



Disclaimer - Important notices

- (i) The Product Information displayed on this Site has been uploaded by the Issuers of the relevant Products. None of the information displayed on this Site shall form the basis of any contract. Any User of this Site will be required to acknowledge that it has not relied on, or been induced to enter into any contract by, any representation or warranty.
- (ii) The Covered Bond Label Foundation has not independently verified the Product Information displayed on this Site. Accordingly, no representation, warranty or undertaking, express or implied, is made, and no responsibility is accepted, by the Covered Bond Label Foundation as to or in relation to the accuracy or completeness or otherwise of such Product Information."
- (iii) The information provided on or accessible through the Site is not intended for distribution to, or use by, any person or entity in any jurisdiction where such distribution or use would be contrary to local law, or which would subject us or any Issuer, to any authorisation, registration or other requirement within such jurisdiction. You agree not to use or export the information or materials available on or through this Site in violation of laws in your jurisdiction.

TERMS OF USE

This website www.coveredbondlabel.com (the "Site") is owned and operated by the Covered Bond Label Foundation (the Covered Bond Label Foundation together with its affiliates, "we" or "us") a Private Foundation (fondation privée / private stichting) registered in Belgium; whose registered office is at Rue de la Science 14 - 1040 Brussels - Belgium and registered under number 500.950.659 (RPR/RPM Brussels).

The Site is intended for use as a directory of information relating to certain covered bond products ("**Products**") (the "**Product Information**") by an issuer of ("**Issuer**"), or potential investor in ("**Investor**"), such Products (an Issuer, Investor, or any other person accessing this Site, each a "**User**" or "**you**"). The Product Information is provided by each relevant Issuer, and remains at all times the sole responsibility of the relevant Issuer. We have not independently verified any Product Information, nor reviewed whether any Product for which information is available on the Site actually is a covered bond product. This Site or any label made available through it does not constitute, nor contain, any form of credit rating, any offer to sell (or the solicitation of an offer to purchase) any Product, nor does it constitute a recommendation, or investment advice (or any other type of advice) upon which reliance should be placed.

These terms and conditions together with the documents referred to in them set out the terms of use ("**T&Cs**") on which (a) an Issuer; (b) Investor; or (c) any other User, may make use of the Site. Section A applies primarily to Investors, and Section B applies primarily to Issuers. The General T&Cs in Section C apply to all Users.

Our Acceptable Use Policy and **Privacy Policy** are incorporated into these T&Cs.

Please read the T&Cs carefully before you start to use the Site. By clicking '**Accept**' you indicate that you accept these T&Cs and that you agree to abide by them.

If any provision of these T&Cs shall be deemed unlawful, void or for any reason unenforceable, then that provision shall be deemed severable from these terms and shall not affect the validity and enforceability of any remaining provisions.



SECTION A. INVESTOR T&Cs

1. DIRECTORY SERVICES

The Site is intended to provide you with certain information from Issuers regarding the self-certification of their Products as labelled covered bonds. The requirements of the Covered Bond Label Convention are intended to increase transparency, improve investor access to information, and improve liquidity in covered bonds, but they are not a substitute in any way for each User's independent investment and credit evaluation.

The Product Information on this Site is provided for your convenience only, and does not constitute any form of credit rating, an offer to sell (or the solicitation of an offer to purchase) any Product, nor does it constitute a recommendation, or investment advice (or any other type of advice) upon which reliance should be placed.

Users shall exercise independent judgment when viewing the Site and its contents, to make their own investigations and evaluations of the information contained on this Site or accessible through it, and to consult their own attorney, business adviser, tax adviser, and/or any other professional necessary, as to legal, business, tax and investment-related matters concerning the Products and Product Information contained on this Site. No information contained on the Site should be construed as legal, tax, investment, or accounting advice.

Product Information is incorporated into the directory on the Site following the completion of an automated process conducted by the relevant Issuer. The proper conduct of that process and the accuracy and completeness of the Product Information supplied during that process remain at all times the responsibility of the relevant Issuer. While the Product Information contained on the Site is displayed by us in good faith, no representation is made by us as to its completeness or accuracy. **PRODUCT INFORMATION IS DISPLAYED ON THE SITE "AS IS" AND HAS NOT BEEN INDEPENDENTLY VERIFIED BY US. BY YOUR USE OF THE SITE, YOU AGREE THAT WE HAVE NO LIABILITY WHATSOEVER REGARDING THE ACCURACY OF COMPLETENESS OF THE PRODUCT INFORMATION ON THIS SITE.** Inclusion of Product Information in the directory on the Site does not constitute a warranty or representation by us that the Product is a covered bond product or complies with any particular criteria or regulations.

Completion of the relevant self-certification automated process by the Issuer will lead to the grant of the Covered Bond Label. The grant of such label is entirely within the control of the relevant Issuer, and we do not independently verify whether such Issuer complies with the relevant criteria. The existence of a Covered Bond Label does not represent any opinion by us about the creditworthiness of a Product, the value or price of a Product, the appropriateness of a Product's terms, or the Product's future investment performance. Nothing contained on this Site is intended to predict or project future performance.

We make no representation that the Products which are featured on the Site are suitable for you and we disclaim all liability and responsibility arising from any reliance placed on any Product Information or on the Covered Bond Label by any visitor to the Site, or by anyone who may be informed of any of its contents.

From time to time we may make changes to the Site that we feel are appropriate (see Section C, para 3 below).

2. USE OF MATERIALS

Subject to any prohibitions or restrictions stated in third party websites accessible via hyperlinks in the Site over which we have no control, you may view the content published on this Site, and you are welcome to print hard copies of, and/or download, material on it for your personal use or internal business purposes (in which case you are required to preserve in your copies any copyright materials displayed in the original materials and otherwise to acknowledge the Site as the source of the material). All downloading of material from the Site must be in accordance with our Acceptable Use Policy. All other copying is strictly prohibited.

The use of material printed or downloaded from our Site must be in accordance with our Acceptable Use Policy.

3. LINKS FROM AND TO OUR SITE

Where the Site contains hyperlinks to other websites and resources provided by third parties, these links are provided for your information only. We have no control over the contents of those websites or resources, and accept no responsibility for them or for any loss or damage that may arise from your use of them. Users follow links on this Site to external websites at their sole risk.

We accept no liability for and do not endorse any statements, advertisements, information, products or services that are published on or may be accessible through any websites owned or operated by third parties or for any action you may take as a result of using the website.

Those third party websites may also be subject to separate legal terms and conditions, and Issuers may be subject to separate regulation and are solely responsible for satisfying such regulatory requirements. We do not represent or warrant that any Issuer you deal with is fully authorised under or compliant with any law or regulation in any jurisdiction.

You agree not to link any websites to this Site without our express prior written consent. We reserve the right, at any time and for any reason not prohibited by law, to deny permission to anyone to link a website from or to this Site, as well as the right to remove any link currently appearing on our Site.

SECTION B. ISSUER T&Cs

1. DIRECTORY SERVICES AND LABEL

The Issuer is responsible for all Product Information uploaded to and/or validated on the Site by the Issuer or on its behalf, and warrants and represents that all such Product Information is and shall continue to be (and the Issuer shall regularly check the Site in order to ensure that it remains) accurate, complete and up-to-date.

The Issuer understands that we do not limit access to the Site based on the nationality of a User. The Issuer shall be solely responsible for compliance with all laws and regulations applicable to the offer and sale of a Product in all jurisdictions in which such Products are offered.

The Issuer shall indemnify us against, and hold us harmless from, any losses, liabilities or costs (including reasonable administrative and legal costs) suffered by us (including our officers and employees) or by third parties (including Investors and regulatory authorities), in relation to the Product Information and/or the Issuer's use of, and statements regarding, a Covered Bond Label.

We accept no liability in relation to any lack of availability of the Site or any omission of, or any display of incorrect, Product Information on the Site for any reason whatsoever including negligence.

The Issuer shall not make any statement that its receipt of a Covered Bond Label constitutes a recommendation by us to buy, sell or hold any Product, or that it reflects our views on the suitability of any Product for a particular Investor.

2. PRODUCTS

By uploading and/or validating Product Information on our Site, the Issuer warrants and represents that the Product complies with the relevant criteria established by the Label Convention as detailed at www.coveredbondlabel.com/pdf/Covered_Bond_Label_Convention_2015.pdf

3. UPLOADING INFORMATION TO OUR SITE

Whenever you upload and/or validate Product Information on the Site, you warrant and represent that any such contribution complies with the content standards set out in our Acceptable Use Policy, and you shall indemnify us against, and hold us harmless from, any losses, liabilities and costs arising in respect of any breach of that warranty.

You shall promptly notify us in the event that Product Information published on the Site, any representation made to us in connection with obtaining a Covered Product Label, or any other information communicated to us in connection with the Site, becomes false, inaccurate, incomplete, or misleading.

Any information you upload to and/or validate on the Site shall be considered non-confidential and non-proprietary, and we have the right to use, copy, distribute and disclose to third parties such information for any purpose. We also have the right to disclose your identity to any third party who is claiming that any information posted or uploaded by you to the Site constitutes a violation of their intellectual property, privacy or other rights or is otherwise unlawful.

We shall not be responsible, or liable to any third party, for the content or accuracy of any Product Information posted by you or any other user of the Site.

We have the right to remove any information or posting you make on the Site if, in our opinion, such information does not comply with the content standards set out in our Acceptable Use Policy, or for any other reason.

4. LINKING TO OUR SITE

You may link to our home page (www.coveredbondlabel.com), provided you do so in a way that is fair and legal and does not damage our reputation or take advantage of it, but you must not establish a link in such a way as to suggest any form of association, approval or endorsement on our part.

You must not establish a link from any website that is not owned by you.

The Site must not be framed on any other website, nor may you create a link to any part of the Site other than the home page. We reserve the right to withdraw linking permission without notice. The website from which you are linking must comply in all respects with the content standards set out in our Acceptable Use Policy.

5. SECURITY

Issuers are required to register with us in order to use the Site by completing the following Registration Form.



Issuers will be provided with a unique user identification code and password (the "**User Details**") in order to access the Site for the sole purpose of uploading and/or validating Product Information on the Site. Such User Details are granted by us for the sole and exclusive use of the Issuer.

We reserve the right to alter or cancel User Details and revoke access to the site at any time.

If we need to contact you in relation to your use of the Site, we may contact you by email, telephone or post. The most recent details you have given us will be used. You must promptly inform us of any change in your contact details.

6. DOWNLOADING OF ISSUER PROFILES FROM OUR SITE

An Issuer may download its own profile from our Site in any of the ways expressly permitted by the Site, but Issuers may not download the profiles of any other Issuers or attempt to download profiles from the Site by any other means.

SECTION C. GENERAL T&Cs

1. SITE ACCESS

Access to the Site is permitted on a temporary basis, and we reserve the right to withdraw or amend the service we provide on the Site without notice. We shall not be liable if for any reason the Site is unavailable at any time or for any period of time.

From time to time, we may restrict access to the Site (either partially or in its entirety).

If you are provided with a user identification code, password or any other piece of information as part of our security procedures you must treat such information as confidential, and you must not disclose it to any third party. We have the right to disable any user identification code or password, whether chosen by you or allocated by us, at any time, if in our opinion you have failed to comply with any of the provisions of these T&Cs, or for any other reason.

When using the Site, you must comply with the provisions of our **Acceptable Use Policy**. You shall indemnify us against, and hold us harmless from, any losses, liabilities or costs (including reasonable administrative and legal costs) suffered by us (including our officers and employees) or by third parties (including Investors and regulatory authorities) as a result of any breaches of our **Acceptable Use Policy** that you commit.

You are responsible for making all arrangements necessary for you to have access to the Site. You are also responsible for ensuring that all persons who access the Site through your internet connection are aware of these T&Cs and that they comply with them.

2. INTELLECTUAL PROPERTY

All rights in this Site unless otherwise indicated, are owned by us. This Site and all content published on this Site, unless otherwise indicated, are protected by copyright in Belgium and other jurisdictions across the world. All trademarks and devices displayed on this Site, unless otherwise indicated, are owned by us and may be registered in many jurisdictions across the world. Save as provided in these T&Cs, any use or reproduction of these trademarks and/or devices is prohibited.

You must not use any part of the materials on the Site for commercial purposes without our consent.

3. SITE CHANGES

We aim to update the Site on a regular basis, and may change the content at any time. If the need arises, we reserve the right to suspend access to the Site, or close it indefinitely.

4. OUR LIABILITY

The Product Information displayed on the Site is provided by the Issuer, and the granting of any label made available through the website is under the sole control of the Issuer, in each case without any guarantees, conditions, warranties or representations from us as to its accuracy or completeness. To the extent permitted by law, we, and any third parties connected to us, hereby expressly exclude:

- all conditions, warranties and other terms which might otherwise be implied by any applicable law or regulation; and
- any liability for any direct, indirect or consequential loss or damage incurred by any User in connection with the Site or in connection with the use, inability to use or results of the use of the Site, any websites linked to it and any materials posted on it (including, without limitation, the omission of, or the display of incorrect, Product Information on the Site) or in connection with any Product, including loss of: income, revenue, business, profits, contracts, anticipated savings, information, or goodwill, regardless of how any such loss or damage is caused.

5. INFORMATION ABOUT YOU AND VISITS TO OUR SITE

We process information about you in accordance with our Privacy Policy. By using the Site, you consent to such processing and you warrant that all information provided by you is accurate.

6. VIRUSES, HACKING, OTHER OFFENCES

You must not misuse the Site by knowingly introducing viruses, 'trojan horses', worms, logic bombs or other material which is maliciously or technologically harmful. You must not attempt to gain unauthorised access to the Site, the server on which the Site is stored, or any server, computer or database connected to the Site. You must not attack the Site via a denial-of-service attack or a distributed denial-of-service attack.

By breaching this provision, you would commit a criminal offence under the law of 28 November 2000 on computer crime. We shall report any such breach to the relevant law enforcement authorities and we shall co-operate with those authorities by disclosing your identity to them. In the event of such breach, your right to use the Site will cease immediately.

We will not be liable for any loss or damage caused by a distributed denial-of-service attack, viruses or other technologically harmful material that may infect your computer equipment, computer programs, information or other proprietary material due to your use of the Site or to your downloading of any information posted on it or on any website linked to it.

We do not warrant that this Site or any software or material of whatsoever nature available on or downloaded from it will be free from viruses or defects, compatible with your equipment or fit for any purpose. It is your responsibility to use suitable anti-virus software on any software or other material that you may download from this Site and to ensure the compatibility of such software or material with your equipment and software.

We reserve the right to prohibit any activities of any nature or description that, in our sole discretion, might tend to damage or injure our commercial reputation or goodwill or the reputations or goodwill of any of the providers or subscribers to this Site.

7. JURISDICTION AND APPLICABLE LAW

The courts of Brussels, Belgium shall have exclusive jurisdiction over any claim arising from, or related to, a visit to the Site or these T&Cs.

These T&Cs and any dispute or claim arising out of or in connection with them or their subject matter or formation (including non-contractual disputes or claims) shall be governed by and construed in accordance with the laws of Belgium.

8. VARIATIONS

We may revise these T&Cs at any time by amending this page. You are expected to check this page from time to time to take notice of any changes we have made, as they are binding on you. Certain of the provisions contained in these T&Cs may also be superseded by provisions or notices published elsewhere on the Site.

9. CONTACTS

Details of how to contact us are available by clicking on Contact Us.

We shall inform you if any of our contact details change by posting a notice on the Site.

SECTION D. CBFL ACCEPTABLE USE POLICY

This acceptable use policy (the "Policy") sets out the terms agreed between a user of the website ("you") and the Covered Bond Label Foundation ("we" or "us") on which you may use the website www.coveredbondlabel.com (the "Site"). The Policy shall apply to all users of, and visitors to, the Site.

Your use of the Site means that you accept, and agree to abide by, all the terms of the Policy, which supplement our Terms of Use.

1. PROHIBITED USES

You may use the Site for lawful purposes only. You may not use the Site:

- in any way that breaches any applicable local, national or international law or regulation;
- in any way which breaches or contravenes our content standards (see para 2 below);
- in any way that is unlawful or fraudulent, or has any unlawful or fraudulent purpose or effect;
- to transmit, or procure the sending of, any unsolicited or unauthorised advertising or promotional material or any other form of similar solicitation (spam); or
- to knowingly transmit any information, send or upload any material that contains viruses, Trojan horses, worms, time-bombs, keystroke loggers, spyware, adware or any other harmful programs or similar computer code designed to adversely affect the operation of any computer software or hardware.

