest Proceeds Financial Institution Exposures	0
Impact Derivatives	0

Principal Proceeds Cover Assets	1,412,129,066 (IX)
---------------------------------	--------------------

Total Principal Proceeds Residential Mortgage Loans	1,355,283,329
---	---------------

Total Principal Proceeds Public Finance Exposures	4,473,501
---	-----------

<i>Total Principal Proceeds Financial Institution Exposures</i>	52,372,235
<i>Impact Derivatives</i>	0
Interest Requirement Covered Bonds	17,500,000 (X)
Costs, Fees and expenses Covered Bonds	38,802,764 (XI)
Principal Requirement Covered Bonds	1,000,000,000 (XII)
Total Surplus (+) / Deficit (-) (VIII)+(IX)-(X)-(XI)-(XII)	595,547,983

> > Cover Test Royal Decree Art 5 paraf 3

Passed

## 5. Liquidity Tests

Cumulative Cash Inflow Next 180 Days	117,447,773 (XIII)
Cumulative Cash Outflow Next 180 Days	-2,974,349 (XIV)
Liquidity Surplus (+) / Deficit (-) (XIII)+(XIV)	114,473,424

> > Liquidity Test Royal Decree Art 7 paraf 1

Passed

MtM Liquid Bonds minus ECB Haircut	4,473,501 (XV)
Interest Payable on Mortgage Pandbrieven next 3 months	0 (XVI)
Excess Coverage Interest Mortgage Pandbrieven by Liquid Bonds (XV)-(XVI)	4,473,501 (XVII)

## Cover Pool Summary

Portfolio Cut-off Date 30/09/2017

### 1. Residential Mortgage Loans

See Stratification Tables Mortgages for more details

Outstanding Balance of Residential Mortgage Loans at the Cut-off Date	1,355,283,329.03
Principal Redemptions between Cut-off Date and Maturity Date	1,355,283,329.03
Interest Payments between Cut-off Date and Maturity Date	238,721,682.12
Number of borrowers	10,513.00
Number of loans	17,027.00
Average Outstanding Balance per borrower	128,915
Average Outstanding Balance per loan	79,596
Weighted average Current Loan to Current Value	60.25 %
Weighted average seasoning (in Years)	2.31
Weighted average remaining maturity (in years, at 0% CPR)	14.88
Weighted average initial maturity (in years, at 0% CPR)	17.20
Percentage of Fixed Rate Loans	94.39 %
Percentage of Variable Rate Loans	5.61 %
Weighted average interest rate	2.10 %
Weighted average interest rate Fixed Rate Loans	2.11 %
Weighted average interest rate Variable Rate Loans	1.90 %
Weighted Remaining average life (in years, at 0% CPR)	7.86
Weighted Remaining average life to interest reset (in years, at 0% CPR)	7.42

### 2. Registered Cash

Registered Cash Proceeds under the Residential Mortgage Loans 52,372,235

### 3. Public Sector Exposure (Liquid Bond Positions)

	Position 1
ISIN	BE0000308172
Issuer Name	Kingdom of Belgium
Series	BGB 4 28MAR2022 48
Currency	EUR
Nominal Amount	5,000,000
Issue Date	5/10/2016
Maturity Date	28/03/2022
Coupon Type	F
Coupon	4.00 %
Standar & Poor's Rating	AA
Fitch Rating	AA-
Moody's Rating	Aa3

### 4. Derivatives

None

## Stratification Tables

Portfolio Cut-off Date 30/09/2017

### 1. Geographic distribution

	In EUR	In %	In number of loans	In %
Antwerpen	239,179,590.19	17.65 %	2,963	17.40 %
Oost-Vlaanderen	202,284,756.68	14.93 %	2,751	16.16 %
Vlaams-Brabant	194,767,058.28	14.37 %	2,304	13.53 %
Brussels	166,228,602.23	12.27 %	1,527	8.97 %
West-Vlaanderen	140,836,178.88	10.39 %	1,946	11.43 %
Liège	101,891,510.22	7.52 %	1,420	8.34 %
Limburg	81,947,004.15	6.05 %	1,249	7.34 %
Hainaut	77,802,032.41	5.74 %	1,048	6.15 %
Brabant Wallon	71,902,935.26	5.31 %	805	4.73 %
Namur	42,111,967.21	3.11 %	587	3.45 %
Luxembourg	30,805,036.21	2.27 %	409	2.40 %
Other	5,526,657.31	0.41 %	18	0.11 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

### 2. Seasoning

In Years	In EUR	In %	In number of loans	In %
<=1	45,082,299.58	3.33 %	499	2.93 %
>1 and <=2	300,893,155.77	22.20 %	3,789	22.25 %
>2 and <=3	922,057,564.44	68.03 %	11,153	65.50 %
>3 and <=4	44,379,671.63	3.27 %	597	3.51 %
>4 and <=5	10,455,176.47	0.77 %	200	1.17 %
>5 and <=6	2,937,056.05	0.22 %	93	0.55 %
>6 and <=7	6,792,550.78	0.50 %	168	0.99 %
>7 and <=8	10,918,896.33	0.81 %	195	1.15 %
>8 and <=9	3,248,621.69	0.24 %	95	0.56 %
>9 and <=10	1,128,752.29	0.08 %	29	0.17 %
>10 and <=11	824,861.06	0.06 %	27	0.16 %
>11 and <=12	2,151,696.42	0.16 %	47	0.28 %
>12 and <=13	3,148,924.02	0.23 %	92	0.54 %
>13 and <=14	1,157,130.27	0.09 %	37	0.22 %
>14 and <=15	99,836.64	0.01 %	5	0.03 %
>18 and <=19	7,135.59	0.00 %	1	0.01 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

**3. Remaining term to maturity**

In Years	In EUR	In %	In number of loans	In %
<0	0.00	0.00 %	38	0.22 %
<=1	1,583,454.63	0.12 %	37	0.22 %
>1 and <=2	1,976,279.50	0.15 %	78	0.46 %
>2 and <=3	5,646,552.04	0.42 %	132	0.78 %
>3 and <=4	9,264,616.62	0.68 %	188	1.10 %
>4 and <=5	6,263,939.18	0.46 %	200	1.17 %
>5 and <=6	14,469,416.29	1.07 %	363	2.13 %
>6 and <=7	24,129,897.91	1.78 %	442	2.60 %
>7 and <=8	162,818,264.45	12.01 %	3,112	18.28 %
>8 and <=9	77,129,401.13	5.69 %	1,447	8.50 %
>9 and <=10	37,176,448.58	2.74 %	597	3.51 %
>10 and <=11	88,509,038.17	6.53 %	1,192	7.00 %
>11 and <=12	39,151,800.39	2.89 %	502	2.95 %
>12 and <=13	123,325,936.92	9.10 %	1,381	8.11 %
>13 and <=14	43,540,691.60	3.21 %	523	3.07 %
>14 and <=15	25,409,930.07	1.87 %	310	1.82 %
>15 and <=16	79,726,890.58	5.88 %	822	4.83 %
>16 and <=17	34,629,017.71	2.56 %	363	2.13 %
>17 and <=18	188,514,640.71	13.91 %	1,744	10.24 %
>18 and <=19	46,440,922.24	3.43 %	462	2.71 %
>19 and <=20	21,177,575.02	1.56 %	189	1.11 %
>20 and <=21	22,398,952.91	1.65 %	216	1.27 %
>21 and <=22	34,560,800.62	2.55 %	358	2.10 %
>22 and <=23	199,637,382.27	14.73 %	1,767	10.38 %
>23 and <=24	53,584,903.22	3.95 %	453	2.66 %
>24 and <=25	7,290,616.64	0.54 %	53	0.31 %
>25 and <=26	273,398.12	0.02 %	2	0.01 %
>26 and <=27	912,479.72	0.07 %	7	0.04 %
>27 and <=28	5,500,765.90	0.41 %	46	0.27 %
>28 and <=29	123,580.35	0.01 %	1	0.01 %
>30 and <=31	49,928.89	0.00 %	1	0.01 %
>34 and <=35	65,806.65	0.00 %	1	0.01 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

#### 4. Original term to maturity

In Years	In EUR	In %	In number of loans	In %
<=1	0.00	0.00 %	1	0.01 %
>1 and <=2	402,588.41	0.03 %	23	0.14 %
>2 and <=3	761,258.76	0.06 %	25	0.15 %
>3 and <=4	1,114,590.68	0.08 %	37	0.22 %
>4 and <=5	9,393,760.96	0.69 %	129	0.76 %
>5 and <=6	4,633,939.35	0.34 %	118	0.69 %
>6 and <=7	6,086,610.93	0.45 %	161	0.95 %
>7 and <=8	13,259,881.73	0.98 %	302	1.77 %
>8 and <=9	19,748,491.31	1.46 %	326	1.91 %
>9 and <=10	187,369,348.88	13.83 %	3,464	20.34 %
>10 and <=11	60,797,703.78	4.49 %	1,299	7.63 %
>11 and <=12	30,652,584.40	2.26 %	429	2.52 %
>12 and <=13	113,178,155.41	8.35 %	1,533	9.00 %
>13 and <=14	7,634,363.08	0.56 %	98	0.58 %
>14 and <=15	167,203,100.12	12.34 %	1,997	11.73 %
>15 and <=16	4,791,247.91	0.35 %	67	0.39 %
>16 and <=17	18,043,387.34	1.33 %	200	1.17 %
>17 and <=18	93,673,932.42	6.91 %	994	5.84 %
>18 and <=19	12,567,336.66	0.93 %	138	0.81 %
>19 and <=20	252,478,670.11	18.63 %	2,443	14.35 %
>20 and <=21	5,713,324.72	0.42 %	70	0.41 %
>21 and <=22	9,804,104.82	0.72 %	113	0.66 %
>22 and <=23	20,194,853.87	1.49 %	192	1.13 %
>23 and <=24	24,529,400.58	1.81 %	249	1.46 %
>24 and <=25	271,743,990.05	20.05 %	2,417	14.20 %
>25 and <=26	6,598,791.14	0.49 %	58	0.34 %
>26 and <=27	397,888.20	0.03 %	5	0.03 %
>27 and <=28	212,016.09	0.02 %	2	0.01 %
>28 and <=29	1,015,448.61	0.07 %	8	0.05 %
>29 and <=30	11,144,850.71	0.82 %	126	0.74 %
>30 and <=31	21,972.46	0.00 %	1	0.01 %
>39 and <=40	115,735.54	0.01 %	2	0.01 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

#### 5. Origination Year

Year	In EUR	In %	In number of loans	In %
1999	7,135.59	0.00 %	1	0.01 %
2002	13,586.32	0.00 %	1	0.01 %
2003	265,908.53	0.02 %	10	0.06 %
2004	1,771,201.24	0.13 %	54	0.32 %
2005	3,363,536.15	0.25 %	89	0.52 %
2006	1,321,900.13	0.10 %	32	0.19 %
2007	972,549.43	0.07 %	30	0.18 %
2008	1,271,580.00	0.09 %	34	0.20 %
2009	5,118,399.49	0.38 %	124	0.73 %
2010	10,678,473.25	0.79 %	209	1.23 %
2011	5,762,277.74	0.43 %	156	0.92 %
2012	2,287,430.89	0.17 %	70	0.41 %
2013	15,187,645.30	1.12 %	247	1.45 %
2014	125,459,460.09	9.26 %	1,728	10.15 %
2015	988,168,429.51	72.91 %	11,689	68.65 %
2016	178,005,753.05	13.13 %	2,377	13.96 %
2017	15,628,062.32	1.15 %	176	1.03 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

#### 6. Outstanding Loan Balance by Borrower

In EUR * 1000	In EUR	In %	In number of Borrowers	In %
<=100	274,850,008.58	20.28 %	5,085	48.37 %
>100 and <=200	496,653,372.56	36.65 %	3,443	32.75 %
>200 and <=300	348,987,965.14	25.75 %	1,462	13.91 %
>300 and <=400	105,487,162.77	7.78 %	310	2.95 %
>400	129,304,819.98	9.54 %	213	2.03 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>10,513</b>	<b>100.00 %</b>

**7. Interest Rate**

	In EUR	In %	In number of loans	In %
0 - 0.5%	2,130,161.07	0.16 %	41	0.24 %
0.5 - 1%	8,204,039.16	0.61 %	144	0.85 %
1 - 1.5%	51,789,382.79	3.82 %	744	4.37 %
1.5 - 2%	745,580,619.51	55.01 %	9,959	58.49 %
2 - 2.5%	301,765,542.88	22.27 %	3,133	18.40 %
2.5 - 3%	188,184,618.23	13.89 %	2,049	12.03 %
3 - 3.5%	39,615,085.91	2.92 %	517	3.04 %
3.5 - 4%	12,209,603.91	0.90 %	249	1.46 %
4 - 4.5%	4,186,181.42	0.31 %	122	0.72 %
4.5 - 5%	1,033,308.22	0.08 %	39	0.23 %
5 - 5.5%	510,449.85	0.04 %	25	0.15 %
5.5 - 6%	64,186.13	0.00 %	2	0.01 %
6 - 6.5%	9,247.36	0.00 %	2	0.01 %
6.5 - 7%	902.59	0.00 %	1	0.01 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

**8. Interest Rate Type**

	In EUR	In %	In number of loans	In %
Fixed	1,279,306,912.40	94.39 %	16,017	94.07 %
Variable	285,432.48	0.02 %	6	0.04 %
Variable With Cap	75,690,984.15	5.58 %	1,004	5.90 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

**9. Next Reset Date**

	In EUR	In %	In number of loans	In %
2017	8,336,544.87	0.62 %	132	0.78 %
2018	21,177,847.01	1.56 %	385	2.26 %
2019	17,410,939.52	1.28 %	179	1.05 %
2020	16,834,820.32	1.24 %	157	0.92 %
2021	1,384,861.32	0.10 %	22	0.13 %
2022	586,934.42	0.04 %	8	0.05 %
2023	2,629,293.52	0.19 %	45	0.26 %
2024	2,250,741.85	0.17 %	27	0.16 %
2025	4,331,325.48	0.32 %	43	0.25 %
2026	618,128.52	0.05 %	5	0.03 %
2027	129,547.32	0.01 %	1	0.01 %
Fixed To Maturity	1,279,592,344.88	94.42 %	16,023	94.10 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

**10. Interest Payment Frequency**

	In EUR	In %	In number of loans	In %
Monthly	1,355,283,329.03	100.00 %	17,027	100.00 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

**11. Repayment Type**

	In EUR	In %	In number of loans	In %
Annuity	1,298,020,017.90	95.77 %	16,334	95.93 %
Interest only	22,995,653.22	1.70 %	162	0.95 %
Linear	34,267,657.91	2.53 %	531	3.12 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

## 12. Current Loan to Current Value (LTV)

	In EUR	In %	In number of loans	In %
0	16,768.49	0.00 %	30	0.18 %
1-10%	7,970,693.85	0.59 %	313	1.84 %
11-20%	41,579,665.77	3.07 %	1,022	6.00 %
21-30%	79,369,685.26	5.86 %	1,516	8.90 %
31-40%	120,415,924.41	8.88 %	1,879	11.04 %
41-50%	151,046,259.74	11.14 %	2,121	12.46 %
51-60%	175,908,028.24	12.98 %	2,189	12.86 %
61-70%	180,211,720.95	13.30 %	2,139	12.56 %
71-80%	185,453,734.01	13.68 %	1,932	11.35 %
81-90%	191,594,291.63	14.14 %	1,946	11.43 %
91-100%	198,660,795.60	14.66 %	1,693	9.94 %
101-110%	14,836,850.82	1.09 %	148	0.87 %
111-120%	3,448,802.08	0.25 %	45	0.26 %
>120%	4,770,108.18	0.35 %	54	0.32 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

## 13. Loan to Mortgage Inscription Ratio (LTM)

	In EUR	In %	In number of loans	In %
1-20%	6,439,176.65	0.48 %	468	2.75 %
21-40%	22,335,221.98	1.65 %	731	4.29 %
41-60%	46,306,571.93	3.42 %	963	5.66 %
61-80%	110,762,793.69	8.17 %	1,943	11.41 %
81-100%	396,499,910.57	29.26 %	4,627	27.17 %
101-120%	25,048,597.87	1.85 %	367	2.16 %
121-140%	37,196,393.07	2.74 %	547	3.21 %
141-160%	73,848,062.52	5.45 %	1,024	6.01 %
161-180%	121,232,473.59	8.95 %	1,477	8.67 %
181-200%	101,923,364.36	7.52 %	1,094	6.43 %
201-300%	221,215,484.16	16.32 %	2,322	13.64 %
301-400%	82,182,160.20	6.06 %	702	4.12 %
401-500%	32,573,626.64	2.40 %	268	1.57 %
>500%	77,719,491.80	5.73 %	494	2.90 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

## 14. Distribution of Average Life to Final Maturity (at 0% CPR)

In Years	In EUR	In %	In number of loans	In %
>=0 and <=1	5,683,842.21	0.42 %	197	1.16 %
>1 and <=2	13,907,850.47	1.03 %	300	1.76 %
>2 and <=3	20,224,228.57	1.49 %	543	3.19 %
>3 and <=4	153,810,112.27	11.35 %	2,958	17.37 %
>4 and <=5	135,635,767.37	10.01 %	2,493	14.64 %
>5 and <=6	130,718,770.62	9.65 %	1,736	10.20 %
>6 and <=7	158,345,145.57	11.68 %	1,798	10.56 %
>7 and <=8	49,528,714.59	3.65 %	614	3.61 %
>8 and <=9	107,797,964.59	7.95 %	1,101	6.47 %
>9 and <=10	233,400,458.97	17.22 %	2,169	12.74 %
>10 and <=11	28,441,738.52	2.10 %	277	1.63 %
>11 and <=12	61,630,836.33	4.55 %	616	3.62 %
>12 and <=13	247,064,700.82	18.23 %	2,148	12.62 %
>13 and <=14	1,982,910.55	0.15 %	16	0.09 %
>14 and <=15	1,519,518.58	0.11 %	15	0.09 %
>15 and <=16	5,475,033.46	0.40 %	44	0.26 %
>18 and <=19	49,928.89	0.00 %	1	0.01 %
>20 and <=21	65,806.65	0.00 %	1	0.01 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>



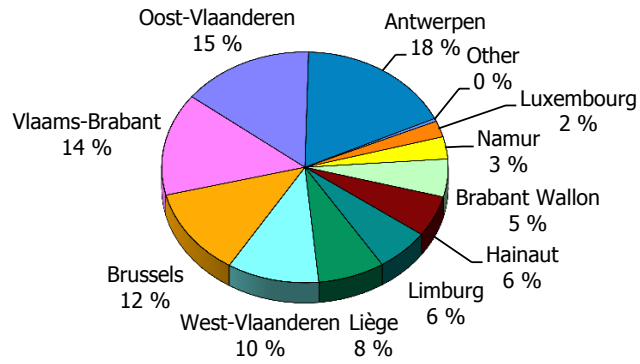
**15. Distribution of Average Life To Interest Reset Date (at 0% CPR)**

In Years	In EUR	In %	In number of loans	In %
Fixed To Maturity	1,279,592,344.88	94.42 %	16,023	94.10 %
>=0 and <=1	37,286,575.91	2.75 %	604	3.55 %
>1 and <=2	27,718,436.64	2.05 %	268	1.57 %
>2 and <=3	3,214,282.21	0.24 %	48	0.28 %
>3 and <=4	5,870,947.41	0.43 %	73	0.43 %
>4 and <=5	1,600,741.98	0.12 %	11	0.06 %
	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