You also agree:

- not to reproduce, duplicate, copy or re-sell any part of the Site in contravention of the provisions of our Terms of Use; and
- not to access without authority, interfere with, damage or disrupt:
- any part of the Site;
- any equipment or network on which the Site is stored;
- any software used in the provision of the Site; or
- any equipment or network or software owned or used by any third party.

2. CONTENT STANDARDS

These content standards apply to any and all information (the "Information") which you contribute to the Site.

Information must:

- be accurate; and
- comply with applicable law in Belgium and in any country from which it is posted.

Information must not:

- infringe any copyright, database right, trade mark or other proprietary right of any other person;
- be likely to deceive any person; or
- be provided in breach of any legal duty owed to any person, such as a contractual duty or a duty of confidence;

3. SUSPENSION AND TERMINATION

We will determine, at our sole discretion, whether your use of the Site has caused a breach of the Policy. When a breach of the Policy has occurred, we may take such action as we deem reasonable.

Failure to comply with the Policy will constitute a material breach of our Terms of Use upon which you are permitted to use the Site, and may result in us taking any of the following actions:

- immediate, temporary or permanent withdrawal of your right to use the Site;
- immediate, temporary or permanent removal of any Information uploaded by you to the Site;
- legal proceedings against you for reimbursement of all costs on an indemnity basis (including, but not limited to, reasonable administrative and legal costs) resulting from the breach;
- disclosure of information to law enforcement authorities as requested by law or as we reasonably feel is necessary; or
- any other action we deem to be appropriate;

4. DOWNLOADING AND USE OF INFORMATION FROM OUR SITE

You may download information from our Site in any of the ways expressly permitted by the Site. Where indicated by the Site, you shall supply all the details requested and accept all the applicable terms and conditions before attempting to download any information from the Site. You shall not attempt to download profiles from the Site by any other means.

You may use information that has been downloaded from our Site in accordance with our permitted procedures and/or hard copies of information printed from our Site for your personal use or internal business purposes only (in which case you are required to preserve in your copies any copyright materials displayed in the original materials and otherwise to acknowledge the Site as the source of the material). You may not distribute or show any materials downloaded or printed from our Site to any third parties or quote or refer to any such materials in communications with third parties without obtaining our prior written permission. Any such permission would only be granted by us on terms that the third party in question, prior to viewing any material from our Site, accepts and agrees to comply with these T&Cs as if the third party were a User of the Site.

Regardless of any permission that may be granted by us for you to distribute or show materials downloaded or printed from our Site to third parties, you must not use or export the information or materials available on or through this Site in violation of laws in your, or any other applicable, jurisdiction. It remains your responsibility at all times to ensure that such laws are not violated.

5. CHANGES TO THE POLICY

We may revise the Policy at any time by amending this page. You are expected to check this page from time to time to take notice of any changes we make, as they are legally binding on you. Some of the provisions contained in the Policy may also be superseded by provisions or notices published elsewhere on the Site.

SECTION E. CBFL PRIVACY POLICY

The Covered Bond Label Foundation ("we" or "us") is committed to protecting and respecting the privacy of our users.

This policy (together with our Terms of Use and any other documents referred to on it) sets out the basis on which any personal information we collect from, or that is provided to us by, a user (including from any individual who represents, and/or acts on behalf of, a user) ("you") will be processed by us or by third parties. Please read the following carefully to understand our views and practices regarding your personal information and how we will treat it.

For the purpose of the Law of 8 December 1992 on the protection of privacy in relation to processing of personal information (*loi relative à la protection de la vie privée à l'égard des traitements de données à caractère personnel* / *wet tot bescherming van de persoonlijke levenssfeer ten opzichte van de verwerking van persoonsgegevens*) (the "Belgian DPL"), we (the Covered Bond Label Foundation) are the data controller.

1. INFORMATION COLLECTION AND PROCESSING

We may collect and process the following information about you:

- information that you provide by completing any form on our website (www.coveredbondlabel.com) (the "Site"). This includes information provided at the time of registering to use the Site, subscribing to our service, posting material or requesting further services;
- if you contact us, we may keep a record of that correspondence; and
- details of your visits to the Site and the resources that you access.

This information may include personal information (such as your name or title) and we will only process such personal information for the purposes set out in paragraph 2 below in accordance with the Belgian DPL.

2. INFORMATION USE

We may collect and process your personal information for the following purposes:

- to ensure that content from the Site is presented in the most effective manner for your computer;
- to provide you with information, products or services that you request from us or which we feel may interest you; and
- to notify you about changes to our service.

If you do not want us to use your information in this way, or to pass your details on to third parties for marketing purposes, you can refuse consent to such processing by ticking the relevant box situated on the form on which we collect your information.



3. TRANSFER AND STORAGE OF PERSONAL INFORMATION

You agree that your personal information may be communicated to third parties:

- if we are under a duty to disclose or share your personal information in order to comply with any legal obligation, or in order to enforce or apply our Terms of Use and other agreements;
 - in the case of any legitimate interest; and
 - for direct marketing purposes (unless you object to such processing in accordance with paragraph 2 above).
- By submitting your personal information, you also agree that such information may be transferred to, and stored at, a destination outside the European Economic Area ("EEA"), whether or not an adequate level of protection is ensured for personal information in the country of reception.
- Your personal information may also be processed by staff operating outside the EEA who work for us or for one of our processors for the same purposes as listed in paragraph 2 above. Such staff may be engaged in, among other things, the provision of support services.

4. SECURITY

We will take all steps reasonably necessary to ensure that your information is treated securely and in accordance with this privacy policy, and to prevent personal information being accessible to and processed by unauthorised parties, or being accidentally changed or deleted. There are internal security measures in place to protect the premises, servers, network, data transfers, and the information itself.

You acknowledge however that the transmission of information via the internet is not completely secure. While we will use reasonable endeavours to protect your personal information, we cannot fully guarantee the security of your information transmitted to the Site.

Where we have given you a password which enables you to access certain parts of the Site, you are responsible for keeping this password confidential. We ask you not to share your password with anyone.

5. YOUR RIGHTS

The Belgian DPL gives you the right to access or, where incorrect, amend or delete (at your request and free of charge) personal information pertaining to you. You can exercise these rights at any time by contacting us by email by clicking on Contact Us or by letter addressed to Covered Bond Label Foundation Rue de la Science 14 - 1040 Brussels - Belgium.

You also have the right to ask us not to process your personal information for marketing purposes. You can exercise your right to prevent such processing by checking certain boxes on the forms we use to collect your information or by contacting us by email or by letter in accordance with the above.

6. CHANGES TO OUR PRIVACY POLICY

Any changes we may make to our privacy policy in the future will be posted on this page.

7. CONTACT

If you have any questions about this policy, the collection and use of your personal information or other privacy-specific concerns please contact us by clicking on Contact Us .

Harmonised Transparency Template

2022 Version

Belgium

BNP PARIBAS FORTIS

Reporting Date: 30/4/2022

Cut-off Date: 30/4/2022



Index

Worksheet A: HTT General

Worksheet B1: HTT Mortgage Assets

Worksheet C: HTT Harmonised Glossary

Covered Bond Label Disclaimer

Worksheet E: Optional ECB-ECAIs data

A. Harmonised Transparency Template - General Information

HTT 2022

Reporting in Domestic Currency		(Please insert currency)		
CONTENT OF TAB A 1. Basic Facts 2. Regulatory Summary 3. General Cover Pool / Covered Bond Information 4. References to Capital Requirements Regulation (CRR) 129(7) 5. References to Capital Requirements Regulation (CRR) 129(1) 6. Other relevant information				
Field Number	1. Basic Facts			
G.1.1.1	Country	Belgium		
G.1.1.2	Issuer Name	BNP Paribas Fortis SA/NV		
G.1.1.3	Link to Issuer's Website	https://www.bnpparibasfortis.com/investors/coveredbonds		
G.1.1.4	Cut-off date	04/30/2022		
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				
G.3.1.1	Total Cover Assets	Nominal (mn)		15,248.7
G.3.1.2	Outstanding Covered Bonds			11,500.0
OG.3.1.1	Cover Pool Size [NPV] (mn)			87.8
OG.3.1.2	Outstanding Covered Bonds [NPV] (mn)			10,864.9
OG.3.1.3				
OG.3.1.4				
2. Over-collateralisation (OC)				
G.3.2.1	OC (%)	Legal	Actual	Minimum Committed
OG.3.2.1	Optional information e.g. Asset Coverage Test (ACT)	5.0%	32.6%	5.0%
OG.3.2.2	Optional information e.g. OC (NPV basis)	0.0%	152.5%	0.0%
OG.3.2.3		0.0%	-99.2%	0.0%
OG.3.2.4				
OG.3.2.5				
OG.3.2.6				
3. Cover Pool Composition				
G.3.3.1	Mortgages	Nominal (mn)	% Cover Pool	
G.3.3.2	Public Sector	15,248.7	99.4%	
G.3.3.3	Shipping	-	#VALUE!	
G.3.3.4	Substitute Assets	91.5	0.6%	
G.3.3.5	Other	0.0	0.0%	
G.3.3.6	Total	15,340.2	#VALUE!	
OG.3.3.1	a/w [if relevant, please specify]		0.0%	
OG.3.3.2	a/w [if relevant, please specify]		0.0%	
OG.3.3.3	a/w [if relevant, please specify]		0.0%	
OG.3.3.4	a/w [if relevant, please specify]		0.0%	
OG.3.3.5	a/w [if relevant, please specify]		0.0%	
OG.3.3.6	a/w [if relevant, please specify]		0.0%	
4. Cover Pool Amortisation Profile				
G.3.4.1	Weighted Average Life (in years)	Contractual (mn)	Expected Upon Prepayments (mn)	% Total Contractual
		7.8	ND1	% Total Expected Upon Prepayments
	Residual Life (mn)			
	By buckets:			
G.3.4.2	0 - 1 Y	313.0	ND1	2.05%
G.3.4.3	1 - 2 Y	458.1	ND1	3.00%
G.3.4.4	2 - 3 Y	613.5	ND1	4.02%
G.3.4.5	3 - 4 Y	1,047.3	ND1	6.87%
G.3.4.6	4 - 5 Y	954.6	ND1	6.26%
G.3.4.7	5 - 10 Y	7,713.8	ND1	50.59%
G.3.4.8	10+ Y	4,148.4	ND1	27.21%
G.3.4.9	Total	15,248.7	0.0	100.00%
OG.3.4.1	a/w 0-1 day			0.00%
OG.3.4.2	a/w 0-0.5y			0.00%
OG.3.4.3	a/w 0.5-1 y			0.00%
OG.3.4.4	a/w 1-1.5y			0.00%
OG.3.4.5	a/w 1.5-2 y			0.00%
OG.3.4.6				
OG.3.4.7				
OG.3.4.8				
OG.3.4.9				
OG.3.4.10				
5. Maturity of Covered Bonds				
G.3.5.1	Weighted Average Life (in years)	Initial Maturity	Extended Maturity	% Total Initial Maturity
		5.9	6.9	% Total Extended Maturity
	Maturity (mn)			
	By buckets:			
G.3.5.2	0 - 1 Y	0.0	0.0	0.0%
G.3.5.3	1 - 2 Y	0.0	0.0	0.0%
G.3.5.4	2 - 3 Y	0.0	0.0	0.0%
G.3.5.5	3 - 4 Y	2,500.0	0.0	21.7%
G.3.5.6	4 - 5 Y	0.0	2,500.0	0.0%
G.3.5.7	5 - 10 Y	9,000.0	9,000.0	78.3%
G.3.5.8	10+ Y	0.0	0.0	0.0%
G.3.5.9	Total	11,500.0	11,500.0	100.0%
OG.3.5.1	a/w 0-1 day			0.0%
OG.3.5.2	a/w 0-0.5y			0.0%
OG.3.5.3	a/w 0.5-1 y			0.0%
OG.3.5.4	a/w 1-1.5y			0.0%
OG.3.5.5	a/w 1.5-2 y			0.0%
OG.3.5.6				
OG.3.5.7				
OG.3.5.8				
OG.3.5.9				
OG.3.5.10				

6. Cover Assets - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.6.1	EUR	15,248.7	0.0	100.0%	
G.3.6.2	USD	0.0	0.0	0.0%	
G.3.6.3	GBP	0.0	0.0	0.0%	
G.3.6.4	NOK	0.0	0.0	0.0%	
G.3.6.5	CHF	0.0	0.0	0.0%	
G.3.6.6	AUD	0.0	0.0	0.0%	
G.3.6.7	CAD	0.0	0.0	0.0%	
G.3.6.8	BRL	0.0	0.0	0.0%	
G.3.6.9	CZK	0.0	0.0	0.0%	
G.3.6.10	DKK	0.0	0.0	0.0%	
G.3.6.11	HKD	0.0	0.0	0.0%	
G.3.6.12	KRW	0.0	0.0	0.0%	
G.3.6.13	SEK	0.0	0.0	0.0%	
G.3.6.14	SGD	0.0	0.0	0.0%	
G.3.6.15	Other	0.0	0.0	0.0%	
G.3.6.16	Total	15,248.7	0.0	100.0%	0.0%
OG.3.6.1	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.2	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.3	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.4	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.5	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.6	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.7	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.8	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.9	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
7. Covered Bonds - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.7.1	EUR	11,500.0	0.0	100.0%	
G.3.7.2	USD	0.0	0.0	0.0%	
G.3.7.3	GBP	0.0	0.0	0.0%	
G.3.7.4	NOK	0.0	0.0	0.0%	
G.3.7.5	CHF	0.0	0.0	0.0%	
G.3.7.6	AUD	0.0	0.0	0.0%	
G.3.7.7	CAD	0.0	0.0	0.0%	
G.3.7.8	BRL	0.0	0.0	0.0%	
G.3.7.9	CZK	0.0	0.0	0.0%	
G.3.7.10	DKK	0.0	0.0	0.0%	
G.3.7.11	HKD	0.0	0.0	0.0%	
G.3.7.12	KRW	0.0	0.0	0.0%	
G.3.7.13	SEK	0.0	0.0	0.0%	
G.3.7.14	SGD	0.0	0.0	0.0%	
G.3.7.15	Other	0.0	0.0	0.0%	
G.3.7.16	Total	11,500.0	0.0	100.0%	0.0%
OG.3.7.1	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.2	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.3	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.4	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.5	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.6	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.7	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.8	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.9	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
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	11,500.0	11,500.0	100.0%	100.0%
G.3.8.2	Floating coupon	0.0	0.0	0.0%	0.0%
G.3.8.3	Other	0.0	0.0	0.0%	0.0%
G.3.8.4	Total	11,500.0	11,500.0	100.0%	100.0%
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	0.0	0.0%		
G.3.9.2	Exposures to/guaranteed by Supranational, Sovereign, Agency (SSA)	91.5	100.0%		
G.3.9.3	Exposures to central banks	0.0	0.0%		
G.3.9.4	Exposures to credit institutions	0.0	0.0%		
G.3.9.5	Other	0.0	0.0%		
G.3.9.6	Total	91.5	100.0%		
OG.3.9.1	<i>o/w EU gvt's or quasi gvt's</i>		0.0%		
OG.3.9.2	<i>o/w third-party countries Credit Quality Step 1 (CQS1) gvt's or quasi gvt's</i>		0.0%		
OG.3.9.3	<i>o/w third-party countries Credit Quality Step 2 (CQS2) gvt's or quasi gvt's</i>		0.0%		
OG.3.9.4	<i>o/w EU central banks</i>		0.0%		
OG.3.9.5	<i>o/w third-party countries Credit Quality Step 1 (CQS1) central banks</i>		0.0%		
OG.3.9.6	<i>o/w third-party countries Credit Quality Step 2 (CQS2) central banks</i>		0.0%		
OG.3.9.7	<i>o/w CQS1 credit institutions</i>		0.0%		
OG.3.9.8	<i>o/w CQS2 credit institutions</i>		0.0%		
OG.3.9.9					
OG.3.9.10					
OG.3.9.11					
OG.3.9.12					
10. Substitute Assets - Country		Nominal (mn)	% Substitute Assets		
G.3.10.1	Domestic (Country of Issuer)	91.5	100.0%		
G.3.10.2	Eurozone	0.0	0.0%		
G.3.10.3	Rest of European Union (EU)	0.0	0.0%		
G.3.10.4	European Economic Area (not member of EU)	0.0	0.0%		
G.3.10.5	Switzerland	0.0	0.0%		
G.3.10.6	Australia	0.0	0.0%		
G.3.10.7	Brazil	0.0	0.0%		
G.3.10.8	Canada	0.0	0.0%		
G.3.10.9	Japan	0.0	0.0%		
G.3.10.10	Korea	0.0	0.0%		
G.3.10.11	New Zealand	0.0	0.0%		
G.3.10.12	Singapore	0.0	0.0%		
G.3.10.13	US	0.0	0.0%		
G.3.10.14	Other	0.0	0.0%		
G.3.10.15	Total EU	91.5			
G.3.10.16	Total	91.5	100.0%		
OG.3.10.1	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.2	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.3	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.4	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.5	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.6	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.7	<i>o/w [if relevant, please specify]</i>		0.0%		
11. Liquid Assets		Nominal (mn)	% Cover Pool	% Covered Bonds	
G.3.11.1	Substitute and other marketable assets	91.5	0.80%	0.80%	
G.3.11.2	Central bank eligible assets	0.0	0.00%	0.00%	
G.3.11.3	Other	0.0	0.00%	0.00%	
G.3.11.4	Total	91.5	0.60%	0.80%	
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>				
12. Bond List		https://www.coveredbondlabel.com/issuer/13			
G.3.12.1	Bond list	1/			

13. Derivatives & Swaps		
G.3.13.1	Derivatives in the register / cover pool [notional] (mn)	0.0
G.3.13.2	Type of interest rate swaps (intra-group, external or both)	0.0
G.3.13.3	Type of currency rate swaps (intra-group, external or both)	0.0
OG.3.13.1	NPV of Derivatives in the cover pool (mn)	
OG.3.13.2	Derivatives outside the cover pool [notional] (mn)	
OG.3.13.3	NPV of Derivatives outside the cover pool (mn)	
OG.3.13.4		
OG.3.13.5		
14. Sustainable or other special purpose strategy - optional		
G.3.14.1	Cover pool involved in a sustainable/special purpose strategy? (Y/N)	N
G.3.14.2	If yes to G.3.14.1 is there a commitment (1) or are already sustainable components present (2)?	
G.3.14.3	specific criteria	
G.3.14.4	link to the committed objective criteria	
OG.3.14.1		
OG.3.14.2		
OG.3.14.3		
OG.3.14.4		
OG.3.14.5		
OG.3.14.6		
OG.3.14.7		
OG.3.14.8		
OG.3.14.9		
OG.3.14.10		
OG.3.14.11		
OG.3.14.12		
OG.3.14.13		
OG.3.14.14		
OG.3.14.15		
OG.3.14.16		
OG.3.14.17		
OG.3.14.18		
OG.3.14.19		
OG.3.14.20		
OG.3.14.21		
OG.3.14.22		
OG.3.14.23		
OG.3.14.24		
OG.3.14.25		
OG.3.14.26		
OG.3.14.27		
OG.3.14.28		
OG.3.14.29		
OG.3.14.30		
OG.3.14.31		
OG.3.14.32		
OG.3.14.33		
OG.3.14.34		
OG.3.14.35		
OG.3.14.36		
OG.3.14.37		
OG.3.14.38		
OG.3.14.39		
OG.3.14.40		
OG.3.14.41		
4. References to Capital Requirements Regulation (CRR)		
129(7)		
Row		
Row		
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) 575/2013. It should be noted, however, that whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 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.		
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
G.4.1.4	(ii) Type of cover assets:	52
G.4.1.5	(ii) Loan size:	166 for Residential Mortgage Assets
G.4.1.6	(ii) Interest rate risk - cover pool:	130 for Mortgage 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 strategy)	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
OG.4.1.1		166 for Public Sector Assets
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		
5. References to Capital Requirements Regulation (CRR)		
129(1)		
G.5.1.1	Exposure to credit institute credit quality step 1 & 2	0
OG.5.1.1		
OG.5.1.2		
OG.5.1.3		
OG.5.1.4		
OG.5.1.5		
OG.5.1.6		

6. Other relevant information	
1. Optional information e.g. Rating triggers	
OG.6.1.1	NPV Test (passed/failed)
OG.6.1.2	Interest Coverage Test (passed/failed)
OG.6.1.3	Cash Manager
OG.6.1.4	Account Bank
OG.6.1.5	Stand-by Account Bank
OG.6.1.6	Servicer
OG.6.1.7	Interest Rate Swap Provider
OG.6.1.8	Covered Bond Swap Provider
OG.6.1.9	Paying Agent
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

HTT 2022

Reporting in Domestic Currency		[Please insert currency]		
CONTENT OF TAB B1				
7. Mortgage Assets				
7.A Residential Cover Pool				
7.B Commercial Cover Pool				

Field Number	7. Mortgage Assets			
1. Property Type Information		Nominal (mn)	% Total Mortgages	
M.7.1.1	Residential	15,248.7	100.0%	
M.7.1.2	Commercial	0.0	0.0%	
M.7.1.3	Other	0.0	0.0%	
M.7.1.4	Total	15,248.7	100.0%	
OM.7.1.1	a/w Housing Cooperatives / Multi-family assets		0.0%	
OM.7.1.2	a/w Forest & Agriculture		0.0%	
OM.7.1.3	a/w [if relevant, please specify]		0.0%	
OM.7.1.4	a/w [if relevant, please specify]		0.0%	
OM.7.1.5	a/w [if relevant, please specify]		0.0%	
OM.7.1.6	a/w [if relevant, please specify]		0.0%	
OM.7.1.7	a/w [if relevant, please specify]		0.0%	
OM.7.1.8	a/w [if relevant, please specify]		0.0%	
OM.7.1.9	a/w [if relevant, please specify]		0.0%	
OM.7.1.10	a/w [if relevant, please specify]		0.0%	
OM.7.1.11	a/w [if relevant, please specify]		0.0%	
2. General information		Residential Loans	Commercial Loans	Total Mortgages
M.7.2.1	Number of mortgage loans	223,925.0	0	223,925.00
OM.7.2.1	Number of borrowers	107,220.0	0	107,220.00
OM.7.2.2	Optional information eg. Number of guarantors	0.0	0.0	0.00
OM.7.2.3				
OM.7.2.4				
OM.7.2.5				
OM.7.2.6				
3. Concentration Risks		% Residential Loans	% Commercial Loans	% Total Mortgages
M.7.3.1	10 largest exposures	0.38%	0.00%	0.38%
OM.7.3.1				
OM.7.3.2				
OM.7.3.3				
OM.7.3.4				
OM.7.3.5				
OM.7.3.6				
4. Breakdown by Geography		% Residential Loans	% Commercial Loans	% Total Mortgages
M.7.4.1	European Union	100.00%	0.00%	0.0%
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	Czechia			
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	European Economic Area (not member of EU)	0.00%	0.00%	0.00%
M.7.4.30	Iceland			
M.7.4.31	Liechtenstein			
M.7.4.32	Norway			
M.7.4.33	Other	0.00%	0.00%	0.00%
M.7.4.34	Switzerland			
M.7.4.35	United Kingdom			
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	a/w [if relevant, please specify]			
OM.7.4.2	a/w [if relevant, please specify]			
OM.7.4.3	a/w [if relevant, please specify]			
OM.7.4.4	a/w [if relevant, please specify]			
OM.7.4.5	a/w [if relevant, please specify]			
OM.7.4.6	a/w [if relevant, please specify]			
OM.7.4.7	a/w [if relevant, please specify]			
OM.7.4.8	a/w [if relevant, please specify]			
OM.7.4.9	a/w [if relevant, please specify]			
OM.7.4.10	a/w [if relevant, please specify]			

5. Breakdown by regions of main country of origin		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.5.1	Antwerpen	15.71%	0.00%	15.7%	
M.7.5.2	Vlaams-Brabant	14.44%	0.00%	14.4%	
M.7.5.3	Oost-Vlaanderen	15.38%	0.00%	15.4%	
M.7.5.4	Brussels	8.60%	0.00%	8.6%	
M.7.5.5	West-Vlaanderen	10.89%	0.00%	10.9%	
M.7.5.6	Limburg	8.09%	0.00%	8.1%	
M.7.5.7	Liège	7.39%	0.00%	7.4%	
M.7.5.8	Hainaut	6.95%	0.00%	6.9%	
M.7.5.9	Brabant Wallon	5.22%	0.00%	5.2%	
M.7.5.10	Namur	4.34%	0.00%	4.3%	
M.7.5.11	Luxembourg	2.74%	0.00%	2.7%	
M.7.5.12	Other	0.27%	0.00%	0.3%	
M.7.5.13	TBC at a country level				
M.7.5.14	TBC at a country level				
M.7.5.15	TBC at a country level				
M.7.5.16	TBC at a country level				
M.7.5.17	TBC at a country level				
M.7.5.18	TBC at a country level				
M.7.5.19	TBC at a country level				
M.7.5.20	TBC at a country level				
M.7.5.21	TBC at a country level				
M.7.5.22	TBC at a country level				
M.7.5.23	TBC at a country level				
M.7.5.24	TBC at a country level				
M.7.5.25	TBC at a country level				
M.7.5.26	TBC at a country level				
M.7.5.27	TBC at a country level				
M.7.5.28	TBC at a country level				
M.7.5.29	TBC at a country level				
M.7.5.30	TBC at a country level				
M.7.5.31	TBC at a country level				
M.7.5.32	TBC at a country level				
M.7.5.33	TBC at a country level				
M.7.5.34	TBC at a country level				
M.7.5.35	TBC at a country level				
M.7.5.36	TBC at a country level				
M.7.5.37	TBC at a country level				
M.7.5.38	TBC at a country level				
M.7.5.39	TBC at a country level				
M.7.5.40	TBC at a country level				
M.7.5.41	TBC at a country level				
M.7.5.42	TBC at a country level				
M.7.5.43	TBC at a country level				
M.7.5.44	TBC at a country level				
M.7.5.45	TBC at a country level				
M.7.5.46	TBC at a country level				
M.7.5.47	TBC at a country level				
M.7.5.48	TBC at a country level				
M.7.5.49	TBC at a country level				
M.7.5.50	TBC at a country level				
6. Breakdown by Interest Rate		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.6.1	Fixed rate	83.45%	0.00%	83.5%	
M.7.6.2	Floating rate	0.00%	0.00%	0.0%	
M.7.6.3	Other	16.55%	0.00%	16.5%	
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	4.40%	0.00%	4.4%	
M.7.7.2	Amortising	95.60%	0.00%	95.6%	
M.7.7.3	Other	0.00%	0.00%	0.0%	
OM.7.7.1					
OM.7.7.2					
OM.7.7.3					
OM.7.7.4					
OM.7.7.5					
OM.7.7.6					
8. Loan Seasoning		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.8.1	Up to 12 months	5.68%	0.00%	5.7%	
M.7.8.2	≥ 12 - < 24 months	13.30%	0.00%	13.3%	
M.7.8.3	≥ 24 - < 36 months	31.52%	0.00%	31.5%	
M.7.8.4	≥ 36 - < 60 months	13.47%	0.00%	13.5%	
M.7.8.5	≥ 60 months	36.04%	0.00%	36.0%	
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	0.02%	0.0%	0.02%	
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.7A.10.1	Average loan size (000s)	68.1			
By buckets (mn):					
M.7A.10.2	<=100K	7,121.5	174,948.0	46.7%	78.1%
M.7A.10.3	>100K and <=200K	5,414.4	39,760.0	35.5%	17.8%
M.7A.10.4	>200K and <=300K	1,598.6	6,710.0	10.5%	3.0%
M.7A.10.5	>300K and <=400K	522.3	1,532.0	3.4%	0.7%
M.7A.10.6	>400K	591.9	975.0	3.9%	0.4%
M.7A.10.7	TBC at a country level				
M.7A.10.8	TBC at a country level				
M.7A.10.9	TBC at a country level				
M.7A.10.10	TBC at a country level				
M.7A.10.11	TBC at a country level				
M.7A.10.12	TBC at a country level				
M.7A.10.13	TBC at a country level				
M.7A.10.14	TBC at a country level				
M.7A.10.15	TBC at a country level				
M.7A.10.16	TBC at a country level				
M.7A.10.17	TBC at a country level				
M.7A.10.18	TBC at a country level				
M.7A.10.19	TBC at a country level				
M.7A.10.20	TBC at a country level				
M.7A.10.21	TBC at a country level				
M.7A.10.22	TBC at a country level				
M.7A.10.23	TBC at a country level				
M.7A.10.24	TBC at a country level				
M.7A.10.25	TBC at a country level				
M.7A.10.26	Total	15,248.7	223,925	100.0%	100.0%

11. Loan to Value (LTV) Information - UNINDEXED		Nominal	Number of Loans	% Residential Loans	% No. of Loans
M.7A.11.1	Weighted Average LTV (%)	57.3%			
	By LTV buckets (mn):				
M.7A.11.2	>0 - <=40 %	4,738.9	100,071.0	31.1%	44.7%
M.7A.11.3	>40 - <=50 %	1,597.6	25,101.0	10.5%	11.2%
M.7A.11.4	>50 - <=60 %	1,731.0	24,173.0	11.4%	10.8%
M.7A.11.5	>60 - <=70 %	1,870.6	23,212.0	12.3%	10.4%
M.7A.11.6	>70 - <=80 %	2,047.9	22,366.0	13.4%	10.0%
M.7A.11.7	>80 - <=90 %	1,987.1	18,444.0	13.0%	8.2%
M.7A.11.8	>90 - <=100 %	923.7	7,064.0	6.1%	3.2%
M.7A.11.9	>100%	351.7	3,494.0	2.3%	1.6%
M.7A.11.10	Total	15,248.7	223,925	100.0%	100.0%
OM.7A.11.1	a/w >100 - <=120 %			0.0%	0.0%
OM.7A.11.2	a/w >110 - <=120 %			0.0%	0.0%
OM.7A.11.3	a/w >120 - <=130 %			0.0%	0.0%
OM.7A.11.4	a/w >130 - <=140 %			0.0%	0.0%
OM.7A.11.5	a/w >140 - <=150 %			0.0%	0.0%
OM.7A.11.6	a/w >150 %			0.0%	0.0%
OM.7A.11.7					
OM.7A.11.8					
OM.7A.11.9					
12. Loan to Value (LTV) Information - INDEXED		Nominal	Number of Loans	% Residential Loans	% No. of Loans
M.7A.12.1	Weighted Average LTV (%)	51.8%			
	By LTV buckets (mn):				
M.7A.12.2	>0 - <=40 %	5,736.0	118,947.0	37.6%	53.1%
M.7A.12.3	>40 - <=50 %	1,661.9	23,681.0	10.9%	10.6%
M.7A.12.4	>50 - <=60 %	1,752.7	22,242.0	11.5%	9.9%
M.7A.12.5	>60 - <=70 %	1,768.8	20,194.0	11.6%	9.0%
M.7A.12.6	>70 - <=80 %	1,753.5	17,879.0	11.5%	11.5%
M.7A.12.7	>80 - <=90 %	1,494.8	12,700.0	9.8%	5.7%
M.7A.12.8	>90 - <=100 %	830.4	5,944.0	5.4%	2.7%
M.7A.12.9	>100%	250.5	2,338.0	1.6%	1.0%
M.7A.12.10	Total	15,248.7	223,925	100.0%	100.0%
OM.7A.12.1	a/w >100 - <=110 %			0.0%	0.0%
OM.7A.12.2	a/w >110 - <=120 %			0.0%	0.0%
OM.7A.12.3	a/w >120 - <=130 %			0.0%	0.0%
OM.7A.12.4	a/w >130 - <=140 %			0.0%	0.0%
OM.7A.12.5	a/w >140 - <=150 %			0.0%	0.0%
OM.7A.12.6	a/w >150 %			0.0%	0.0%
OM.7A.12.7					
OM.7A.12.8					
OM.7A.12.9					
13. Breakdown by type		% Residential Loans			
M.7A.13.1	Owner occupied	0.0%			
M.7A.13.2	Second home/Holiday houses	0.0%			
M.7A.13.3	Buy-to-let/Non-owner occupied	0.0%			
M.7A.13.4	Subsidised housing	0.0%			
M.7A.13.5	Agricultural	0.0%			
M.7A.13.6	Other	100.0%			
OM.7A.13.1	a/w Private rental				
OM.7A.13.2	a/w Multi-family housing				
OM.7A.13.3	a/w Buildings under construction				
OM.7A.13.4	a/w Buildings land				
OM.7A.13.5	a/w [if relevant, please specify]				
OM.7A.13.6	a/w [if relevant, please specify]				
OM.7A.13.7	a/w [if relevant, please specify]				
OM.7A.13.8	a/w [if relevant, please specify]				
OM.7A.13.9	a/w [if relevant, please specify]				
OM.7A.13.10	a/w [if relevant, please specify]				
14. Loan by Ranking		% Residential Loans			
M.7A.14.1	1st lien / No prior ranks	100.0%			
M.7A.14.2	Guaranteed	0.0%			
M.7A.14.3	Other	0.0%			
OM.7A.14.1					
OM.7A.14.2					
OM.7A.14.3					
OM.7A.14.4					
OM.7A.14.5					
OM.7A.14.6					
15. EPC Information of the financed RRE - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.15.1	TBC at a country level				
M.7A.15.2	TBC at a country level				
M.7A.15.3	TBC at a country level				
M.7A.15.4	TBC at a country level				
M.7A.15.5	TBC at a country level				
M.7A.15.6	TBC at a country level				
M.7A.15.7	TBC at a country level				
M.7A.15.8	TBC at a country level				
M.7A.15.9	TBC at a country level				
M.7A.15.10	TBC at a country level				
M.7A.15.11	TBC at a country level				
M.7A.15.12	TBC at a country level				
M.7A.15.13	TBC at a country level				
M.7A.15.14	TBC at a country level				
M.7A.15.15	TBC at a country level				
M.7A.15.16	TBC at a country level				
M.7A.15.17	TBC at a country level				
M.7A.15.18	no data				
M.7A.15.19	Total	0.0	0	0.0%	0.0%
OM.7A.15.1					
OM.7A.15.2					
OM.7A.15.3					
16. Average energy use intensity (kWh/m2 per year) - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.16.1	TBC at a country level				
M.7A.16.2	TBC at a country level				
M.7A.16.3	TBC at a country level				
M.7A.16.4	TBC at a country level				
M.7A.16.5	TBC at a country level				
M.7A.16.6	TBC at a country level				
M.7A.16.7	TBC at a country level				
M.7A.16.8	TBC at a country level				
M.7A.16.9	TBC at a country level				
M.7A.16.10	TBC at a country level				
M.7A.16.11	TBC at a country level				
M.7A.16.12	TBC at a country level				
M.7A.16.13	TBC at a country level				
M.7A.16.14	TBC at a country level				
M.7A.16.15	TBC at a country level				
M.7A.16.16	TBC at a country level				
M.7A.16.17	TBC at a country level				
M.7A.16.18	no data				
M.7A.16.19	Total	0.0	0	0.0%	0.0%
OM.7A.16.1					
OM.7A.16.2					
OM.7A.16.3					
17. Property Age Structure - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.17.1	older than 1919				
M.7A.17.2	1919 - 1945				
M.7A.17.3	1946 - 1960				
M.7A.17.4	1961 - 1970				
M.7A.17.5	1971 - 1980				
M.7A.17.6	1981 - 1990				
M.7A.17.7	1991 - 2000				
M.7A.17.8	2001 - 2005				
M.7A.17.9	2006 and later				
M.7A.17.10	no data				
M.7A.17.11	Total	0.0	0	0.0%	0.0%
OM.7A.17.1					