# Stratification Tables

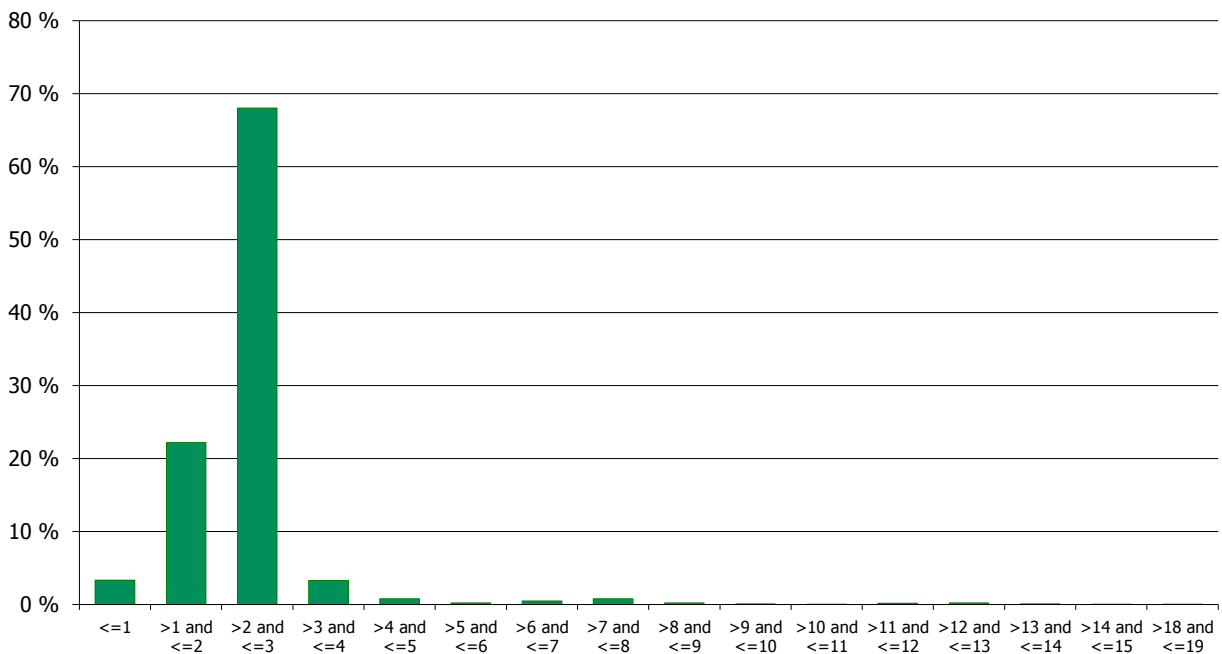
Portfolio Cut-off Date 30/09/2017

## 1. Geographic distribution



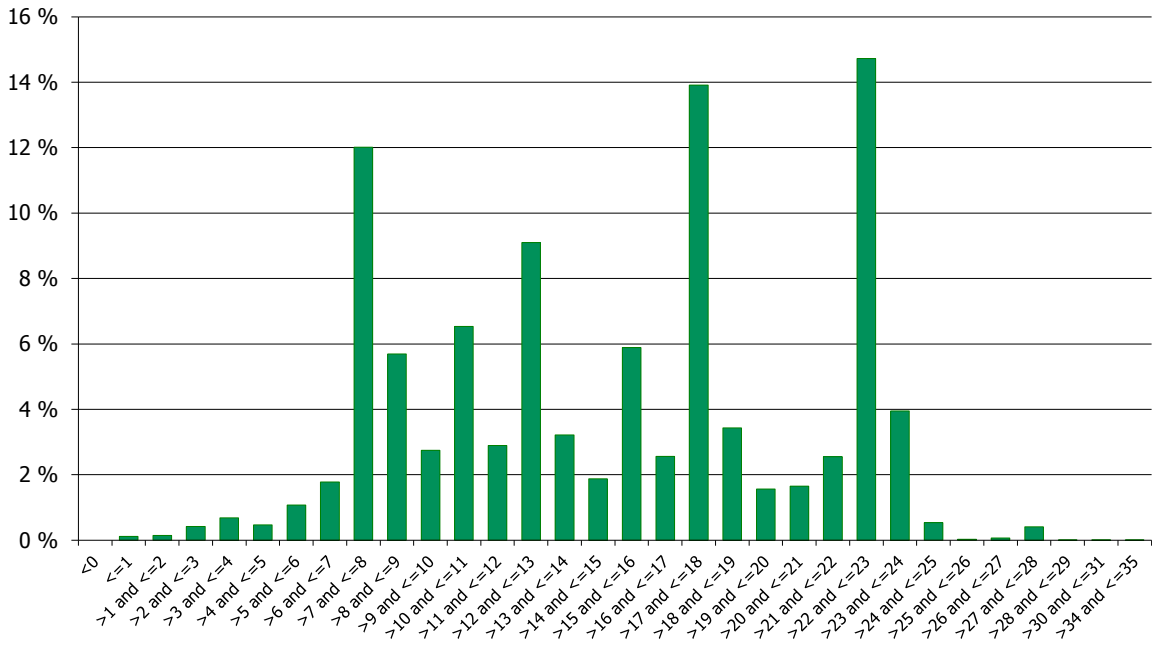
## 2. Seasoning

**Distribution per Seasoning**



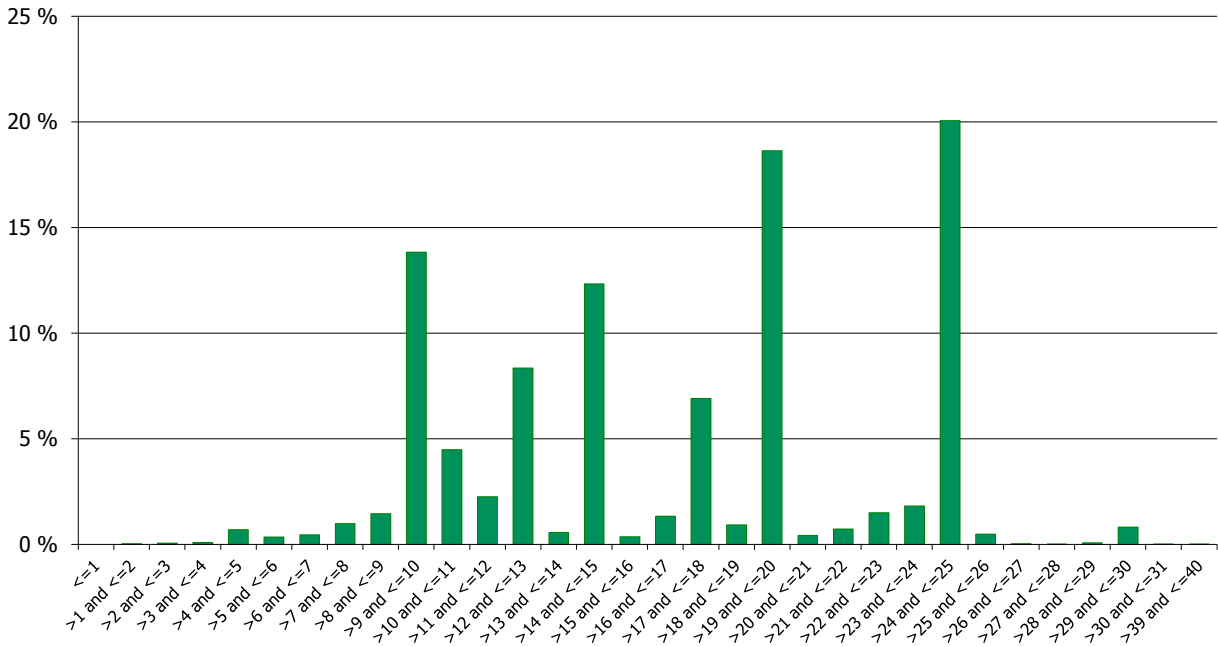
**3. Remaining term to maturity**

**Distribution of Remaining Term to Maturity (in years)**



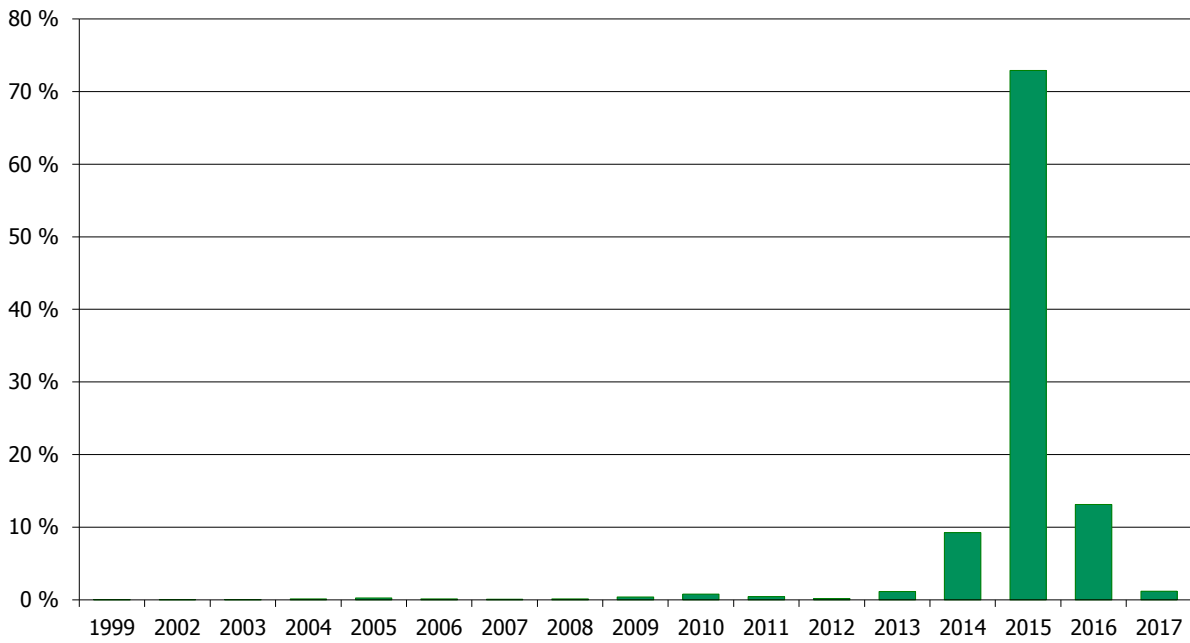
**4. Original term to maturity**

**Distribution of Initial Term (in years)**



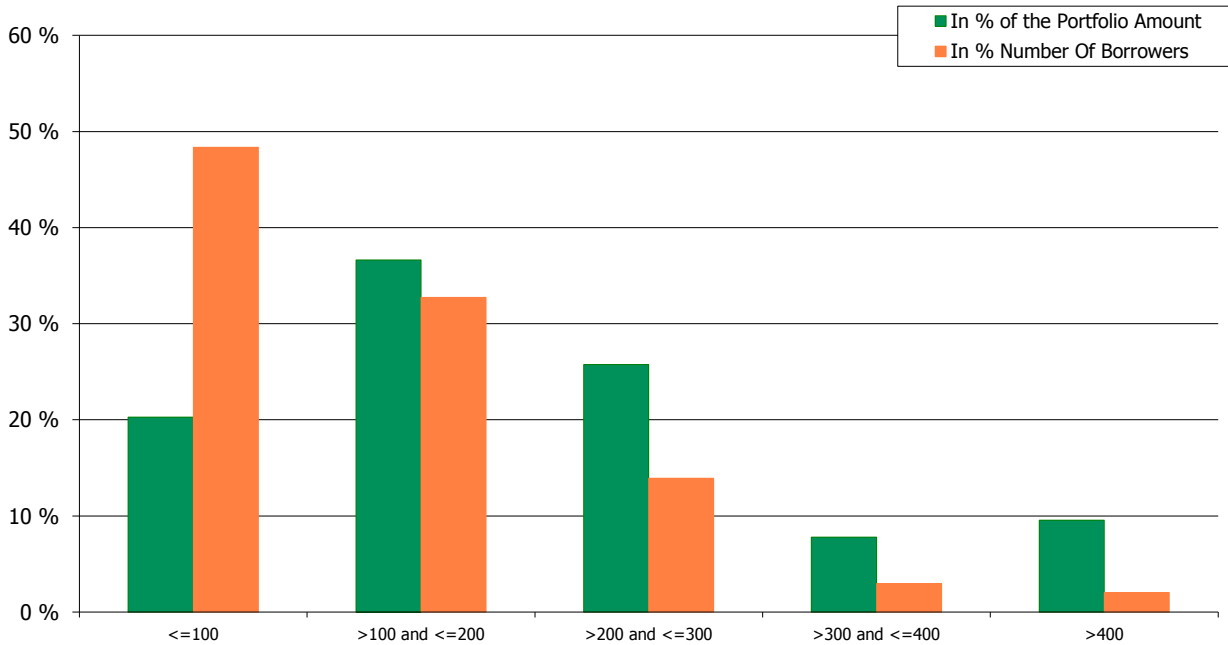
## 5. Origination Year

### Distribution Origination Year



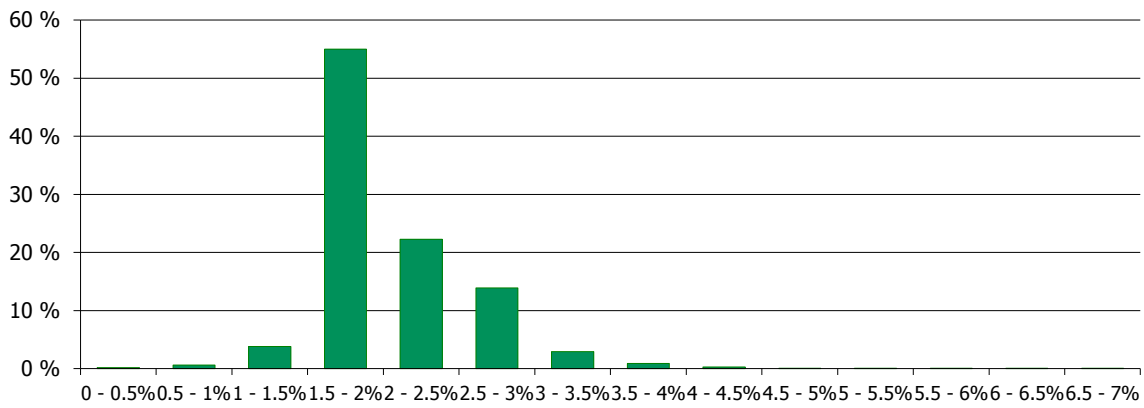
## 6. Outstanding Loan Balance by Borrower