18. Dwelling type - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.18.1	House, detached or semi-detached				
M.7A.18.2	Flat or Apartment				
M.7A.18.3	Bungalow				
M.7A.18.4	Terraced House				
M.7A.18.5	Multi-family House				
M.7A.18.6	Land Only				
M.7A.18.7	other				
M.7A.18.8	Total	0.0	0	0.0%	0.0%
OM.7A.18.1					
19. New Residential Property - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.19.1	New Property				
M.7A.19.2	Existine prooerty				
M.7A.19.3	other				
M.7A.19.4	no data				
M.7A.19.5	Total	0.0	0	0.0%	0.0%
M.7A.19.6					
20. CO2 emission (kg of CO2 per year) - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.20.1	TBC at a country level				
M.7A.20.2	TBC at a country level				
M.7A.20.3	TBC at a country level				
M.7A.20.4	TBC at a country level				
M.7A.20.5	TBC at a country level				
M.7A.20.6	TBC at a country level				
M.7A.20.7	TBC at a country level				
M.7A.20.8	TBC at a country level				
M.7A.20.9	TBC at a country level				
M.7A.20.10	TBC at a country level				
M.7A.20.11	TBC at a country level				
M.7A.20.12	TBC at a country level				
M.7A.20.13	TBC at a country level				
M.7A.20.14	TBC at a country level				
M.7A.20.15	TBC at a country level				
M.7A.20.16	TBC at a country level				
M.7A.20.17	TBC at a country level				
M.7A.20.18	no data				
M.7A.20.19	Total	0.0	0		
M.7A.20.20					
M.7A.20.21					
M.7A.20.22					
M.7A.20.23					
M.7A.20.24					
M.7A.20.25					
M.7A.20.26					
M.7A.20.27					
M.7A.20.28					
M.7A.20.29					
M.7A.20.30					
M.7A.20.31					
M.7A.20.32					
M.7A.20.33					
M.7A.20.34					
M.7A.20.35					
M.7A.20.36					
M.7A.20.37					
M.7A.20.38					
M.7A.20.39					
M.7A.20.40					
M.7A.20.41					
M.7A.20.42					
M.7A.20.43					
M.7A.20.44					
M.7A.20.45					
M.7A.20.46					
M.7A.20.47					
M.7A.20.48					
7B Commercial Cover Pool					
21. Loan Size Information		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.21.1	Average loan size (000s)	[For completion]			
	By buckets (mn):				
M.7B.21.2	TBC at a country level	[For completion]	[For completion]		
M.7B.21.3	TBC at a country level	[For completion]	[For completion]		
M.7B.21.4	TBC at a country level	[For completion]	[For completion]		
M.7B.21.5	TBC at a country level	[For completion]	[For completion]		
M.7B.21.6	TBC at a country level	[For completion]	[For completion]		
M.7B.21.7	TBC at a country level	[For completion]	[For completion]		
M.7B.21.8	TBC at a country level	[For completion]	[For completion]		
M.7B.21.9	TBC at a country level	[For completion]	[For completion]		
M.7B.21.10	TBC at a country level	[For completion]	[For completion]		
M.7B.21.11	TBC at a country level	[For completion]	[For completion]		
M.7B.21.12	TBC at a country level	[For completion]	[For completion]		
M.7B.21.13	TBC at a country level	[For completion]	[For completion]		
M.7B.21.14	TBC at a country level	[For completion]	[For completion]		
M.7B.21.15	TBC at a country level	[For completion]	[For completion]		
M.7B.21.16	TBC at a country level	[For completion]	[For completion]		
M.7B.21.17	TBC at a country level	[For completion]	[For completion]		
M.7B.21.18	TBC at a country level	[For completion]	[For completion]		
M.7B.21.19	TBC at a country level	[For completion]	[For completion]		
M.7B.21.20	TBC at a country level	[For completion]	[For completion]		
M.7B.21.21	TBC at a country level	[For completion]	[For completion]		
M.7B.21.22	TBC at a country level	[For completion]	[For completion]		
M.7B.21.23	TBC at a country level	[For completion]	[For completion]		
M.7B.21.24	TBC at a country level	[For completion]	[For completion]		
M.7B.21.25	TBC at a country level	[For completion]	[For completion]		
M.7B.21.26	Total	0.0	0	0.0%	0.0%
22. Loan to Value (LTV) Information - UNINDEXED		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.22.1	Weighted Average LTV (%)	[For completion]			
	By LTV buckets (mn):				
M.7B.22.2	>0 - <=40 %	[For completion]	[For completion]		
M.7B.22.3	>40 - <=50 %	[For completion]	[For completion]		
M.7B.22.4	>50 - <=60 %	[For completion]	[For completion]		
M.7B.22.5	>60 - <=70 %	[For completion]	[For completion]		
M.7B.22.6	>70 - <=80 %	[For completion]	[For completion]		
M.7B.22.7	>80 - <=90 %	[For completion]	[For completion]		
M.7B.22.8	>90 - <=100 %	[For completion]	[For completion]		
M.7B.22.9	>100%	[For completion]	[For completion]		
M.7B.22.10	Total	0.0	0	0.0%	0.0%
OM.7B.22.1	a/w >100 - <=110 %				
OM.7B.22.2	a/w >110 - <=120 %				
OM.7B.22.3	a/w >120 - <=130 %				
OM.7B.22.4	a/w >130 - <=140 %				
OM.7B.22.5	a/w >140 - <=150 %				
OM.7B.22.6	a/w >150 %				
OM.7B.22.7					
OM.7B.22.8					
OM.7B.22.9					
23. Loan to Value (LTV) Information - INDEXED		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.23.1	Weighted Average LTV (%)	[Mark as ND1 if not relevant]			
	By LTV buckets (mn):				
M.7B.23.2	>0 - <=40 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.3	>40 - <=50 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.4	>50 - <=60 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.5	>60 - <=70 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.6	>70 - <=80 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.7	>80 - <=90 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.8	>90 - <=100 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.9	>100%	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.10	Total	0.0	0	0.0%	0.0%
OM.7B.23.1	a/w >100 - <=110 %				
OM.7B.23.2	a/w >110 - <=120 %				
OM.7B.23.3	a/w >120 - <=130 %				
OM.7B.23.4	a/w >130 - <=140 %				
OM.7B.23.5	a/w >140 - <=150 %				
OM.7B.23.6	a/w >150 %				
OM.7B.23.7					
OM.7B.23.8					
OM.7B.23.9					

24. Breakdown by Type		% Commercial loans			
M.7B.24.1	Retail	[For completion]			
M.7B.24.2	Office	[For completion]			
M.7B.24.3	Hotels/Tourism	[For completion]			
M.7B.24.4	Shopping malls	[For completion]			
M.7B.24.5	Industry	[For completion]			
M.7B.24.6	Agriculture	[For completion]			
M.7B.24.7	Other commercially used	[For completion]			
M.7B.24.8	Hospital	[For completion]			
M.7B.24.9	School	[For completion]			
M.7B.24.10	other RE with a social-relevant purpose	[For completion]			
M.7B.24.11	Land	[For completion]			
M.7B.24.12	Property developers / Building under construction	[For completion]			
M.7B.24.13	Other	[For completion]			
OM.7B.24.1	a/w Cultural purposes				
OM.7B.24.2	a/w [if relevant, please specify]				
OM.7B.24.3	a/w [if relevant, please specify]				
OM.7B.24.4	a/w [if relevant, please specify]				
OM.7B.24.5	a/w [if relevant, please specify]				
OM.7B.24.6	a/w [if relevant, please specify]				
OM.7B.24.7	a/w [if relevant, please specify]				
OM.7B.24.8	a/w [if relevant, please specify]				
OM.7B.24.9	a/w [if relevant, please specify]				
OM.7B.24.10	a/w [if relevant, please specify]				
OM.7B.24.11	a/w [if relevant, please specify]				
OM.7B.24.12	a/w [if relevant, please specify]				
OM.7B.24.13	a/w [if relevant, please specify]				
OM.7B.24.14	a/w [if relevant, please specify]				
25. EPC information of the financed CRE - optional		Nominal (mn)	Number of CRE	% Commercial Loans	% No. of CRE
M.7B.25.1	TBC at a country level	[For completion]	[For completion]		
M.7B.25.2	TBC at a country level	[For completion]	[For completion]		
M.7B.25.3	TBC at a country level	[For completion]	[For completion]		
M.7B.25.4	TBC at a country level	[For completion]	[For completion]		
M.7B.25.5	TBC at a country level	[For completion]	[For completion]		
M.7B.25.6	TBC at a country level	[For completion]	[For completion]		
M.7B.25.7	TBC at a country level	[For completion]	[For completion]		
M.7B.25.8	TBC at a country level	[For completion]	[For completion]		
M.7B.25.9	TBC at a country level	[For completion]	[For completion]		
M.7B.25.10	TBC at a country level	[For completion]	[For completion]		
M.7B.25.11	TBC at a country level	[For completion]	[For completion]		
M.7B.25.12	TBC at a country level	[For completion]	[For completion]		
M.7B.25.13	TBC at a country level	[For completion]	[For completion]		
M.7B.25.14	TBC at a country level	[For completion]	[For completion]		
M.7B.25.15	TBC at a country level	[For completion]	[For completion]		
M.7B.25.16	TBC at a country level	[For completion]	[For completion]		
M.7B.25.17	TBC at a country level	[For completion]	[For completion]		
M.7B.25.18	no data	[For completion]	[For completion]		
M.7B.25.19	Total	0.0	0	0.0%	0.0%
OM.7B.25.1					
OM.7B.25.2					
OM.7B.25.3					
26. Average energy use intensity (kWh/m2 per year) - optional		Nominal (mn)	Number of CRE	% Commercial Loans	% No. of CRE
M.7B.26.1	TBC at a country level	[For completion]	[For completion]		
M.7B.26.2	TBC at a country level	[For completion]	[For completion]		
M.7B.26.3	TBC at a country level	[For completion]	[For completion]		
M.7B.26.4	TBC at a country level	[For completion]	[For completion]		
M.7B.26.5	TBC at a country level	[For completion]	[For completion]		
M.7B.26.6	TBC at a country level	[For completion]	[For completion]		
M.7B.26.7	TBC at a country level	[For completion]	[For completion]		
M.7B.26.8	TBC at a country level	[For completion]	[For completion]		
M.7B.26.9	TBC at a country level	[For completion]	[For completion]		
M.7B.26.10	TBC at a country level	[For completion]	[For completion]		
M.7B.26.11	TBC at a country level	[For completion]	[For completion]		
M.7B.26.12	TBC at a country level	[For completion]	[For completion]		
M.7B.26.13	TBC at a country level	[For completion]	[For completion]		
M.7B.26.14	TBC at a country level	[For completion]	[For completion]		
M.7B.26.15	TBC at a country level	[For completion]	[For completion]		
M.7B.26.16	TBC at a country level	[For completion]	[For completion]		
M.7B.26.17	TBC at a country level	[For completion]	[For completion]		
M.7B.26.18	no data	[For completion]	[For completion]		
M.7B.26.19	Total	0.0	0	0.0%	0.0%
OM.7B.26.1					
OM.7B.26.2					
OM.7B.26.3					
27. CRE Age Structure - optional		Nominal (mn)	Number of CRE	% Commercial Loans	% No. of CRE
M.7B.27.1	older than 1919	[For completion]	[For completion]		
M.7B.27.2	1919 - 1945	[For completion]	[For completion]		
M.7B.27.3	1946 - 1960	[For completion]	[For completion]		
M.7B.27.4	1961 - 1970	[For completion]	[For completion]		
M.7B.27.5	1971 - 1980	[For completion]	[For completion]		
M.7B.27.6	1981 - 1990	[For completion]	[For completion]		
M.7B.27.7	1991 - 2000	[For completion]	[For completion]		
M.7B.27.8	2001 - 2005	[For completion]	[For completion]		
M.7B.27.9	2006 and later	[For completion]	[For completion]		
M.7B.27.10	no data	[For completion]	[For completion]		
M.7B.27.11	Total	0.0	0	0.0%	0.0%
OM.7B.27.1					
28. New Commercial Property - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of CRE
M.7B.28.1	New Property	[For completion]	[For completion]		
M.7B.28.2	Existing Property	[For completion]	[For completion]		
M.7B.28.3	other	[For completion]	[For completion]		
M.7B.28.4	no data	[For completion]	[For completion]		
M.7B.28.5	Total	0.0	0	0.0%	0.0%
29. CO2 emission (kg of CO2 per year) - optional		Nominal (mn)	Number of CRE	% Residential Loans	% No. of CRE
M.7B.29.1	TBC at a country level	[For completion]	[For completion]		
M.7B.29.2	TBC at a country level	[For completion]	[For completion]		
M.7B.29.3	TBC at a country level	[For completion]	[For completion]		
M.7B.29.4	TBC at a country level	[For completion]	[For completion]		
M.7B.29.5	TBC at a country level	[For completion]	[For completion]		
M.7B.29.6	TBC at a country level	[For completion]	[For completion]		
M.7B.29.7	TBC at a country level	[For completion]	[For completion]		
M.7B.29.8	TBC at a country level	[For completion]	[For completion]		
M.7B.29.9	TBC at a country level	[For completion]	[For completion]		
M.7B.29.10	TBC at a country level	[For completion]	[For completion]		
M.7B.29.11	TBC at a country level	[For completion]	[For completion]		
M.7B.29.12	TBC at a country level	[For completion]	[For completion]		
M.7B.29.13	TBC at a country level	[For completion]	[For completion]		
M.7B.29.14	TBC at a country level	[For completion]	[For completion]		
M.7B.29.15	TBC at a country level	[For completion]	[For completion]		
M.7B.29.16	TBC at a country level	[For completion]	[For completion]		
M.7B.29.17	TBC at a country level	[For completion]	[For completion]		
M.7B.29.18	no data	[For completion]	[For completion]		
M.7B.29.19	Total	0.0	0		

C. Harmonised Transparency Template - Glossary

HTT 2022

The definitions below reflect the national specificities

Field Number	1. Glossary - Standard Harmonised Items	Definition
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	Residual Life Buckets of Cover assets [i.e. how is the contractual and/or expected residual life 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		
OHG.1.6		
OHG.1.7		
OHG.1.8		
OHG.1.9		
HG.2.1	2. Glossary - ESG items (optional)	Definition
HG.2.2	Sustainability - strategy pursued in the cover pool	[For completion]
HG.2.3	Subsidised Housing (definitions of affordable, social housing)	[For completion]
OHG.2.1	New Property and Existing Property	[For completion]
OHG.2.2		
OHG.2.3		
OHG.2.4		
OHG.2.5		
OHG.2.6		
OHG.2.7		
OHG.2.8		
OHG.2.9		
OHG.2.10		
OHG.2.11		
OHG.2.12		
HG.3.1	3. Reason for No Data	Value
HG.3.2	Not applicable for the jurisdiction	ND1
HG.3.3	Not relevant for the issuer and/or CB programme at the present time	ND2
OHG.3.1	Not available at the present time	ND3
OHG.3.2		
OHG.3.3		
HG.4.1	4. Glossary - Extra national and/or Issuer Items	Definition
OHG.4.1	Other definitions deemed relevant	[For completion]
OHG.4.2		
OHG.4.3		
OHG.4.4		
OHG.4.5		



BNP PARIBAS
FORTIS

Retained Covered Bonds

EUR 10 Billion Mortgage Pandbrieven Programme

Reporting Date

Reporting Date 30/04/2022

Contact Details:

Head of ALM Treasury

GOOSSE Philippe + 32 2 565 22 62 philippe.goosse@bnpparibasfortis.com

Asset Based Funding

VERRET Nancy + 32 2 565 55 63 nancy.verret@bnpparibasfortis.com

Asset Based Solutions (cover pool and management)

MEESTER Oscar + 32 2 565 32 91 oscar.meester@bnpparibasfortis.com

Website

<https://www.bnpparibasfortis.com/>

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.