### Outstanding Loan Balance by Borrower



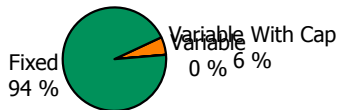
## 7. Interest Rate

### Distribution per Interest Rate



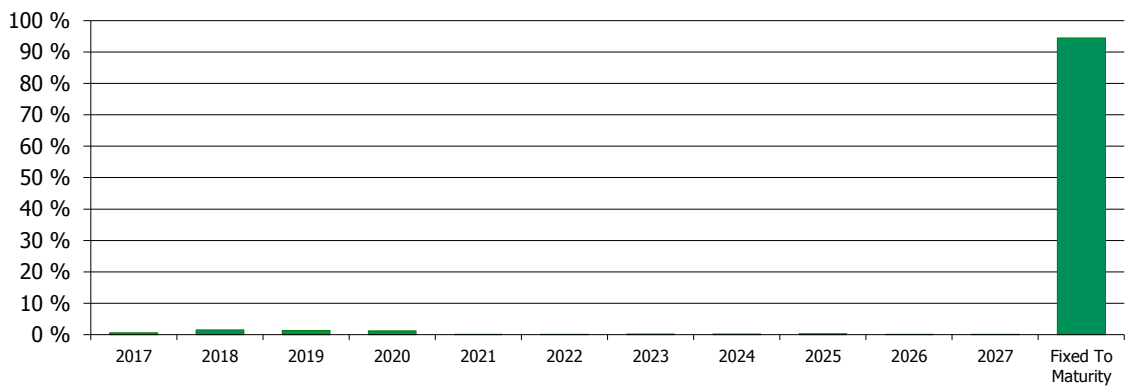
## 8. Interest Rate Type

### Distribution per Interest Type



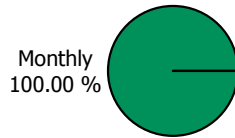
## 9. Next Reset Date

### Next Reset Date



10. Interest Payment Frequency

Distribution per Interest Payment Frequency



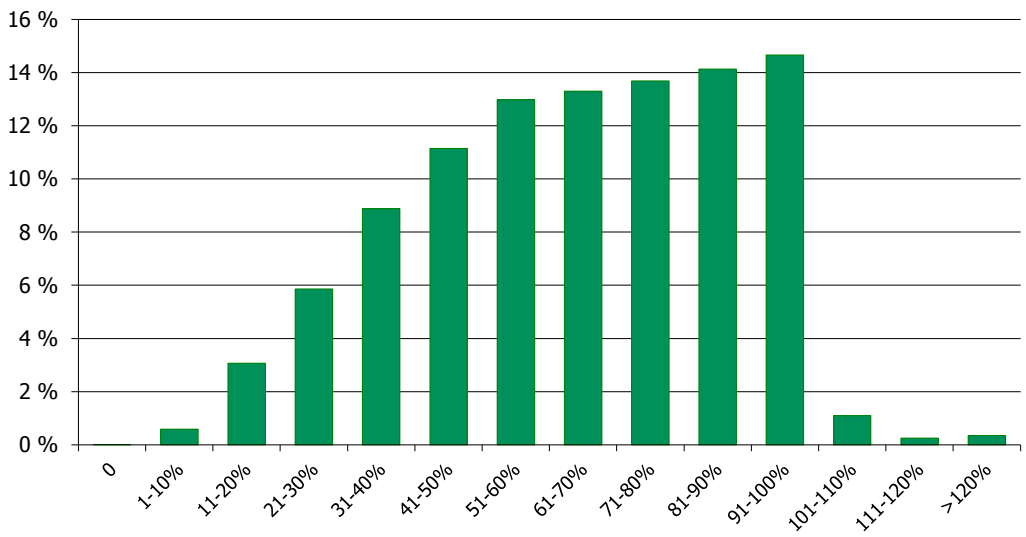
11. Repayment Type

Distribution per Repayment Type



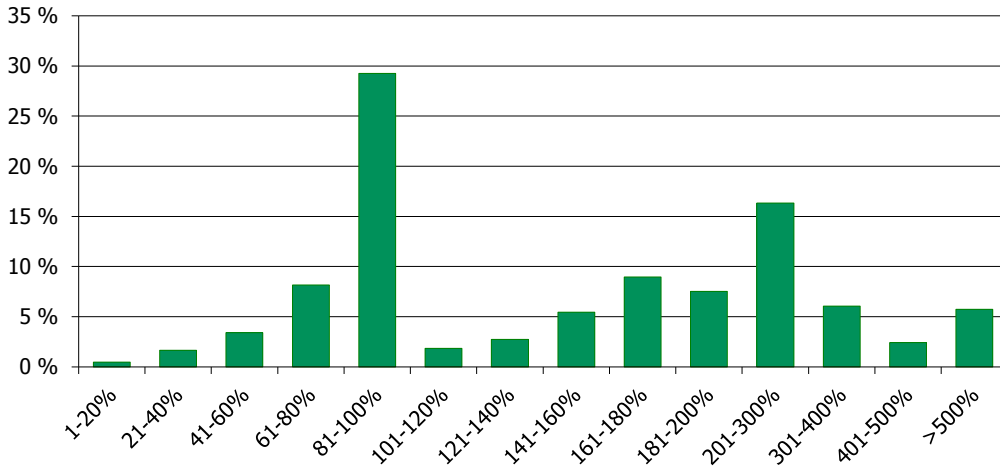
12. Current Loan to Current Value (LTV)

Current LTV Distribution



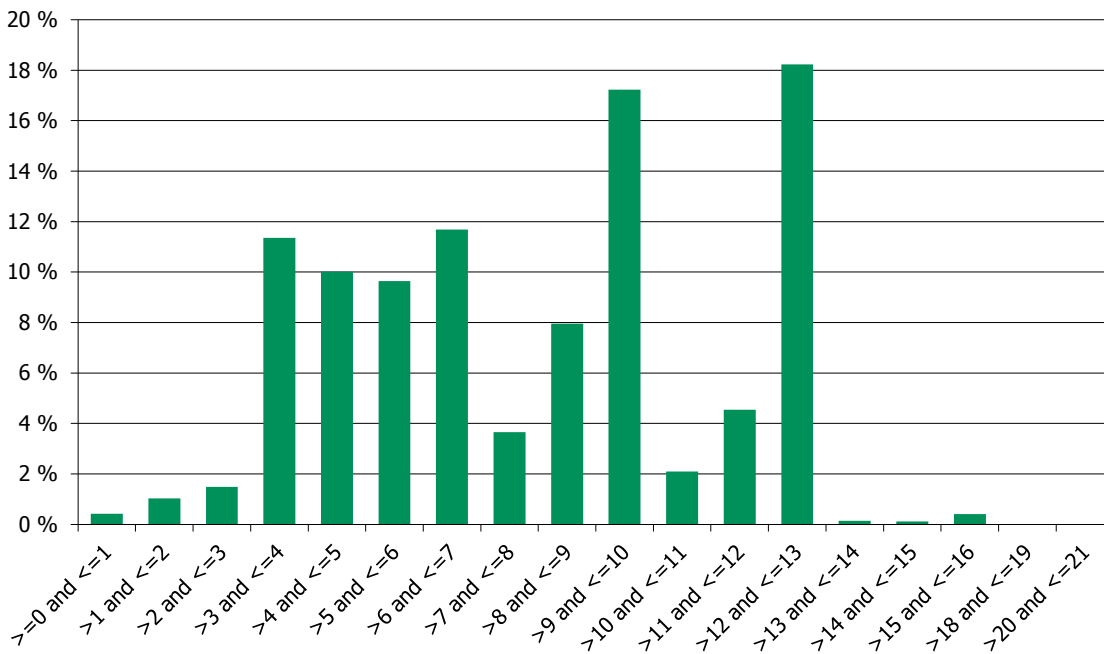
**13. Loan to Mortgage Inscription Ratio (LTM)**

**Loan To Mortgage Inscription Distribution**



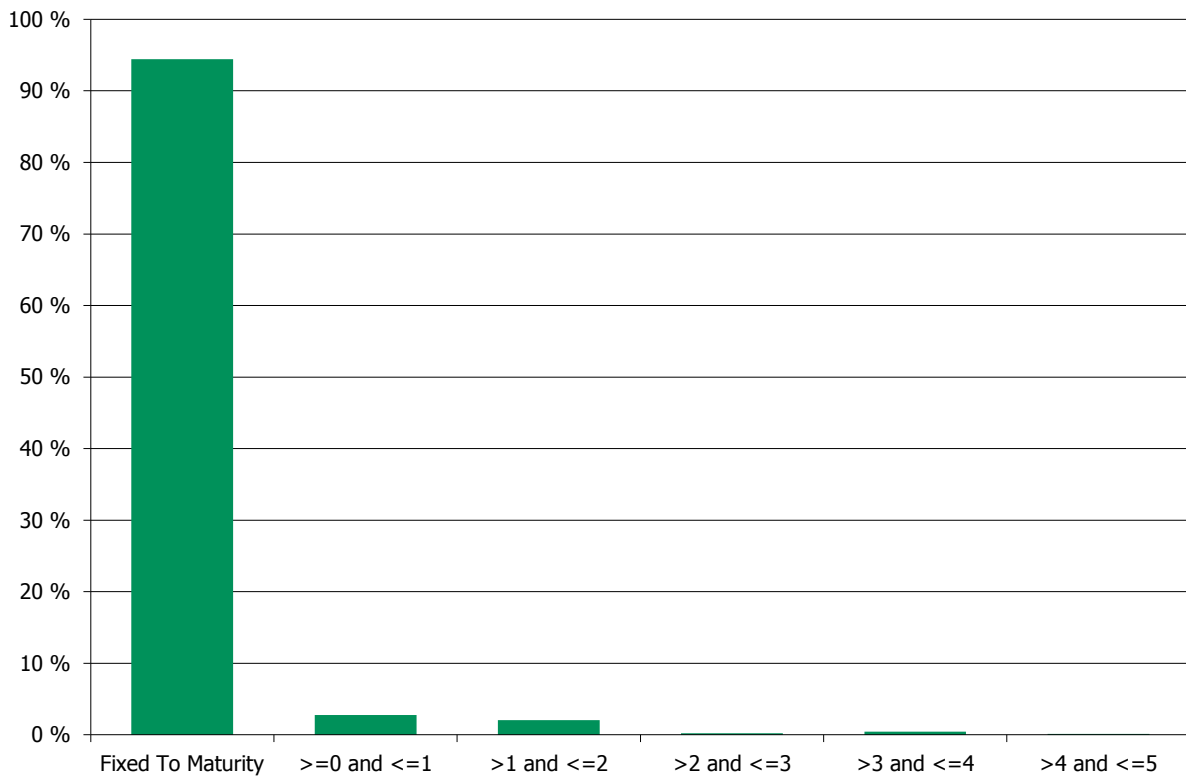
**14. Distribution of Average Life to Final Maturity (at 0% CPR)**

**Distribution of Average Life to Final Maturity**



**15. Distribution of Average Life To Interest Reset Date (at 0% CPR)**

**Distribution of Average Life To Interest Reset Date**





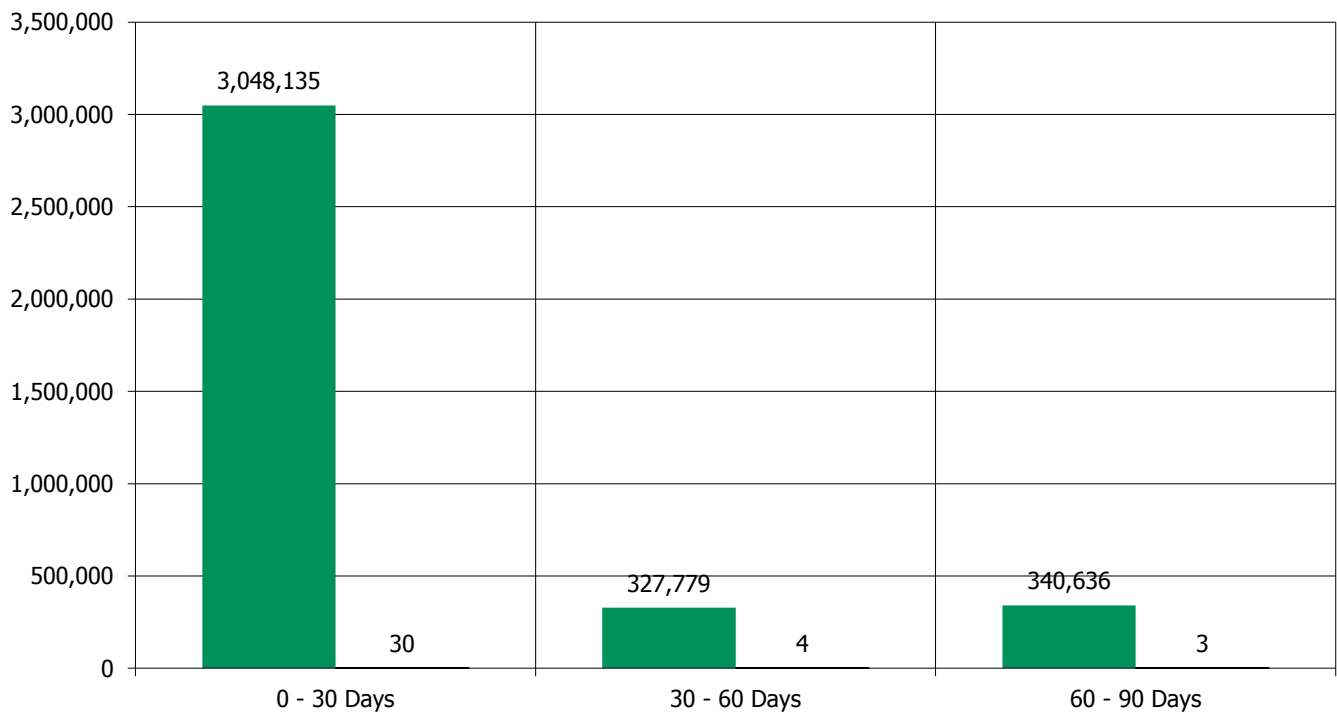
## Cover Pool Performance

Portfolio Cut-off Date 30/09/2017

### 1. Delinquencies (at cut-off date)

	In EUR	In %	In number of loans	In %
Performing	1,351,566,779.30	99.73 %	16,990	99.78 %
0 - 30 Days	3,048,134.97	0.22 %	30	0.18 %
30 - 60 Days	327,779.23	0.02 %	4	0.02 %
60 - 90 Days	340,635.53	0.03 %	3	0.02 %
> 90 Days				
<b>Total</b>	<b>1,355,283,329.03</b>	<b>100.00 %</b>	<b>17,027</b>	<b>100.00 %</b>

### Delinquency Outstanding in Euro



## Amortisation

Portfolio Cut-off Date

Sep/2017

TIME		LIABILITIES	COVER LOAN ASSETS			
Maturity	Month	Covered bonds	CPR 0%	CPR 2%	CPR 5%	CPR 10%
1/10/2017	1	1,000,000,000	1,347,397,520	1,345,185,892	1,341,875,029	1,336,374,422
1/11/2017	2	1,000,000,000	1,339,715,596	1,335,248,050	1,328,574,195	1,317,523,941
1/12/2017	3	1,000,000,000	1,332,020,426	1,325,399,445	1,315,528,956	1,299,239,448
1/01/2018	4	1,000,000,000	1,324,329,741	1,315,511,991	1,302,394,434	1,280,819,520
1/02/2018	5	1,000,000,000	1,316,619,290	1,305,634,663	1,289,328,210	1,262,599,202
1/03/2018	6	1,000,000,000	1,308,672,567	1,295,765,998	1,276,643,120	1,245,393,360
1/04/2018	7	1,000,000,000	1,300,908,106	1,285,893,437	1,263,694,228	1,227,540,016
1/05/2018	8	1,000,000,000	1,292,716,068	1,275,698,565	1,250,589,727	1,209,830,689
1/06/2018	9	1,000,000,000	1,285,045,761	1,265,978,391	1,237,904,596	1,192,486,675
1/07/2018	10	1,000,000,000	1,276,959,958	1,255,947,654	1,225,073,622	1,175,288,893
1/08/2018	11	1,000,000,000	1,268,998,620	1,246,000,420	1,212,279,975	1,158,089,153
1/09/2018	12	1,000,000,000	1,260,967,934	1,236,015,340	1,199,506,750	1,141,033,456
1/10/2018	13	1,000,000,000	1,253,129,000	1,226,315,334	1,187,164,118	1,124,663,310
1/11/2018	14	1,000,000,000	1,245,206,925	1,216,495,998	1,174,663,245	1,108,107,171
1/12/2018	15	1,000,000,000	1,237,226,313	1,206,715,428	1,162,351,093	1,091,997,884
1/01/2019	16	1,000,000,000	1,229,358,272	1,197,007,756	1,150,068,002	1,075,881,918
1/02/2019	17	1,000,000,000	1,221,476,713	1,187,316,402	1,137,855,508	1,059,948,645
1/03/2019	18	1,000,000,000	1,213,476,110	1,177,732,418	1,126,077,794	1,044,963,481
1/04/2019	19	1,000,000,000	1,205,575,060	1,168,079,583	1,114,007,952	1,029,384,511
1/05/2019	20	1,000,000,000	1,197,664,857	1,158,510,687	1,102,162,599	1,014,264,188
1/06/2019	21	1,000,000,000	1,189,604,892	1,148,762,523	1,090,109,130	998,923,013
1/07/2019	22	1,000,000,000	1,181,637,928	1,139,196,128	1,078,370,467	984,115,587
1/08/2019	23	1,000,000,000	1,172,949,727	1,128,902,033	1,065,908,274	968,622,555
1/09/2019	24	1,000,000,000	1,165,011,558	1,119,360,222	1,054,210,994	953,935,267
1/10/2019	25	1,000,000,000	1,156,903,374	1,109,745,222	1,042,583,199	939,546,263
1/11/2019	26	1,000,000,000	1,148,875,285	1,100,175,229	1,030,963,746	925,140,004
1/12/2019	27	1,000,000,000	1,140,780,983	1,090,630,926	1,019,504,406	911,106,736
1/01/2020	28	1,000,000,000	1,132,594,343	1,080,967,665	1,007,901,507	896,922,388
1/02/2020	29	1,000,000,000	1,124,255,979	1,071,189,482	996,244,149	882,793,595
1/03/2020	30	1,000,000,000	1,116,120,826	1,061,750,923	985,116,454	869,473,821
1/04/2020	31	1,000,000,000	1,107,653,020	1,051,908,466	973,502,272	855,583,747
1/05/2020	32	1,000,000,000	1,099,635,938	1,042,580,745	962,495,008	842,442,224
1/06/2020	33	1,000,000,000	1,090,300,638	1,031,976,529	950,282,429	828,230,002
1/07/2020	34	1,000,000,000	1,081,988,304	1,022,427,873	939,172,412	815,191,551
1/08/2020	35	1,000,000,000	1,073,654,043	1,012,831,633	927,991,496	802,074,961
1/09/2020	36	1,000,000,000	1,065,099,131	1,003,057,207	916,698,530	788,958,423
1/10/2020	37	1,000,000,000	1,056,401,271	993,233,017	905,486,015	776,113,813
1/11/2020	38	1,000,000,000	1,048,255,385	983,902,613	894,698,700	763,619,643
1/12/2020	39	1,000,000,000	1,040,161,111	974,702,735	884,151,411	751,524,275
1/01/2021	40	1,000,000,000	1,031,221,553	964,686,793	872,840,492	738,767,656
1/02/2021	41	1,000,000,000	1,022,292,337	954,711,680	861,618,234	726,180,343
1/03/2021	42	1,000,000,000	1,014,195,199	945,698,725	851,523,357	714,926,153
1/04/2021	43	1,000,000,000	1,005,322,886	935,835,685	840,499,494	702,681,783
1/05/2021	44	1,000,000,000	996,973,595	926,540,162	830,102,784	691,145,035
1/06/2021	45	1,000,000,000	988,842,297	917,424,653	819,845,696	679,713,761
1/07/2021	46	1,000,000,000	980,118,247	907,838,103	809,282,014	668,205,296
1/08/2021	47	1,000,000,000	971,890,966	898,690,719	799,090,249	656,995,623
1/09/2021	48	1,000,000,000	963,160,065	889,106,853	788,557,969	645,590,141
1/10/2021	49	1,000,000,000	954,810,345	879,952,372	778,517,898	634,757,658
1/11/2021	50	1,000,000,000	946,681,806	870,981,359	768,621,251	624,034,148
1/12/2021	51	1,000,000,000	938,563,777	862,095,104	758,906,852	613,621,439
1/01/2022	52	1,000,000,000	930,444,646	853,187,945	749,155,718	603,171,439
1/02/2022	53	1,000,000,000	922,250,252	844,239,622	739,413,221	592,805,878
1/03/2022	54	1,000,000,000	914,116,913	835,512,238	730,088,340	583,090,161
1/04/2022	55	1,000,000,000	905,975,322	826,666,271	720,521,440	573,012,148
1/05/2022	56	1,000,000,000	897,730,535	817,798,685	711,038,088	563,152,309
1/06/2022	57	1,000,000,000	889,479,127	808,907,665	701,519,101	553,259,812
1/07/2022	58	1,000,000,000	881,082,463	799,956,381	692,048,648	543,553,544