BNP PARIBAS Retained Covered Bonds FORTIS

Covered Bond Emission

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
BD@155374	BE6312093121	2,500,000,000	25/02/2019	25/02/2026	EUR	Fixed	0.50 %	NACT	25/02/2023	3.83	25/02/2027
BD@155375	BE6312092115	2,500,000,000	25/02/2019	25/02/2029	EUR	Fixed	0.85 %	NACT	25/02/2023	6.83	25/02/2030
BD@167469	BE0002700814	2,500,000,000	20/05/2020	20/05/2027	EUR	Fixed	0.01 %	NACT	20/05/2022	5.06	20/05/2028
BD@167470	BE0002701820	2,500,000,000	20/05/2020	20/05/2030	EUR	Fixed	0.07 %	NACT	20/05/2022	8.06	20/05/2031
BD@178945	BE0002762434	1,500,000,000	10/12/2020	10/12/2027	EUR	Fixed	0.01 %	NACT	10/12/2022	5.62	10/12/2028
		11,500,000,000									

Totals

Total Outstanding (in EUR):	11,500,000,000
Current Weighted Average	0.31 %
Weighted Average Rema	5.90

* At Reporting Date until Maturity Date



BNP PARIBAS
FORTIS

Retained Covered Bonds

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	A+	stable
Moody's	A2	stable
Standard and Poor's	A+	stable



Test Summary

(all amounts in EUR unless stated otherwise)

1. Outstanding Mortgage Pandbrieven and Cover Assets

Outstanding Mortgage Pandbrieven	11,500,000,000 (I)
Nominal Balance Residential Mortgage Loans	15,248,667,120 (II)
Nominal Balance Public Finance Exposures	91,500,000 (III)
Nominal Balance Financial Institution Exposures	658,694,258 (IV)
Nominal OC Level $[(II)+(III)+(IV)]/(I)-1$	39.12 %

2. Residential Mortgage Loans Cover Test

Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	12,269,808,970 (V)
Ratio Value of Resid. Mortgage Loans / Mortgage Pandbrieven Issued (V) / (I)	106.69 %

Limit:
85%

> > > Cover Test Royal Decree Art 5 Paraf 1

Passed

3. Total Asset Cover Test

Value of Public Finance Exposures (definition Royal Decree)	92,298,135 (VI)
Value of Financial Institution Exposures (definition Royal Decree)	658,694,258 (VII)
Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	12,269,808,970
Ratio Value All Cover Assets / Mortgage Pandbrieven Issued $[V+VI+VII]/I$	113.22 %

Limit:
105%

> > > Cover Test Royal Decree Art 5 Paraf 2

Passed

4. Interest and Principal Coverage Test

Interest Proceeds Cover Assets	2,012,700,214 (VIII)
<i>Total Interest Proceeds Residential Mortgage Loans</i>	2,010,540,214
<i>Total Interest Proceeds Public Finance Exposures</i>	2,160,000
<i>Total Interest Proceeds Financial Institution Exposures</i>	0
<i>Impact Derivatives</i>	0
Principal Proceeds Cover Assets	15,998,785,887 (IX)
<i>Total Principal Proceeds Residential Mortgage Loans</i>	15,248,667,120
<i>Total Principal Proceeds Public Finance Exposures</i>	91,424,510
<i>Total Principal Proceeds Financial Institution Exposures</i>	658,694,258
<i>Impact Derivatives</i>	0

Interest Requirement Covered Bonds	216,900,000
Costs, Fees and expenses Covered Bonds	92,431,419
Principal Requirement Covered Bonds	11,500,000,000 (XII)
Total Surplus (+) / Deficit (-) (VIII)+(IX)-(X)-(XI)-(XII)	6,202,154,683

> > Cover Test Royal Decree Art 5 paraf 3

Passed

5. Liquidity Tests

Cumulative Cash Inflow Next 180 Days	1,423,394,163
Cumulative Cash Outflow Next 180 Days	-9,837,033 (XIV)
Liquidity Surplus (+) / Deficit (-) (XIII)+(XIV)	1,413,557,130

> > Liquidity Test Royal Decree Art 7 paraf 1

Passed

MtM Liquid Bonds minus ECB Haircut	91,424,510
Interest Payable on Mortgage Pandbrieven next 3 months	2,000,000
Excess Coverage Interest Mortgage Pandbrieven by Liquid Bonds (XV)-(XVI)	89,424,510

Cover Pool Summary

Portfolio Cut-off Date 30/04/2022

1. Residential Mortgage Loans

See Stratification Tables Mortgages for more details

Outstanding Balance of Residential Mortgage Loans at the Cut-off Date	15,248,667,119.84
Principal Redemptions between Cut-off Date and Maturity Date	15,248,667,119.84
Interest Payments between Cut-off Date and Maturity Date	2,010,540,214.45
Number of borrowers	107,220
Number of loans	223,925
Average Outstanding Balance per borrower	142,218
Average Outstanding Balance per loan	68,097
Weighted average Current Loan to Current Value	51.78%
Weighted average seasoning (in Years)	3.91
Weighted average remaining maturity (in years, at 0% CPR)	14.92
Weighted average initial maturity (in years, at 0% CPR)	18.83
Percentage of Fixed Rate Loans	83.45%
Percentage of Variable Rate Loans	16.55%
Weighted average interest rate	1.66%
Weighted average interest rate Fixed Rate Loans	1.70%
Weighted average interest rate Variable Rate Loans	1.44%
Weighted Remaining average life (in years, at 0% CPR)	7.77
Weighted Remaining average life to interest reset (in years, at 0% CPR)	6.70

2. Registered Cash

Registered Cash Proceeds under the Residential Mortgage Loans 658,694,258

3. Public Sector Exposure (Liquid Bond Positions)

	Position	Position	Position	Position	Position	Position
ISIN	BE0000341504	BE0000341504	BE0000341504	BE0000341504	BE0000351602	BE0000351602
Issuer Name	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium
Series	BGB 0.8 22JUN2027 81	BGB 0.8 22JUN2027 81	BGB 0.8 22JUN2027 81	BGB 0.8 22JUN2027 81	BGB 0.0 22OCT2027 91	BGB 0.0 22OCT2027 91
Currency	EUR	EUR	EUR	EUR	EUR	EUR
Nominal Amount	5,000,000	5,000,000	10,000,000	25,000,000	11,500,000	35,000,000
Issue Date	18/01/2019	01/02/2019	24/01/2019	25/01/2019	07/04/2020	04/05/2020
Maturity Date	22/06/2027	22/06/2027	22/06/2027	22/06/2027	22/10/2027	22/10/2027
Coupon Type	F	F	F	F	F	F
Coupon	0.80 %	0.80 %	0.80 %	0.80 %	0.00 %	0.00 %
Standar & Poor's Rating	AA	AA	AA	AA	AA	AA
Fitch Rating	AA-	AA-	AA-	AA-	AA-	AA-
Moody's Rating	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3

4. Derivatives

None



Stratification Tables

Portfolio Cut-off Da

30/04/2022

1. Geographic distribution

	In EUR	In %	In number of loans	In %
Antwerpen	2,394,837,501.58	15.71 %	34,396	15.36 %
Oost-Vlaanderen	2,344,826,549.37	15.38 %	36,262	16.19 %
Vlaams-Brabant	2,202,115,463.41	14.44 %	30,869	13.79 %
West-Vlaanderen	1,660,525,272.85	10.89 %	27,573	12.31 %
Brussels	1,310,765,491.89	8.60 %	12,581	5.62 %
Limburg	1,233,666,632.38	8.09 %	20,854	9.31 %
Liège	1,126,606,663.39	7.39 %	17,351	7.75 %
Hainaut	1,059,201,696.29	6.95 %	17,213	7.69 %
Brabant Wallon	796,384,115.20	5.22 %	9,590	4.28 %
Namur	661,643,106.73	4.34 %	10,372	4.63 %
Luxembourg	417,672,777.14	2.74 %	6,154	2.75 %
Other	40,421,849.61	0.27 %	710	0.32 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

2. Seasoning

In Years	In EUR	In %	In number of loans	In %
<=1	865,831,245.41	5.68 %	7,469	3.34 %
>1 and <=2	2,028,231,038.72	13.30 %	20,449	9.13 %
>2 and <=3	4,805,851,770.24	31.52 %	56,994	25.45 %
>3 and <=4	2,047,285,590.14	13.43 %	28,089	12.54 %
>4 and <=5	1,305,549,875.32	8.56 %	19,459	8.69 %
>5 and <=6	2,080,386,404.55	13.64 %	36,411	16.26 %
>6 and <=7	797,731,026.24	5.23 %	17,110	7.64 %
>7 and <=8	421,448,664.08	2.76 %	10,018	4.47 %
>8 and <=9	66,825,186.83	0.44 %	1,816	0.81 %
>9 and <=10	60,980,477.78	0.40 %	2,010	0.90 %
>10 and <=11	116,327,803.21	0.76 %	4,267	1.91 %
>11 and <=12	245,860,751.04	1.61 %	6,360	2.84 %
>12 and <=13	214,088,879.21	1.40 %	5,069	2.26 %
>13 and <=14	40,670,753.06	0.27 %	1,326	0.59 %
>14 and <=15	18,362,561.85	0.12 %	446	0.20 %
>15 and <=16	15,548,672.81	0.10 %	495	0.22 %
>16 and <=17	54,459,408.46	0.36 %	1,937	0.87 %
>17 and <=18	43,835,351.96	0.29 %	2,332	1.04 %
>18 and <=19	12,934,659.70	0.08 %	1,401	0.63 %
>19 and <=20	3,756,618.41	0.02 %	237	0.11 %
>20 and <=21	353,311.74	0.00 %	33	0.01 %
>21 and <=22	484,121.67	0.00 %	31	0.01 %
>22 and <=23	1,153,600.38	0.01 %	101	0.05 %
>23 and <=24	306,845.57	0.00 %	27	0.01 %
>24 and <=25	237,613.76	0.00 %	22	0.01 %
>31 and <=32	18,096.23	0.00 %	1	0.00 %
>29 and <=30	3,834.97	0.00 %	3	0.00 %
>32 and <=33	49,876.17	0.00 %	4	0.00 %
>30 and <=31	0.00	0.00 %	1	0.00 %
>25 and <=26	34,122.80	0.00 %	4	0.00 %
>28 and <=29	42,042.74	0.00 %	2	0.00 %
>26 and <=27	16,914.79	0.00 %	1	0.00 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

3. Remaining term to maturity

In Years	In EUR	In %	In number of loans	In %
<0	2,015,689.20	0.01 %	1,292	0.58 %
<=1	101,947,960.12	0.67 %	3,832	1.71 %
>1 and <=2	141,409,402.77	0.93 %	4,992	2.23 %
>2 and <=3	230,288,906.73	1.51 %	7,692	3.44 %
>3 and <=4	265,618,225.32	1.74 %	8,763	3.91 %
>4 and <=5	321,138,288.08	2.11 %	10,460	4.67 %
>5 and <=6	303,095,083.90	1.99 %	8,525	3.81 %
>6 and <=7	444,416,316.01	2.91 %	11,301	5.05 %
>7 and <=8	648,095,476.24	4.25 %	14,389	6.43 %
>8 and <=9	452,790,506.23	2.97 %	9,431	4.21 %
>9 and <=10	549,656,032.26	3.60 %	10,329	4.61 %
>10 and <=11	596,039,203.19	3.91 %	9,743	4.35 %
>11 and <=12	597,206,496.82	3.92 %	9,055	4.04 %
>12 and <=13	947,589,292.93	6.21 %	13,658	6.10 %
>13 and <=14	604,447,855.11	3.96 %	8,407	3.75 %
>14 and <=15	791,113,298.53	5.19 %	10,041	4.48 %
>15 and <=16	732,149,066.23	4.80 %	8,983	4.01 %
>16 and <=17	822,308,222.75	5.39 %	9,644	4.31 %
>17 and <=18	1,522,194,284.12	9.98 %	16,605	7.42 %
>18 and <=19	866,682,854.62	5.68 %	9,432	4.21 %
>19 and <=20	829,774,739.24	5.44 %	8,230	3.68 %
>20 and <=21	441,975,446.27	2.90 %	4,564	2.04 %
>21 and <=22	577,018,637.01	3.78 %	5,609	2.50 %
>22 and <=23	1,334,797,330.92	8.75 %	11,080	4.95 %
>23 and <=24	810,921,185.33	5.32 %	5,797	2.59 %
>24 and <=25	287,478,202.02	1.89 %	1,838	0.82 %
>25 and <=26	7,162,453.41	0.05 %	66	0.03 %
>26 and <=27	8,359,668.42	0.05 %	74	0.03 %
>27 and <=28	6,918,744.35	0.05 %	57	0.03 %
>28 and <=29	2,010,586.46	0.01 %	18	0.01 %
>29 and <=30	2,047,665.25	0.01 %	18	0.01 %
15,248,667,119.84	100.00 %		223,925	100.00 %

4. Original term to maturity

In Years	In EUR	In %	In number of loans	In %
<=1	1,207,000.00	0.01 %	19	0.01 %
>1 and <=2	21,805,846.20	0.14 %	226	0.10 %
>2 and <=3	32,848,362.18	0.22 %	425	0.19 %
>3 and <=4	16,317,185.17	0.11 %	354	0.16 %
>4 and <=5	296,815,863.03	1.95 %	2,297	1.03 %
>5 and <=6	22,919,168.99	0.15 %	963	0.43 %
>6 and <=7	52,195,780.83	0.34 %	1,684	0.75 %
>7 and <=8	71,016,155.15	0.47 %	2,471	1.10 %
>8 and <=9	96,409,450.32	0.63 %	2,957	1.32 %
>9 and <=10	1,169,903,097.00	7.67 %	32,438	14.49 %
>10 and <=11	141,771,616.52	0.93 %	5,432	2.43 %
>11 and <=12	226,716,977.37	1.49 %	4,694	2.10 %
>12 and <=13	698,385,295.28	4.58 %	13,602	6.07 %
>13 and <=14	136,380,888.53	0.89 %	2,752	1.23 %
>14 and <=15	1,801,403,214.40	11.81 %	30,464	13.60 %
>15 and <=16	176,939,638.93	1.16 %	2,919	1.30 %
>16 and <=17	248,905,423.65	1.63 %	3,746	1.67 %
>17 and <=18	889,719,965.43	5.83 %	12,346	5.51 %
>18 and <=19	227,746,175.71	1.49 %	5,221	2.33 %
>19 and <=20	3,647,769,233.19	23.92 %	45,337	20.25 %
>20 and <=21	310,459,257.37	2.04 %	4,250	1.90 %
>21 and <=22	162,819,844.55	1.07 %	2,309	1.03 %
>22 and <=23	203,550,939.80	1.33 %	2,663	1.19 %
>23 and <=24	122,962,217.97	0.81 %	1,564	0.70 %
>24 and <=25	3,737,707,120.47	24.51 %	34,680	15.49 %
>25 and <=26	452,040,725.44	2.96 %	4,409	1.97 %
>26 and <=27	24,063,793.25	0.16 %	259	0.12 %
>27 and <=28	12,012,207.85	0.08 %	142	0.06 %
>28 and <=29	8,561,377.91	0.06 %	98	0.04 %
>29 and <=30	204,434,084.67	1.34 %	2,793	1.25 %
>30 and <=31	29,501,008.96	0.19 %	361	0.16 %
>33 and <=34	25,086.82	0.00 %	1	0.00 %
>34 and <=35	348,477.06	0.00 %	5	0.00 %
>35 and <=36	104,638.18	0.00 %	2	0.00 %
>36 and <=37	112,771.17	0.00 %	1	0.00 %
>39 and <=40	300,050.50	0.00 %	4	0.00 %
>32 and <=33	277,373.39	0.00 %	3	0.00 %
>31 and <=32	2,116,663.57	0.01 %	29	0.01 %
>40 and <=41	89,368.60	0.00 %	4	0.00 %
>37 and <=38	3,774.43	0.00 %	1	0.00 %
15,248,667,119.84	100.00 %		223,925	100.00 %