1/08/2022	59	1,000,000,000	872,889,146	791,173,299	682,709,636	533,947,256
1/09/2022	60	1,000,000,000	864,734,140	782,452,375	673,467,150	524,487,767
1/10/2022	61	1,000,000,000	855,953,260	773,235,739	663,896,210	514,914,615
1/11/2022	62	1,000,000,000	847,677,531	764,460,973	654,692,977	505,625,923
1/12/2022	63	1,000,000,000	839,521,785	755,863,159	645,736,460	496,664,411
1/01/2023	64	1,000,000,000	831,363,725	747,248,510	636,753,413	487,680,773
1/02/2023	65	1,000,000,000	823,207,395	738,662,462	627,836,190	478,814,526
1/03/2023	66	1,000,000,000	815,046,468	730,219,219	619,233,854	470,446,969
1/04/2023	67	1,000,000,000	806,887,101	721,682,943	610,438,570	461,800,681
1/05/2023	68	1,000,000,000	798,607,631	713,105,333	601,698,567	453,322,905
1/06/2023	69	1,000,000,000	790,443,927	704,618,553	593,025,625	444,896,271
1/07/2023	70	1,000,000,000	782,318,961	696,231,108	584,524,309	436,720,890
1/08/2023	71	1,000,000,000	774,095,213	687,743,870	575,930,362	428,477,462
1/09/2023	72	1,000,000,000	765,842,671	679,257,882	567,377,390	420,326,386
1/10/2023	73	500,000,000	757,736,339	670,964,900	559,070,926	412,474,989
1/11/2023	74	500,000,000	749,485,103	662,532,932	550,641,157	404,534,905
1/12/2023	75	500,000,000	741,404,952	654,314,445	542,472,185	396,899,809
1/01/2024	76	500,000,000	732,955,147	645,760,094	534,018,451	389,059,744
1/02/2024	77	500,000,000	724,783,672	637,477,682	525,828,519	381,470,353
1/03/2024	78	500,000,000	716,717,726	629,383,092	517,916,402	374,241,432
1/04/2024	79	500,000,000	708,656,528	621,248,705	509,922,509	366,904,471
1/05/2024	80	500,000,000	700,604,680	613,181,861	502,062,464	359,768,104
1/06/2024	81	500,000,000	692,566,689	605,118,796	494,200,511	352,634,431
1/07/2024	82	500,000,000	684,042,363	596,689,785	486,117,121	345,444,693
1/08/2024	83	500,000,000	675,931,747	588,614,868	478,319,003	338,463,516
1/09/2024	84	0	667,488,034	580,276,051	470,343,500	331,410,294
1/10/2024	85		659,525,992	572,413,198	462,828,300	324,778,174
1/11/2024	86		651,220,386	564,246,000	455,064,387	317,977,506
1/12/2024	87		643,352,728	556,514,147	447,723,960	311,565,936
1/01/2025	88		635,603,896	548,878,718	440,458,111	305,211,480
1/02/2025	89		627,975,735	541,371,618	433,329,042	298,999,642
1/03/2025	90		620,455,563	534,069,069	426,501,787	293,162,717
1/04/2025	91		612,998,017	526,754,910	419,590,952	287,190,862
1/05/2025	92		605,592,202	519,536,850	412,822,773	281,400,091
1/06/2025	93		598,219,057	512,340,994	406,069,610	275,624,421
1/07/2025	94		591,091,400	505,405,615	399,586,873	270,112,388
1/08/2025	95		584,226,481	498,688,599	393,273,499	264,718,682
1/09/2025	96		577,310,722	491,949,591	386,972,354	259,374,017
1/10/2025	97		571,074,815	485,836,958	381,223,489	254,473,324
1/11/2025	98		564,896,795	479,765,959	375,502,321	249,592,688
1/12/2025	99		558,654,401	473,685,515	369,830,792	244,815,202
1/01/2026	100		552,554,255	467,718,541	364,243,359	240,095,255
1/02/2026	101		546,624,034	461,914,038	358,808,159	235,510,820
1/03/2026	102		540,451,470	455,998,342	353,399,173	231,072,942
1/04/2026	103		534,737,096	450,411,690	348,181,756	226,697,221
1/05/2026	104		529,069,788	444,906,615	343,079,674	222,459,654
1/06/2026	105		523,328,627	439,332,338	337,919,606	218,185,697
1/07/2026	106		517,468,750	433,699,946	332,766,312	213,977,606
1/08/2026	107		511,799,357	428,220,797	327,726,706	209,844,419
1/09/2026	108		506,230,512	422,842,972	322,787,930	205,806,695
1/10/2026	109		500,541,653	417,404,937	317,852,418	201,829,114
1/11/2026	110		494,627,152	411,773,212	312,766,422	197,758,443
1/12/2026	111		489,021,775	406,438,552	307,954,599	193,917,807
1/01/2027	112		483,525,125	401,188,544	303,203,643	190,117,472
1/02/2027	113		478,036,518	395,961,837	298,492,425	186,370,663
1/03/2027	114		472,506,304	390,781,491	293,910,490	182,807,637
1/04/2027	115		467,052,713	385,616,011	289,287,888	179,170,340
1/05/2027	116		461,614,826	380,500,707	284,747,833	175,635,531
1/06/2027	117		456,188,118	375,389,799	280,208,639	172,103,654
1/07/2027	118		450,788,008	370,337,263	275,756,801	168,675,065
1/08/2027	119		445,412,681	365,300,624	271,314,702	165,254,997
1/09/2027	120		440,062,299	360,300,429	266,920,412	161,889,872
1/10/2027	121		434,745,884	355,363,366	262,614,940	158,625,647
1/11/2027	122		429,445,228	350,435,211	258,314,392	155,367,150
1/12/2027	123		424,164,251	345,557,703	254,092,129	152,201,135
1/01/2028	124		418,761,050	340,577,203	249,793,022	148,992,223
1/02/2028	125		413,538,323	335,759,134	245,632,968	145,890,353
1/03/2028	126		408,350,543	331,021,005	241,590,479	142,920,748
1/04/2028	127		403,216,069	326,304,473	237,542,532	139,930,848
1/05/2028	128		398,149,406	321,675,383	233,596,294	137,042,135
1/06/2028	129		393,139,725	317,089,210	229,680,264	134,174,031

1/07/2028	130	387,954,480	312,393,412	225,721,978	131,321,163
1/08/2028	131	383,105,250	307,965,436	221,956,594	128,583,589
1/09/2028	132	377,929,013	303,289,158	218,030,401	125,774,084
1/10/2028	133	373,260,656	299,051,116	214,454,598	123,204,213
1/11/2028	134	368,632,855	294,842,464	210,898,776	120,648,207
1/12/2028	135	363,819,306	290,514,821	207,291,783	118,098,664
1/01/2029	136	359,253,808	286,382,655	203,823,662	115,630,956
1/02/2029	137	354,708,269	282,279,554	200,392,473	113,202,897
1/03/2029	138	350,174,856	278,244,887	197,074,435	110,902,526
1/04/2029	139	345,656,601	274,188,899	193,707,777	108,546,250
1/05/2029	140	341,151,567	270,171,132	190,399,542	106,255,092
1/06/2029	141	336,660,829	266,162,545	187,097,502	103,970,100
1/07/2029	142	332,179,326	262,188,423	183,850,294	101,746,829
1/08/2029	143	327,702,634	258,216,282	180,604,486	99,527,182
1/09/2029	144	323,242,741	254,270,075	177,392,092	97,342,848
1/10/2029	145	318,792,129	250,357,508	174,232,589	95,217,170
1/11/2029	146	314,353,907	246,453,320	171,079,328	93,097,931
1/12/2029	147	309,445,098	242,206,602	167,717,588	90,894,413
1/01/2030	148	305,050,437	238,361,879	164,635,514	88,846,173
1/02/2030	149	300,417,871	234,343,921	161,448,684	86,757,360
1/03/2030	150	296,067,417	230,596,476	158,501,946	84,847,965
1/04/2030	151	291,762,968	226,858,470	155,536,035	82,907,625
1/05/2030	152	287,204,193	222,947,274	152,478,271	80,944,527
1/06/2030	153	282,910,277	219,241,565	149,562,522	79,060,386
1/07/2030	154	278,889,829	215,771,165	146,832,793	77,299,253
1/08/2030	155	274,975,206	212,381,677	144,158,678	75,570,039
1/09/2030	156	271,183,017	209,097,469	141,568,495	73,897,899
1/10/2030	157	267,401,772	205,843,486	139,022,385	72,271,371
1/11/2030	158	263,811,264	202,735,108	136,574,828	70,698,279
1/12/2030	159	260,248,118	199,668,606	134,177,981	69,172,825
1/01/2031	160	256,710,364	196,620,307	131,793,481	67,655,765
1/02/2031	161	253,180,778	193,588,019	129,430,947	66,161,544
1/03/2031	162	249,672,424	190,612,969	127,149,078	64,746,415
1/04/2031	163	246,174,223	187,623,496	124,836,644	63,299,637
1/05/2031	164	242,456,852	184,486,959	122,447,606	61,833,740
1/06/2031	165	238,989,060	181,539,865	120,185,128	60,434,170
1/07/2031	166	235,539,471	178,625,823	117,964,880	59,074,581
1/08/2031	167	231,989,860	175,635,511	115,695,085	57,692,512
1/09/2031	168	228,560,359	172,745,609	113,502,046	56,359,204
1/10/2031	169	225,144,019	169,884,236	111,347,257	55,062,606
1/11/2031	170	221,736,785	167,029,504	109,197,759	53,770,935
1/12/2031	171	218,330,964	164,194,021	107,079,822	52,511,882
1/01/2032	172	214,907,451	161,345,277	104,954,401	51,251,575
1/02/2032	173	211,527,935	158,538,701	102,866,457	50,019,226
1/03/2032	174	208,144,458	155,755,273	100,819,999	48,829,853
1/04/2032	175	204,765,526	152,966,922	98,763,290	47,631,132
1/05/2032	176	201,388,317	150,197,090	96,736,263	46,462,304
1/06/2032	177	197,845,895	147,304,857	94,632,203	45,259,213
1/07/2032	178	194,484,833	144,564,721	92,643,291	44,126,361
1/08/2032	179	191,134,618	141,833,467	90,661,826	42,999,679
1/09/2032	180	187,793,806	139,118,026	88,699,923	41,890,989
1/10/2032	181	184,469,470	136,431,044	86,772,639	40,812,788
1/11/2032	182	181,155,943	133,753,165	84,853,110	39,740,913
1/12/2032	183	177,848,164	131,095,393	82,962,321	38,696,087
1/01/2033	184	174,548,767	128,445,119	81,078,398	37,657,193
1/02/2033	185	171,258,281	125,810,005	79,213,067	36,635,003
1/03/2033	186	167,989,756	123,219,807	77,403,979	35,661,344
1/04/2033	187	164,740,951	120,631,873	75,585,576	34,676,077
1/05/2033	188	161,527,382	118,084,588	73,807,389	33,721,506
1/06/2033	189	158,354,436	115,568,660	72,051,130	32,779,666
1/07/2033	190	155,250,882	113,117,678	70,349,492	31,874,309
1/08/2033	191	152,222,438	110,723,003	68,685,084	30,988,380
1/09/2033	192	149,250,494	108,377,153	67,058,898	30,126,555
1/10/2033	193	146,349,955	106,096,514	65,486,164	29,299,398
1/11/2033	194	143,468,915	103,831,496	63,925,134	28,479,831
1/12/2033	195	140,441,496	101,473,656	62,319,736	27,650,784
1/01/2034	196	137,573,799	99,233,057	60,788,687	26,857,230
1/02/2034	197	134,717,304	97,007,833	59,274,416	26,077,285
1/03/2034	198	131,860,292	94,805,073	57,795,387	25,329,305
1/04/2034	199	129,018,456	92,604,515	56,310,302	24,573,927
1/05/2034	200	126,189,634	90,425,426	54,849,923	23,838,494