5. Origination Year

Year	In EUR	In %	In number of loans	In %
1990	67,972.40	0.00 %	5	0.00 %
1992	3,485.46	0.00 %	2	0.00 %
1993	42,392.25	0.00 %	4	0.00 %
1996	45,640.52	0.00 %	4	0.00 %
1997	184,721.63	0.00 %	16	0.01 %
1998	153,669.40	0.00 %	18	0.01 %
1999	1,157,054.12	0.01 %	102	0.05 %
2000	604,638.07	0.00 %	40	0.02 %
2001	355,554.60	0.00 %	27	0.01 %
2002	2,578,649.12	0.02 %	148	0.07 %
2003	10,271,516.02	0.07 %	1,094	0.49 %
2004	27,604,787.82	0.18 %	1,829	0.82 %
2005	65,803,871.05	0.43 %	2,553	1.14 %
2006	21,286,234.53	0.14 %	687	0.31 %
2007	16,581,878.83	0.11 %	392	0.18 %
2008	19,156,615.29	0.13 %	600	0.27 %
2009	155,525,668.72	1.02 %	3,946	1.76 %
2010	268,269,890.91	1.76 %	6,572	2.93 %
2011	163,468,281.62	1.07 %	5,637	2.52 %
2012	46,514,053.05	0.31 %	1,624	0.73 %
2013	79,803,376.75	0.52 %	2,170	0.97 %
2014	203,537,350.79	1.33 %	4,840	2.16 %
2015	822,022,572.66	5.39 %	17,931	8.01 %
2016	1,753,421,072.33	11.50 %	32,964	14.72 %
2017	1,291,284,076.99	8.47 %	19,678	8.79 %
2018	2,095,123,384.75	13.74 %	29,132	13.01 %
2019	4,252,694,950.65	27.89 %	51,323	22.92 %
2020	2,621,436,530.69	17.19 %	28,298	12.64 %
2021	1,315,913,095.04	8.63 %	12,192	5.44 %
2022	13,754,133.78	0.09 %	97	0.04 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

6. Outstanding Loan Balance by Borrower

In EUR * 1000	In EUR	In %	In number of Borrowers	In %
<=100	2,273,284,029.68	14.91 %	46,996	43.83 %
>100 and <=200	5,113,625,267.69	33.53 %	35,002	32.65 %
>200 and <=300	4,059,091,590.23	26.62 %	16,751	15.62 %
>300 and <=400	1,766,868,872.03	11.59 %	5,208	4.86 %
>400	2,035,797,360.21	13.35 %	3,263	3.04 %
	15,248,667,119.84	100.00 %	107,220	100.00 %

7. Interest Rate

	In EUR	In %	In number of loans	In %
0 - 0.5%	68,838,483.25	0.45 %	1,819	0.81 %
0.5 - 1%	721,775,384.31	4.73 %	10,894	4.87 %
1 - 1.5%	4,833,095,953.96	31.70 %	59,526	26.58 %
1.5 - 2%	7,586,509,061.38	49.75 %	106,850	47.72 %
2 - 2.5%	1,277,253,826.89	8.38 %	24,128	10.78 %
2.5 - 3%	552,476,371.27	3.62 %	12,688	5.67 %
3 - 3.5%	125,197,718.95	0.82 %	4,106	1.83 %
3.5 - 4%	47,713,519.27	0.31 %	1,936	0.86 %
4 - 4.5%	21,197,653.23	0.14 %	1,030	0.46 %
4.5 - 5%	8,931,688.22	0.06 %	564	0.25 %
5 - 5.5%	4,524,841.44	0.03 %	254	0.11 %
5.5 - 6%	879,874.29	0.01 %	85	0.04 %
6 - 6.5%	142,978.48	0.00 %	30	0.01 %
6.5 - 7%	41,627.17	0.00 %	10	0.00 %
8.5 - 9%	18,096.23	0.00 %	1	0.00 %
8 - 8.5%	42,042.74	0.00 %	2	0.00 %
7 - 7.5%	2,911.94	0.00 %	1	0.00 %
7.5 - 8%	25,086.82	0.00 %	1	0.00 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

8. Interest Rate Type

	In EUR	In %	In number of loans	In %
Fixed	12,725,176,862.00	83.45 %	184,526	82.41 %
Variable	28,215,260.17	0.19 %	1,590	0.71 %
Variable With Cap	2,495,274,997.67	16.36 %	37,809	16.88 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

9. Next Reset Date

	In EUR	In %	In number of loans	In %
2022	660,214,628.87	4.33 %	13,960	6.23 %
2023	565,925,623.04	3.71 %	9,361	4.18 %
2024	253,319,605.69	1.66 %	2,880	1.29 %
2025	117,858,633.38	0.77 %	1,646	0.74 %
2026	183,050,998.06	1.20 %	2,260	1.01 %
2027	114,445,743.04	0.75 %	1,299	0.58 %
2028	43,924,397.34	0.29 %	518	0.23 %
2029	90,341,885.96	0.59 %	854	0.38 %
2030	10,132,986.34	0.07 %	107	0.05 %
2031	56,406,953.01	0.37 %	340	0.15 %
2032	1,032,566.99	0.01 %	6	0.00 %
2033	78,706,440.90	0.52 %	1,038	0.46 %
2034	257,919,089.52	1.69 %	2,719	1.21 %
2035	22,426,246.15	0.15 %	198	0.09 %
2036	13,817,913.94	0.09 %	79	0.04 %
2037	115,956.08	0.00 %	2	0.00 %
Fixed To Maturity	12,779,027,451.53	83.80 %	186,658	83.36 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

10. Interest Payment Frequency

	In EUR	In %	In number of loans	In %
Monthly	15,248,553,269.73	100.00 %	223,914	100.00 %
Twice A Year	113,850.11	0.00 %	11	0.00 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

11. Repayment Type

	In EUR	In %	In number of loans	In %
Annuity	14,436,602,126.86	94.67 %	215,997	96.46 %
Interest only	671,114,458.96	4.40 %	4,449	1.99 %
Linear	140,950,534.02	0.92 %	3,479	1.55 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

12. Current Loan to Current Value (LTV)

	In EUR	In %	In number of loans	In %
0	9,807,242.65	0.06 %	959	0.43 %
1-10%	968,277,949.41	6.35 %	22,365	9.99 %
11-20%	1,023,142,332.21	6.71 %	24,747	11.05 %
21-30%	1,248,427,462.87	8.19 %	25,747	11.50 %
31-40%	1,489,287,770.79	9.77 %	26,253	11.72 %
41-50%	1,597,612,411.78	10.48 %	25,101	11.21 %
51-60%	1,730,985,369.27	11.35 %	24,173	10.80 %
61-70%	1,870,608,733.18	12.27 %	23,212	10.37 %
71-80%	2,047,909,541.32	13.43 %	22,366	9.99 %
81-90%	1,987,144,189.15	13.03 %	18,444	8.24 %
91-100%	923,716,075.80	6.06 %	7,064	3.15 %
101-110%	71,417,354.12	0.47 %	760	0.34 %
111-120%	34,899,174.44	0.23 %	409	0.18 %
>120%	245,431,512.85	1.61 %	2,325	1.04 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

13. Loan to Mortgage Inscription Ratio (LTM)

	In EUR	In %	In number of loans	In %
1-20%	102,354,275.24	0.67 %	10,411	4.65 %
21-40%	351,136,131.71	2.30 %	14,164	6.33 %
41-60%	772,256,473.62	5.06 %	19,785	8.84 %
61-80%	1,607,638,171.76	10.54 %	27,993	12.50 %
81-100%	2,755,575,782.11	18.07 %	33,868	15.12 %
101-120%	766,955,151.62	5.03 %	15,052	6.72 %
121-140%	752,323,420.39	4.93 %	13,060	5.83 %
141-160%	798,296,933.46	5.24 %	12,777	5.71 %
161-180%	889,782,550.66	5.84 %	12,499	5.58 %
181-200%	1,040,491,640.32	6.82 %	11,889	5.31 %
201-300%	2,604,173,407.91	17.08 %	29,491	13.17 %
301-400%	1,157,239,680.35	7.59 %	10,905	4.87 %
401-500%	467,972,159.06	3.07 %	4,128	1.84 %
>500%	1,182,471,341.63	7.75 %	7,903	3.53 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

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

In Years	In EUR	In %	In number of loans	In %
>=0 and <=1	313,003,297.22	2.05 %	11,891	5.31 %
>1 and <=2	458,119,076.10	3.00 %	14,804	6.61 %
>2 and <=3	613,494,841.80	4.02 %	18,995	8.48 %
>3 and <=4	1,047,283,356.22	6.87 %	24,831	11.09 %
>4 and <=5	954,557,634.48	6.26 %	19,168	8.56 %
>5 and <=6	1,131,645,153.68	7.42 %	18,079	8.07 %
>6 and <=7	1,476,274,266.38	9.68 %	21,098	9.42 %
>7 and <=8	1,259,245,759.12	8.26 %	16,153	7.21 %
>8 and <=9	1,621,893,940.67	10.64 %	18,980	8.48 %
>9 and <=10	2,224,707,318.15	14.59 %	23,728	10.60 %
>10 and <=11	1,035,075,073.28	6.79 %	10,745	4.80 %
>11 and <=12	1,760,701,468.35	11.55 %	15,642	6.99 %
>12 and <=13	1,306,644,385.29	8.57 %	9,391	4.19 %
>13 and <=14	29,776,511.92	0.20 %	268	0.12 %
>14 and <=15	11,988,218.63	0.08 %	115	0.05 %
>15 and <=16	3,575,571.77	0.02 %	27	0.01 %
>16 and <=17	681,246.78	0.00 %	10	0.00 %
	15,248,667,119.84	100.00 %	223,925	100.00 %

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

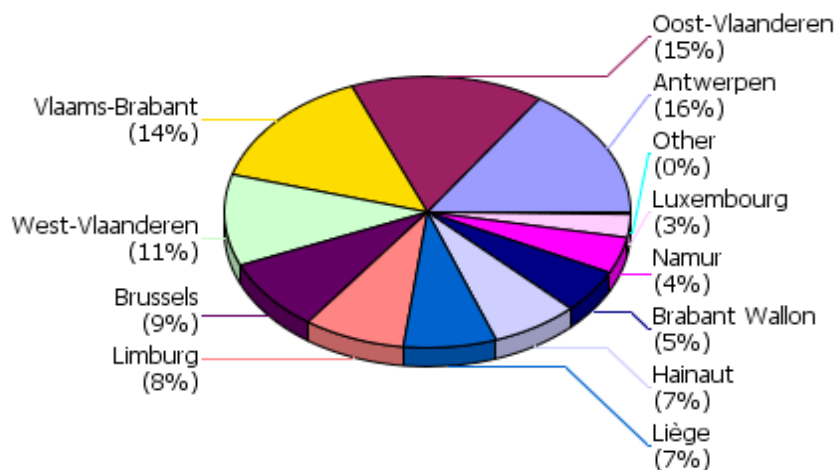
In Years	In EUR	In %	In number of loans	In %
Fixed To Maturity	12,779,027,451.53	83.80 %	186,658	83.36 %
>=0 and <=1	1,341,203,439.58	8.80 %	24,721	11.04 %
>1 and <=2	292,670,509.87	1.92 %	3,663	1.64 %
>2 and <=3	272,179,741.40	1.78 %	3,159	1.41 %
>3 and <=4	127,190,465.69	0.83 %	1,279	0.57 %
>4 and <=5	63,409,865.18	0.42 %	410	0.18 %
>5 and <=6	69,093,342.22	0.45 %	905	0.40 %
>7 and <=8	14,068,006.60	0.09 %	82	0.04 %
>6 and <=7	289,824,297.77	1.90 %	3,048	1.36 %
	15,248,667,119.84	100.00 %	223,925	100.00 %