1/06/2034	201	123,368,739	88,254,079	53,396,690	23,108,606
1/07/2034	202	120,565,309	86,107,025	51,969,424	22,398,731
1/08/2034	203	117,779,858	83,975,003	50,553,757	21,696,294
1/09/2034	204	115,003,656	81,856,548	49,153,102	21,005,821
1/10/2034	205	112,248,643	79,764,461	47,778,962	20,334,876
1/11/2034	206	109,532,011	77,701,997	46,425,175	19,675,011
1/12/2034	207	106,841,646	75,669,044	45,099,257	19,034,738
1/01/2035	208	104,198,705	73,672,054	43,797,367	18,406,964
1/02/2035	209	101,566,059	71,688,887	42,510,005	17,790,245
1/03/2035	210	98,947,859	69,733,869	41,255,723	17,199,268
1/04/2035	211	96,373,581	67,804,440	40,012,221	16,610,208
1/05/2035	212	93,874,836	65,938,018	38,815,053	16,047,178
1/06/2035	213	91,461,621	64,134,007	37,657,090	15,502,504
1/07/2035	214	89,236,696	62,471,153	36,590,444	15,001,644
1/08/2035	215	87,176,569	60,925,428	35,594,331	14,531,440
1/09/2035	216	85,252,950	59,480,007	34,661,500	14,090,674
1/10/2035	217	83,502,062	58,162,807	33,810,490	13,688,377
1/11/2035	218	81,837,561	56,906,728	32,996,192	13,302,122
1/12/2035	219	80,204,199	55,679,407	32,205,094	12,929,978
1/01/2036	220	78,578,410	54,458,229	31,418,654	12,560,803
1/02/2036	221	76,963,534	53,248,583	30,642,642	12,198,675
1/03/2036	222	75,355,196	52,053,100	29,883,413	11,849,286
1/04/2036	223	73,758,208	50,863,534	29,126,227	11,500,132
1/05/2036	224	72,168,322	49,685,463	28,381,595	11,160,188
1/06/2036	225	70,590,453	48,516,726	27,643,500	10,823,914
1/07/2036	226	69,021,295	47,360,380	26,918,230	10,496,727
1/08/2036	227	67,469,743	46,217,229	26,201,691	10,174,038
1/09/2036	228	65,931,467	45,086,900	25,495,872	9,858,039
1/10/2036	229	64,396,243	43,964,762	24,800,132	9,549,722
1/11/2036	230	62,868,109	42,848,672	24,109,085	9,244,301
1/12/2036	231	61,347,767	41,743,830	23,429,630	8,946,947
1/01/2037	232	59,845,996	40,652,888	22,759,286	8,654,155
1/02/2037	233	58,350,470	39,569,763	22,096,565	8,366,570
1/03/2037	234	56,860,702	38,500,417	21,450,028	8,090,690
1/04/2037	235	55,372,687	37,429,290	20,800,229	7,812,363
1/05/2037	236	53,889,621	36,367,017	20,160,160	7,540,920
1/06/2037	237	52,407,599	35,306,901	19,522,704	7,271,550
1/07/2037	238	50,932,699	34,256,941	18,895,515	7,009,093
1/08/2037	239	49,466,157	33,214,127	18,273,725	6,749,736
1/09/2037	240	48,004,004	32,177,694	17,658,478	6,494,857
1/10/2037	241	46,545,091	31,148,555	17,051,634	6,245,949
1/11/2037	242	45,090,719	30,124,091	16,448,873	5,999,640
1/12/2037	243	43,638,869	29,106,289	15,853,998	5,758,958
1/01/2038	244	42,190,002	28,092,195	15,262,713	5,520,691
1/02/2038	245	40,740,046	27,080,734	14,675,759	5,285,900
1/03/2038	246	39,289,144	26,076,278	14,098,953	5,058,715
1/04/2038	247	37,846,951	25,076,488	13,523,904	4,831,835
1/05/2038	248	36,414,370	24,087,691	12,958,666	4,610,907
1/06/2038	249	34,987,852	23,104,812	12,398,286	4,392,829
1/07/2038	250	33,579,345	22,138,283	11,850,398	4,181,496
1/08/2038	251	31,678,995	20,849,991	11,132,404	3,911,509
1/09/2038	252	30,293,914	19,904,563	10,600,585	3,708,872
1/10/2038	253	28,914,713	18,967,178	10,076,499	3,511,056
1/11/2038	254	27,540,038	18,034,793	9,556,793	3,315,865
1/12/2038	255	26,168,308	17,108,377	9,043,564	3,124,931
1/01/2039	256	24,810,112	16,192,902	8,537,871	2,937,697
1/02/2039	257	23,459,117	15,285,174	8,038,766	2,754,250
1/03/2039	258	22,110,946	14,384,679	7,547,798	2,576,139
1/04/2039	259	20,776,576	13,493,655	7,062,262	2,400,211
1/05/2039	260	19,450,594	12,611,742	6,584,443	2,228,644
1/06/2039	261	18,142,088	11,743,356	6,115,476	2,061,145
1/07/2039	262	16,852,566	10,890,744	5,657,511	1,898,978
1/08/2039	263	15,582,164	10,052,685	5,208,876	1,740,985
1/09/2039	264	14,329,239	9,228,694	4,769,757	1,587,464
1/10/2039	265	13,095,417	8,420,211	4,341,190	1,438,906
1/11/2039	266	11,887,686	7,630,689	3,924,132	1,295,162
1/12/2039	267	10,719,495	6,869,535	3,524,009	1,158,333
1/01/2040	268	9,633,880	6,163,352	3,153,702	1,032,224
1/02/2040	269	8,563,593	5,469,335	2,791,466	909,792
1/03/2040	270	7,519,851	4,795,105	2,441,526	792,586
1/04/2040	271	6,519,404	4,150,109	2,107,739	681,332

1/05/2040	272	5,560,983	3,534,189	1,790,511	576,414
1/06/2040	273	4,692,321	2,977,068	1,504,423	482,264
1/07/2040	274	3,959,900	2,508,255	1,264,395	403,658
1/08/2040	275	3,357,247	2,122,920	1,067,428	339,333
1/09/2040	276	2,888,734	1,823,563	914,576	289,510
1/10/2040	277	2,580,770	1,626,481	813,726	256,530
1/11/2040	278	2,391,386	1,504,569	750,819	235,696
1/12/2040	279	2,252,985	1,415,165	704,466	220,238
1/01/2041	280	2,117,995	1,328,118	659,453	205,292
1/02/2041	281	1,991,375	1,246,602	617,403	191,388
1/03/2041	282	1,869,171	1,168,309	577,298	178,271
1/04/2041	283	1,753,920	1,094,413	539,408	165,865
1/05/2041	284	1,646,334	1,025,595	504,245	154,417
1/06/2041	285	1,547,598	962,452	471,997	143,929
1/07/2041	286	1,459,877	906,408	443,418	134,660
1/08/2041	287	1,383,326	857,422	418,387	126,521
1/09/2041	288	1,318,272	815,714	397,023	119,552
1/10/2041	289	1,259,696	778,189	377,827	113,305
1/11/2041	290	1,207,903	744,928	360,758	107,728
1/12/2041	291	1,158,147	713,071	344,480	102,445
1/01/2042	292	1,116,779	686,434	330,769	97,951
1/02/2042	293	1,080,891	663,248	318,784	94,002
1/03/2042	294	1,046,274	641,024	307,394	90,297
1/04/2042	295	1,016,169	621,523	297,285	86,957
1/05/2042	296	987,956	603,275	287,846	83,851
1/06/2042	297	960,663	585,614	278,709	80,846
1/07/2042	298	933,309	568,006	269,663	77,901
1/08/2042	299	905,895	550,387	260,634	74,974
1/09/2042	300	878,420	532,789	251,659	72,085
1/10/2042	301	850,885	515,241	242,771	69,255
1/11/2042	302	823,288	497,684	233,902	66,442
1/12/2042	303	795,630	480,176	225,118	63,685
1/01/2043	304	767,911	462,661	216,355	60,946
1/02/2043	305	740,131	445,167	207,645	58,245
1/03/2043	306	712,289	427,764	199,069	55,626
1/04/2043	307	684,385	410,310	190,461	52,995
1/05/2043	308	656,420	392,898	181,930	50,414
1/06/2043	309	628,393	375,484	173,424	47,853
1/07/2043	310	600,303	358,111	164,993	45,340
1/08/2043	311	572,793	341,120	156,765	42,897
1/09/2043	312	545,222	324,150	148,587	40,487
1/10/2043	313	518,110	307,525	140,620	38,159
1/11/2043	314	490,937	290,902	132,680	35,852
1/12/2043	315	463,703	274,314	124,807	33,586
1/01/2044	316	436,408	257,730	116,963	31,342
1/02/2044	317	409,053	241,165	109,167	29,129
1/03/2044	318	381,637	224,644	101,447	26,962
1/04/2044	319	354,597	208,373	93,860	24,840
1/05/2044	320	327,497	192,132	86,331	22,754
1/06/2044	321	301,550	176,610	79,155	20,774
1/07/2044	322	276,721	161,802	72,340	18,907
1/08/2044	323	252,270	147,255	65,668	17,091
1/09/2044	324	228,648	133,240	59,267	15,360
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1/02/2045	329	115,934	66,995	29,428	7,468
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1/04/2045	331	75,744	43,629	19,072	4,801
1/05/2045	332	59,319	34,112	14,875	3,729
1/06/2045	333	47,112	27,047	11,764	2,937
1/07/2045	334	37,588	21,543	9,347	2,324
1/08/2045	335	31,767	18,176	7,866	1,947
1/09/2045	336	28,038	16,016	6,914	1,704
1/10/2045	337	27,062	15,432	6,645	1,632
1/11/2045	338	26,585	15,135	6,501	1,589
1/12/2045	339	26,106	14,838	6,357	1,548
1/01/2046	340	25,626	14,540	6,214	1,507
1/02/2046	341	25,143	14,242	6,071	1,466
1/03/2046	342	24,659	13,946	5,931	1,426