Stratification Tables

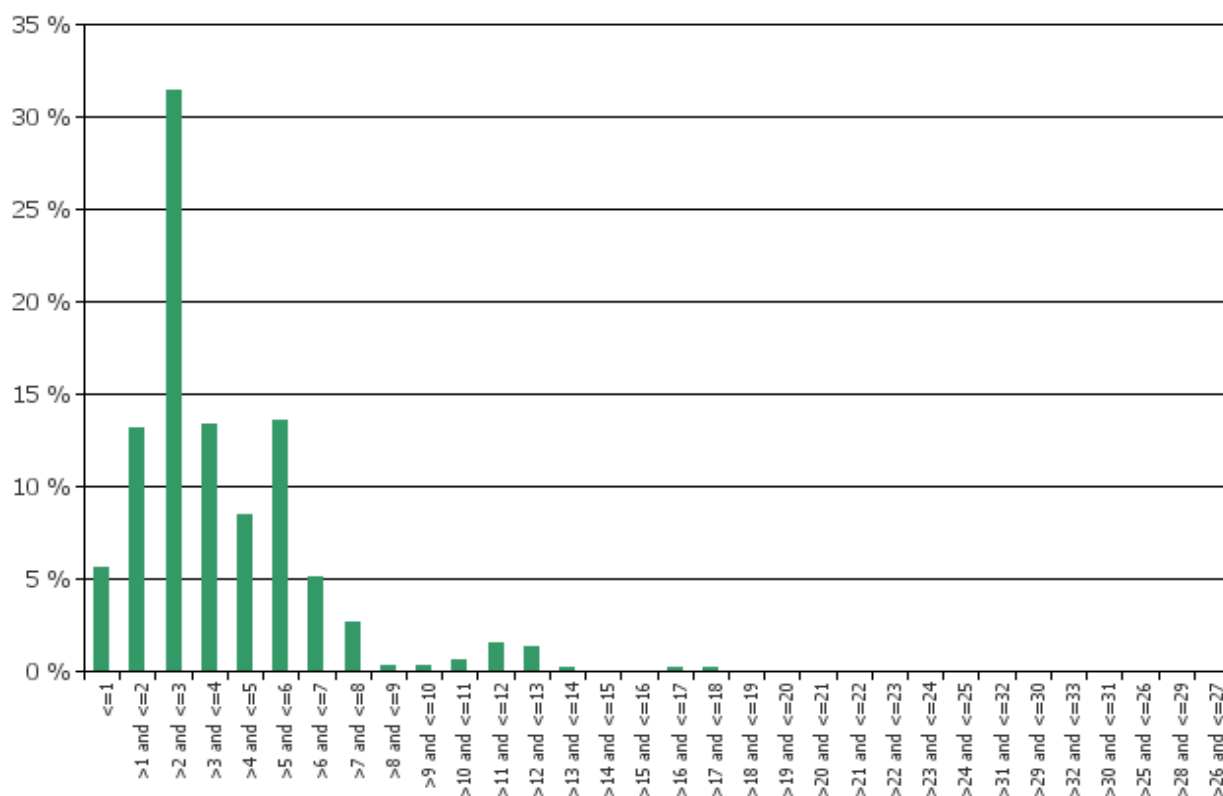
Portfolio Cut-off Date 30/04/2022

1. Geographic distribution



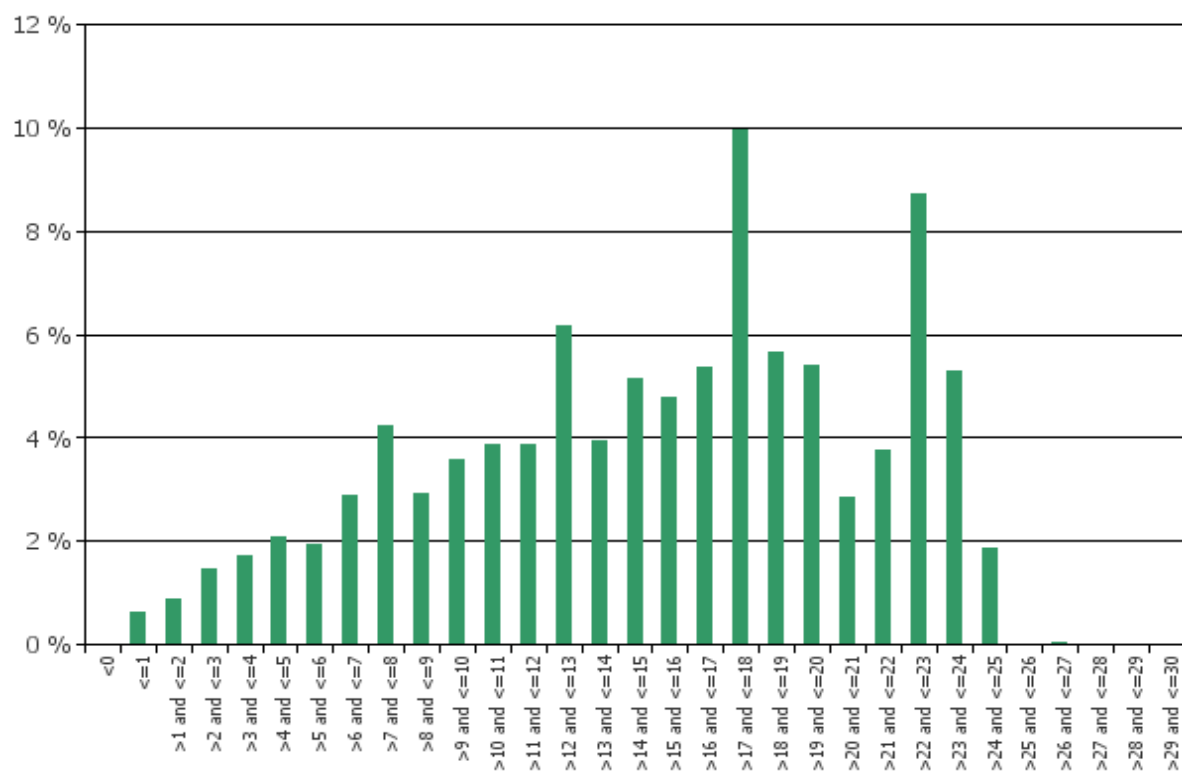
2. Seasoning

Distribution per Seasoning



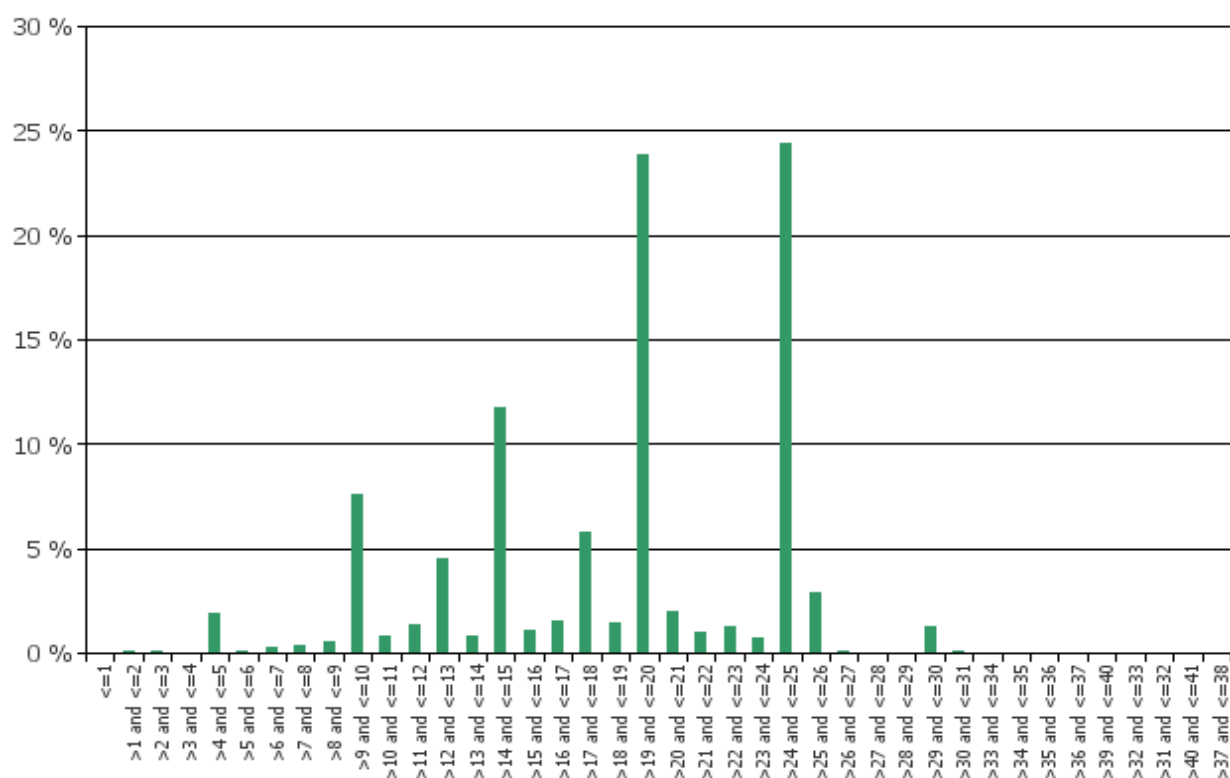
3. Remaining term to maturity

Distribution of Remaining Term to Maturity (in years)



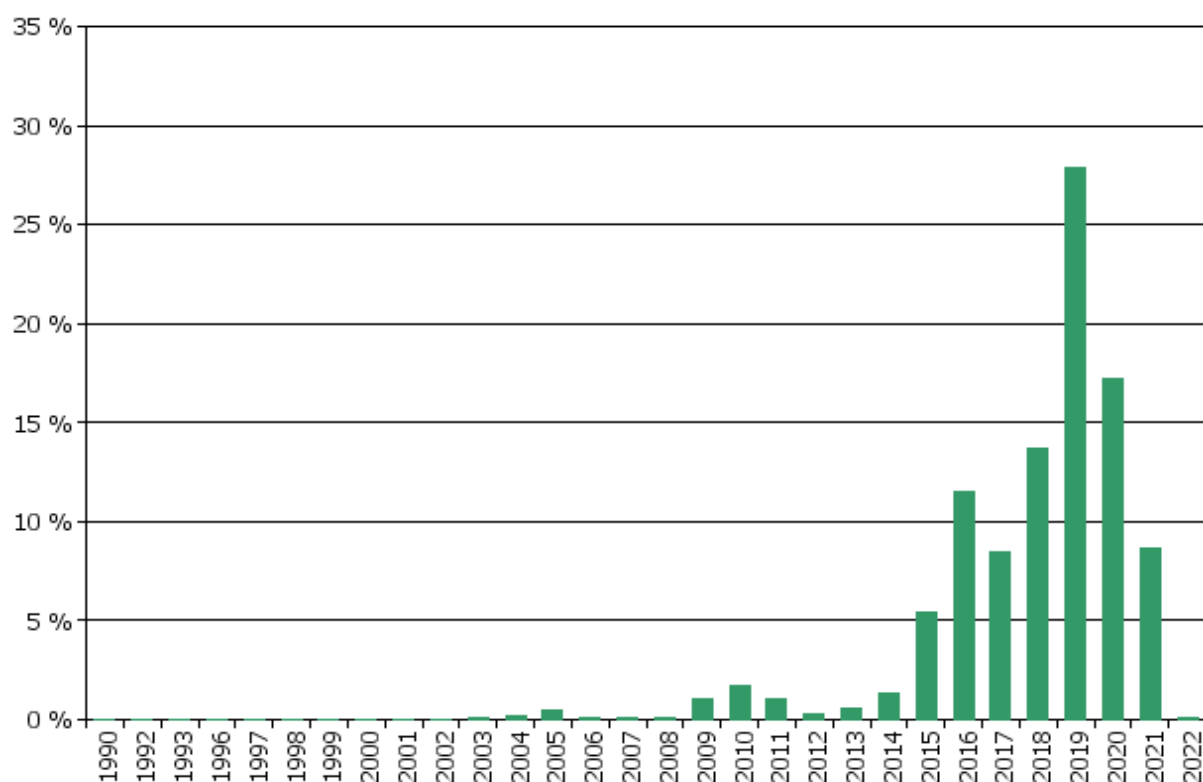
4. Original term to maturity

Distribution of Initial Term (in years)