1/04/2046	343	24,173	13,648	5,790	1,387
1/05/2046	344	23,684	13,350	5,650	1,347
1/06/2046	345	23,194	13,052	5,509	1,308
1/07/2046	346	22,702	12,754	5,370	1,270
1/08/2046	347	22,208	12,455	5,231	1,232
1/09/2046	348	21,712	12,156	5,093	1,194
1/10/2046	349	21,214	11,858	4,955	1,157
1/11/2046	350	20,714	11,559	4,818	1,120
1/12/2046	351	20,212	11,260	4,682	1,084
1/01/2047	352	19,708	10,961	4,546	1,048
1/02/2047	353	19,202	10,661	4,411	1,013
1/03/2047	354	18,694	10,363	4,277	979
1/04/2047	355	18,184	10,064	4,143	944
1/05/2047	356	17,672	9,764	4,010	910
1/06/2047	357	17,158	9,464	3,877	876
1/07/2047	358	16,641	9,164	3,745	842
1/08/2047	359	16,123	8,864	3,613	809
1/09/2047	360	15,603	8,563	3,481	777
1/10/2047	361	15,081	8,263	3,351	744
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1/12/2047	363	14,029	7,661	3,091	681
1/01/2048	364	13,777	7,511	3,023	663
1/02/2048	365	13,524	7,360	2,955	646
1/03/2048	366	13,271	7,211	2,888	628
1/04/2048	367	13,016	7,061	2,821	611
1/05/2048	368	12,761	6,911	2,754	594
1/06/2048	369	12,505	6,761	2,687	577
1/07/2048	370	12,248	6,611	2,621	561
1/08/2048	371	11,990	6,460	2,555	544
1/09/2048	372	11,731	6,310	2,489	528
1/10/2048	373	11,471	6,160	2,424	512
1/11/2048	374	11,210	6,010	2,359	496
1/12/2048	375	10,948	5,860	2,295	481
1/01/2049	376	10,686	5,710	2,230	465
1/02/2049	377	10,422	5,560	2,166	450
1/03/2049	378	10,158	5,410	2,103	435
1/04/2049	379	9,893	5,260	2,039	420
1/05/2049	380	9,626	5,110	1,976	406
1/06/2049	381	9,359	4,960	1,913	391
1/07/2049	382	9,091	4,810	1,851	377
1/08/2049	383	8,822	4,660	1,789	363
1/09/2049	384	8,552	4,509	1,726	348
1/10/2049	385	8,281	4,359	1,665	335
1/11/2049	386	8,009	4,209	1,603	321
1/12/2049	387	7,737	4,059	1,543	307
1/01/2050	388	7,463	3,909	1,482	294
1/02/2050	389	7,188	3,759	1,421	281
1/03/2050	390	6,913	3,609	1,361	268
1/04/2050	391	6,636	3,459	1,301	255
1/05/2050	392	6,358	3,309	1,242	242
1/06/2050	393	6,080	3,158	1,182	230
1/07/2050	394	5,800	3,008	1,123	218
1/08/2050	395	5,520	2,858	1,064	205
1/09/2050	396	5,238	2,707	1,006	193
1/10/2050	397	4,956	2,557	948	181
1/11/2050	398	4,672	2,407	890	169
1/12/2050	399	4,388	2,257	832	158
1/01/2051	400	4,102	2,106	775	146
1/02/2051	401	3,816	1,956	718	135
1/03/2051	402	3,529	1,806	661	124
1/04/2051	403	3,240	1,655	604	113
1/05/2051	404	2,951	1,505	548	102
1/06/2051	405	2,660	1,355	492	91
1/07/2051	406	2,369	1,204	436	80
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1/09/2051	408	1,783	903	326	59
1/10/2051	409	1,488	753	271	49
1/11/2051	410	1,193	602	216	39
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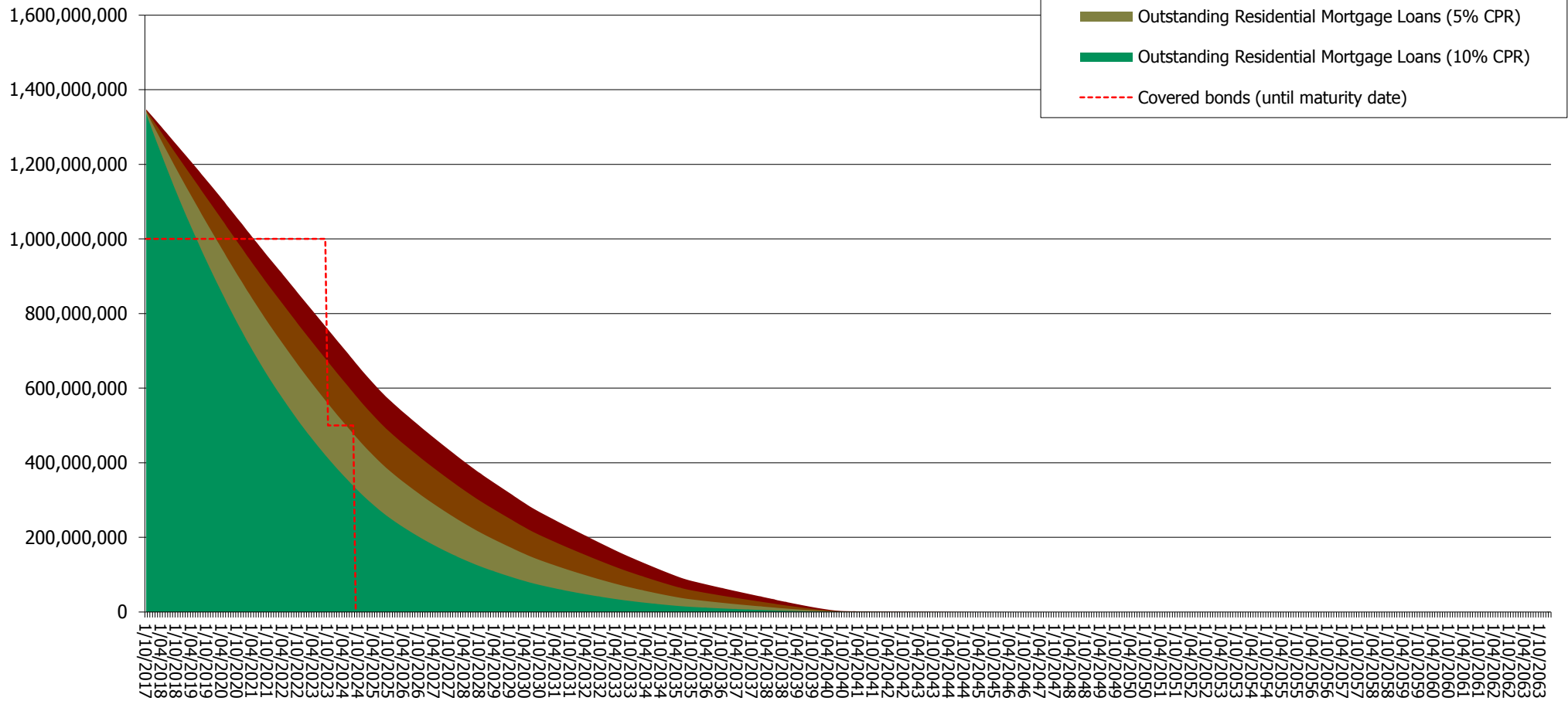
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1/05/2059	500	0	0	0	0
1/06/2059	501	0	0	0	0
1/07/2059	502	0	0	0	0
1/08/2059	503	0	0	0	0
1/09/2059	504	0	0	0	0
1/10/2059	505	0	0	0	0
1/11/2059	506	0	0	0	0
1/12/2059	507	0	0	0	0
1/01/2060	508	0	0	0	0
1/02/2060	509	0	0	0	0
1/03/2060	510	0	0	0	0
1/04/2060	511	0	0	0	0
1/05/2060	512	0	0	0	0
1/06/2060	513	0	0	0	0
1/07/2060	514	0	0	0	0
1/08/2060	515	0	0	0	0
1/09/2060	516	0	0	0	0
1/10/2060	517	0	0	0	0
1/11/2060	518	0	0	0	0
1/12/2060	519	0	0	0	0
1/01/2061	520	0	0	0	0
1/02/2061	521	0	0	0	0
1/03/2061	522	0	0	0	0
1/04/2061	523	0	0	0	0
1/05/2061	524	0	0	0	0
1/06/2061	525	0	0	0	0
1/07/2061	526	0	0	0	0
1/08/2061	527	0	0	0	0
1/09/2061	528	0	0	0	0
1/10/2061	529	0	0	0	0
1/11/2061	530	0	0	0	0
1/12/2061	531	0	0	0	0
1/01/2062	532	0	0	0	0
1/02/2062	533	0	0	0	0
1/03/2062	534	0	0	0	0
1/04/2062	535	0	0	0	0
1/05/2062	536	0	0	0	0
1/06/2062	537	0	0	0	0
1/07/2062	538	0	0	0	0
1/08/2062	539	0	0	0	0
1/09/2062	540	0	0	0	0
1/10/2062	541	0	0	0	0
1/11/2062	542	0	0	0	0
1/12/2062	543	0	0	0	0
1/01/2063	544	0	0	0	0
1/02/2063	545	0	0	0	0
1/03/2063	546	0	0	0	0
1/04/2063	547	0	0	0	0
1/05/2063	548	0	0	0	0
1/06/2063	549	0	0	0	0
1/07/2063	550	0	0	0	0
1/08/2063	551	0	0	0	0
1/09/2063	552	0	0	0	0
1/10/2063	553	0	0	0	0
1/11/2063	554	0	0	0	0
1/12/2063	555	0	0	0	0

1/01/2064	556	0	0	0	0
1/02/2064	557	0	0	0	0
		<b>129,530,630,487</b>	<b>115,393,518,535</b>	<b>98,483,164,595</b>	<b>78,234,012,163</b>

# Amortisation profiles (all amounts in EUR)



E. Optional ECB-ECAIs data

Reporting in Domestic Currency EUR

**CONTENT OF TAB B1**  
 1. Additional information on the programme  
 2. Additional information on the swaps  
 3. Additional information on the asset distribution

Field Number	1. Additional information on the programme				
	Transaction Counterparties	Name	Legal Entity Identifier (LEI)*		
E.1.1.1	Sponsor (if applicable)				
E.1.1.2	Servicer	BNP Paribas Fortis	KGCEPHLVKVRZY01647		
E.1.1.3	Back-up servicer				
E.1.1.4	BUS facilitator				
E.1.1.5	Cash manager				
E.1.1.6	Back-up cash manager				
E.1.1.7	Account bank				
E.1.1.8	Standby account bank				
E.1.1.9	Account bank guarantor				
E.1.1.10	Trustee	Stichting BNPP Fortis Pfandbriefe Representative			
E.1.1.11	Cover Pool Monitor	David De Schacht & Jurgen De Raedemaeker			
OE.1.1.1					
OE.1.1.2					
OE.1.1.3					
OE.1.1.4					
OE.1.1.5					
OE.1.1.6					
OE.1.1.7					
OE.1.1.8					
	2. Additional information on the swaps				
	Swap Counterparties	Guarantor (if applicable)	Legal Entity Identifier (LEI)*	Type of Swap	
E.2.1.1					
E.2.1.2					
E.2.1.3					
E.2.1.4					
E.2.1.5					
E.2.1.6					
E.2.1.7					
E.2.1.8					
E.2.1.9					
E.2.1.10					
E.2.1.11					
E.2.1.12					
E.2.1.13					
E.2.1.14					
E.2.1.15					
E.2.1.16					
E.2.1.17					
E.2.1.18					
E.2.1.19					
E.2.1.20					
E.2.1.21					
E.2.1.22					
E.2.1.23					
E.2.1.24					
E.2.1.25					
OE.2.1.1					
OE.2.1.2					
OE.2.1.3					
OE.2.1.4					
OE.2.1.5					
OE.2.1.6					
OE.2.1.7					
OE.2.1.8					
OE.2.1.9					
OE.2.1.10					
OE.2.1.11					
OE.2.1.12					
OE.2.1.13					

3. Additional information on the asset distribution						
<b>1. General Information</b>		<b>Total Assets</b>				
E.3.1.1	Weighted Average Seasoning (months)	27.76				
E.3.1.2	Weighted Average Maturity (months)*	178.59				
OE.3.1.1						
OE.3.1.2						
OE.3.1.3						
OE.3.1.4						
<b>2. Arrears</b>		<b>% Residential Loans</b>	<b>% Commercial Loans</b>	<b>% Public Sector Assets</b>	<b>% Shipping Loans</b>	<b>% Total Loans</b>
E.3.2.1	<30 days	0.22 %				0.22 %
E.3.2.2	30-<60 days	0.00 %				0.00 %
E.3.2.3	60-<90 days	0.05 %				0.05 %
E.3.2.4	90-<180 days					
E.3.2.5	>= 180 days					
OE.3.2.1						
OE.3.2.2						
OE.3.2.3						
OE.3.2.4						