5. Origination Year

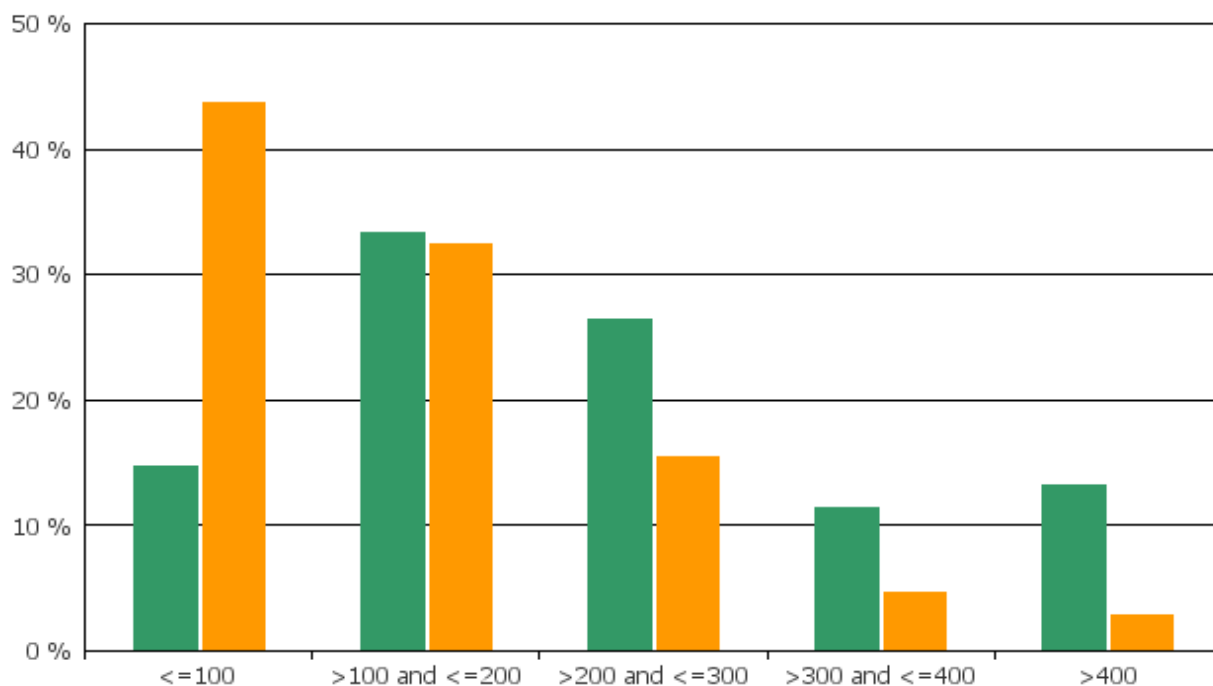
Distribution Origination Year



6. Outstanding Loan Balance by Borrower

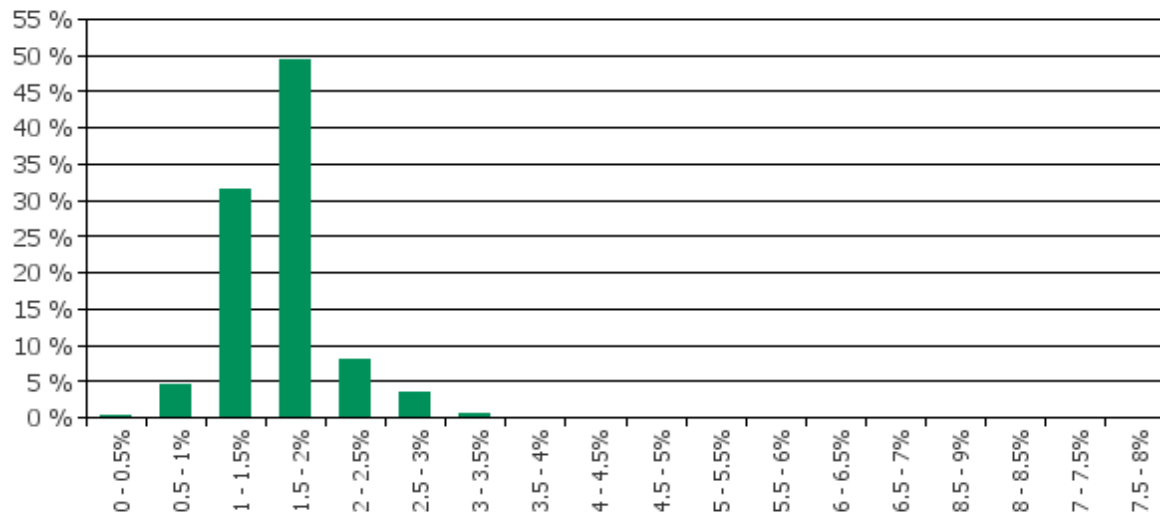
Outstanding Loan Balance by Borrower

■ In % of the Portfolio Amount ■ In % Number Of Borrowers



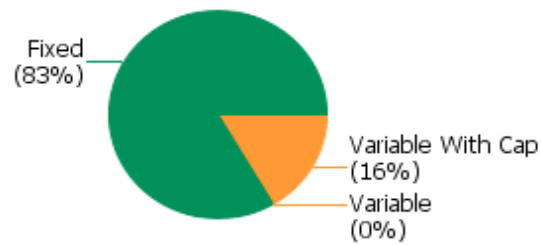
7. Interest Rate

Distribution per Interest Rate



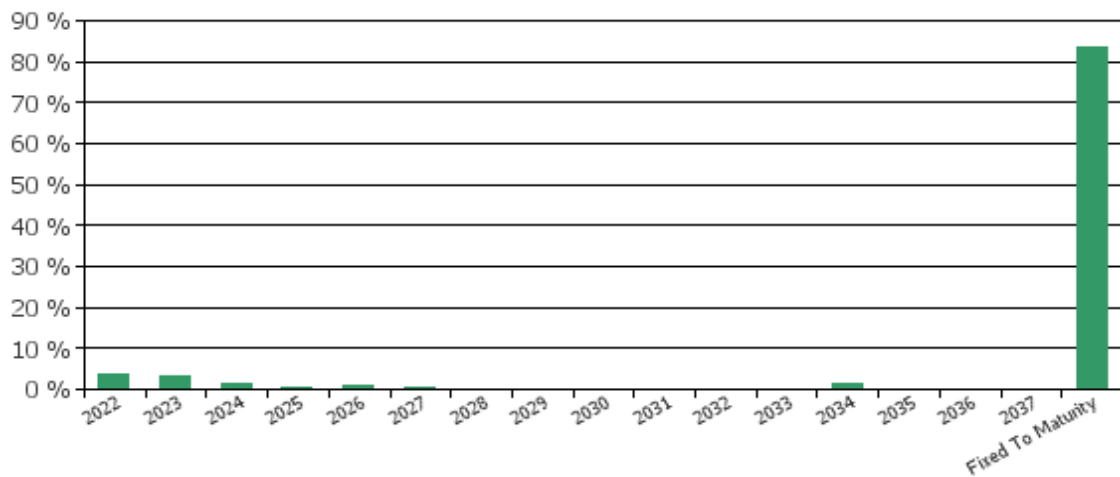
8. Interest Rate Type

Distribution per Interest Type



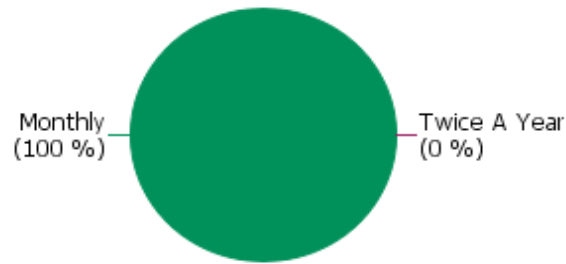
9. Next Reset Date

Next Reset Date



10. Interest Payment Frequency

Distribution per Interest Payment Frequency



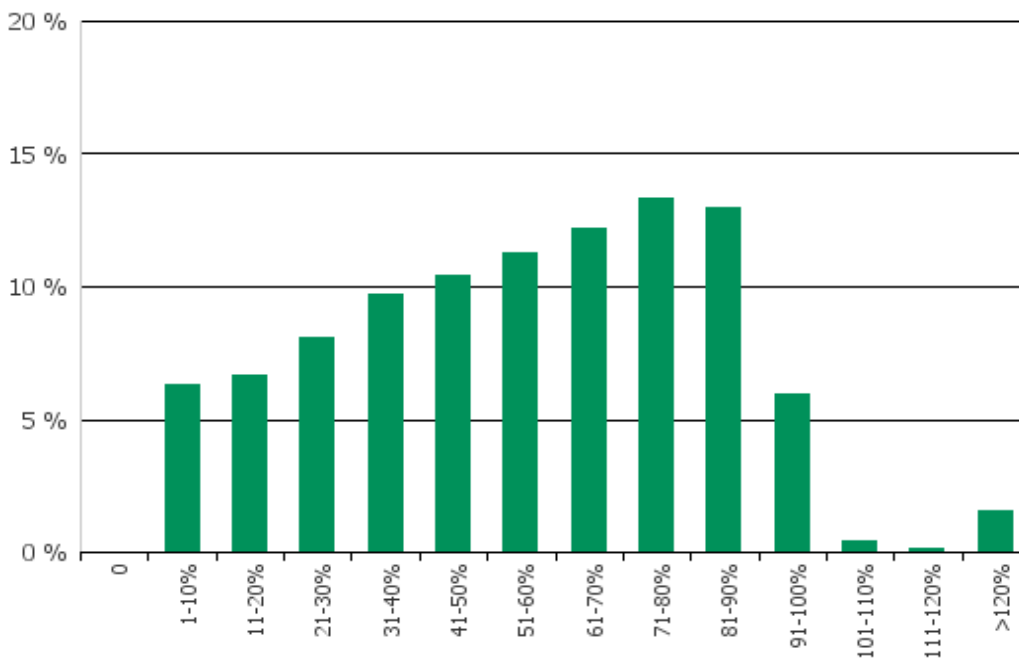
11. Repayment Type

Distribution per Repayment Type



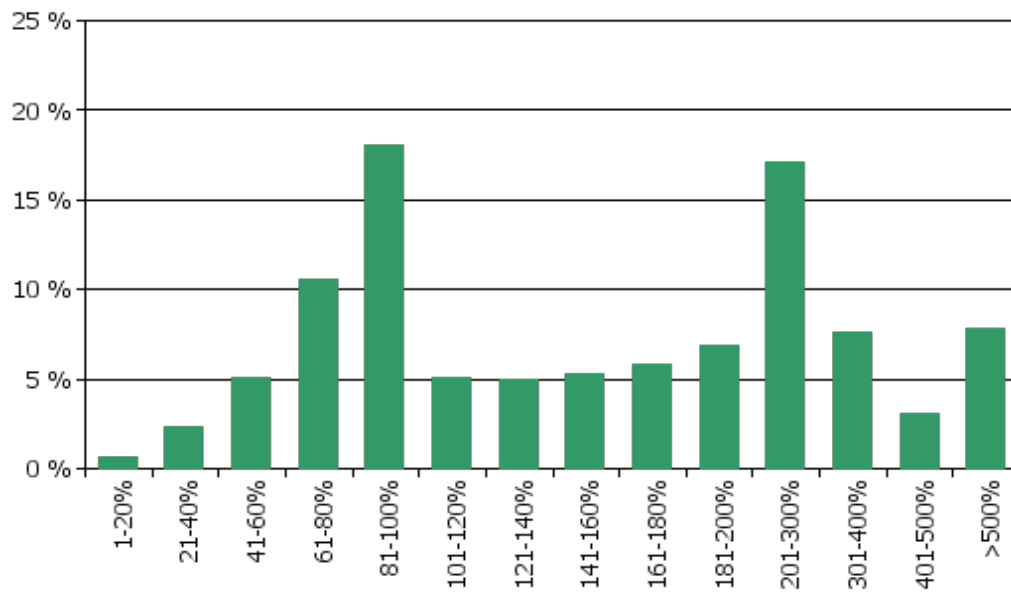
12. Current Loan to Current Value (LTV)

Current LTV Distribution



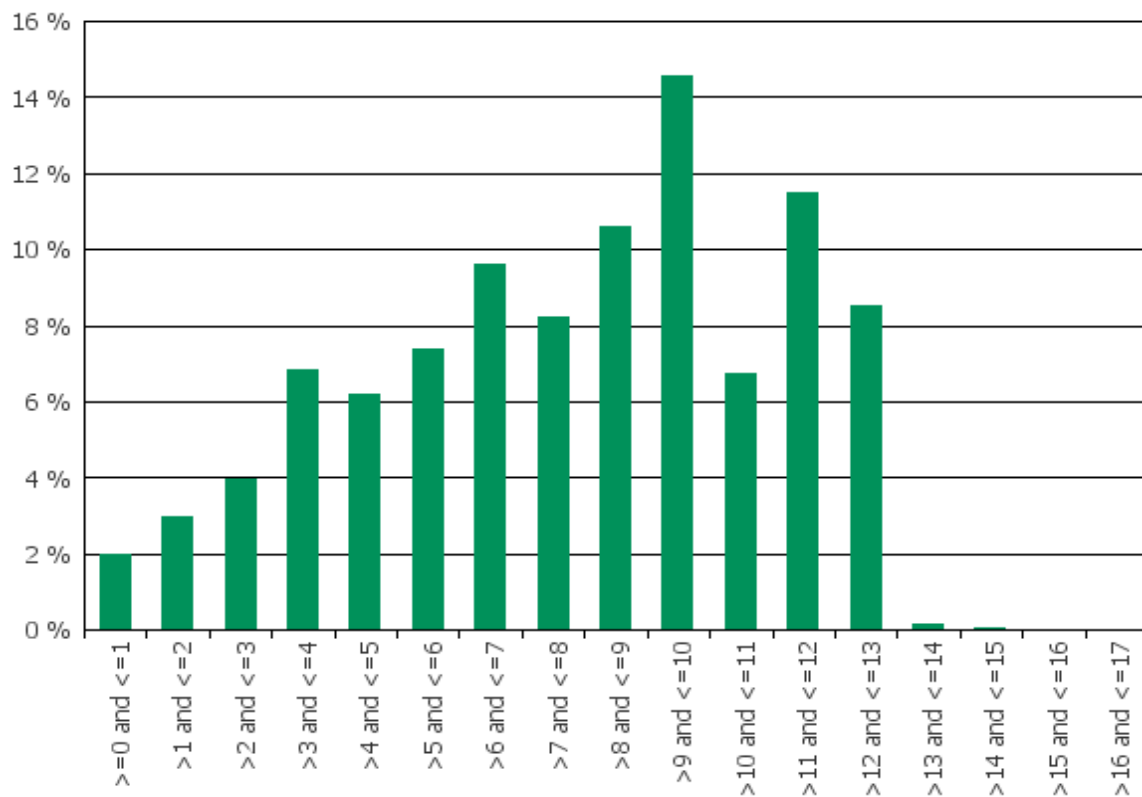
13. Loan to Mortgage Inscription Ratio (LTM)

Loan To Mortgage Inscription Distribution

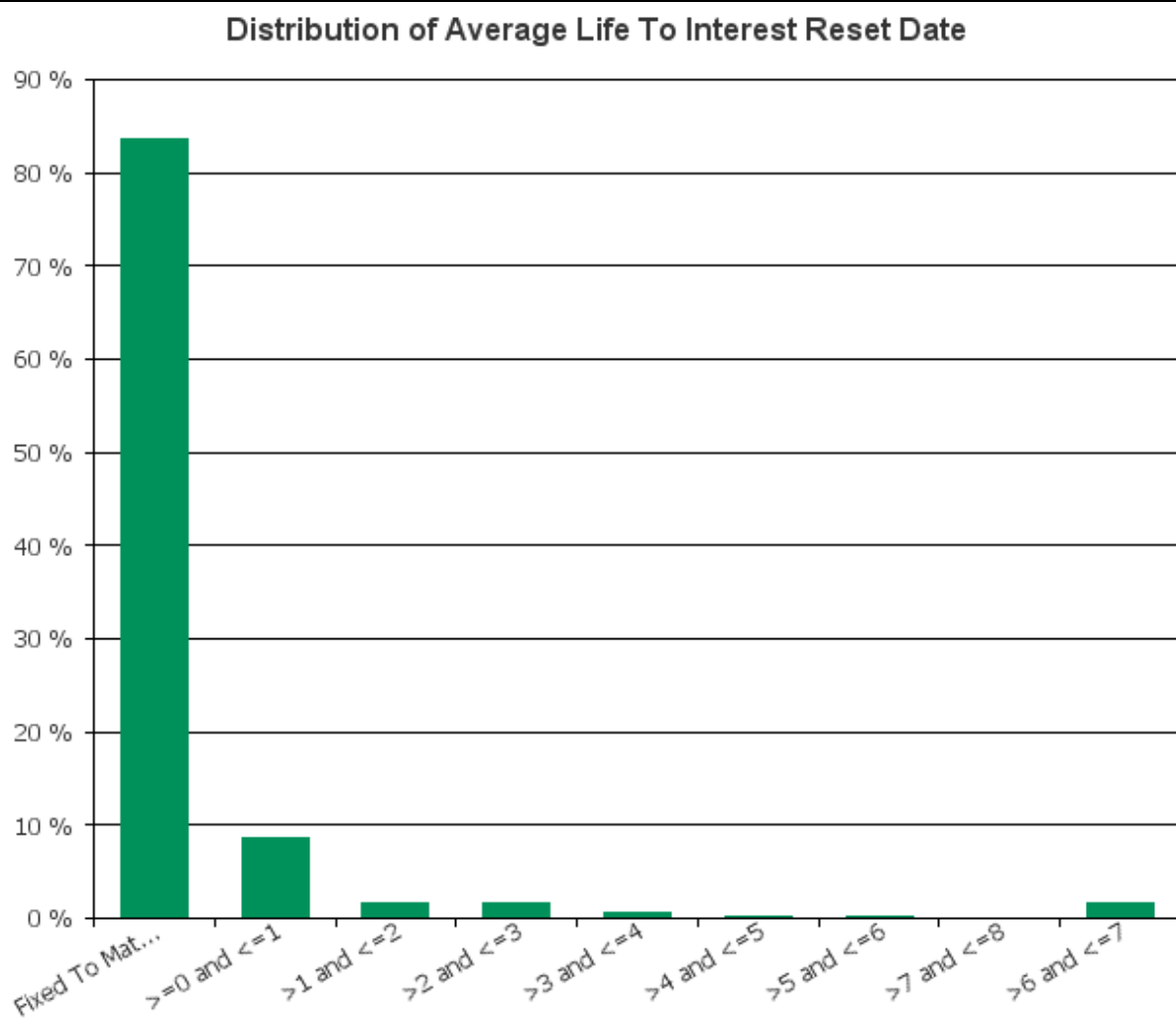


14. Distribution of Average Life to Final Maturity (at 0% CPR)

Distribution of Average Life to Final Maturity



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





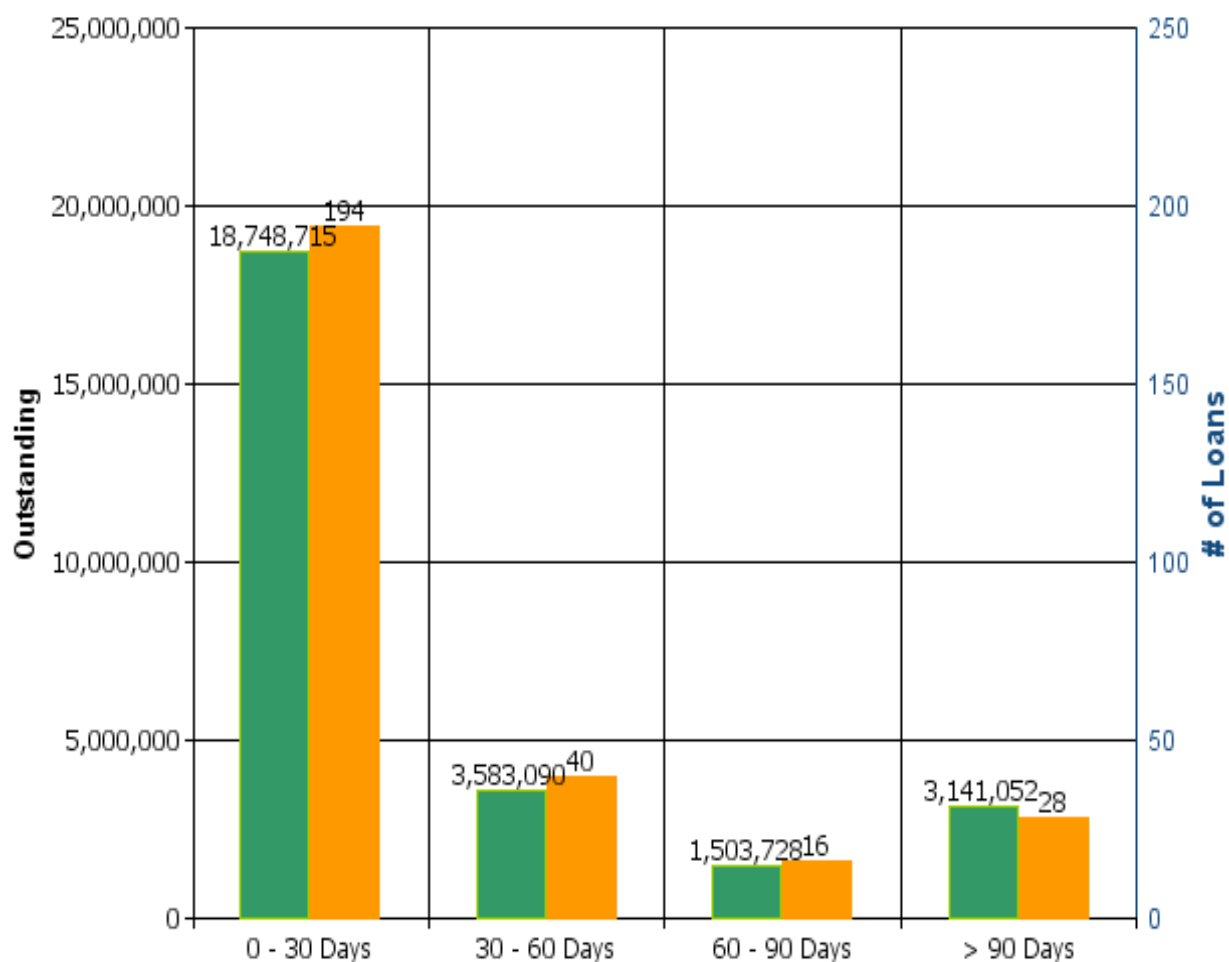
Cover Pool Performance

Portfolio Cut-off Date 30/04/2022

1. Delinquencies (at cut-off date)

	In EUR	In %	In number of loans	In %
Performing	15,221,690,534.71	99.82 %	223,647	99.88 %
0 - 30 Days	18,748,715.36	0.12 %	194	0.09 %
30 - 60 Days	3,583,090.25	0.02 %	40	0.02 %
60 - 90 Days	1,503,727.79	0.01 %	16	0.01 %
> 90 Days	3,141,051.73	0.02 %	28	0.01 %
Total	15,248,667,119.84	100.00 %	223,925	100.00 %

Delinquency Outstanding in Euro




Amortisation

Portfolio Cut-off €

Apr/2022

TIME		LIABILITIES	COVER LOAN ASSETS			
Maturity	Month	Covered bonds	CPR 0%	CPR 2%	CPR 5%	CPR 10%
01/05/2022	1	11,500,000,000	15,151,782,697	15,126,912,456	15,089,681,072	15,027,825,528
01/06/2022	2	11,500,000,000	15,051,438,936	15,001,246,949	14,926,267,503	14,802,120,101
01/07/2022	3	11,500,000,000	14,954,669,939	14,880,335,805	14,769,519,262	14,586,636,016
01/08/2022	4	11,500,000,000	14,858,679,098	14,759,745,946	14,612,569,931	14,370,504,289
01/09/2022	5	11,500,000,000	14,759,360,498	14,636,222,346	14,453,426,281	14,153,792,921
01/10/2022	6	11,500,000,000	14,662,692,991	14,516,494,693	14,299,911,188	13,946,057,430
01/11/2022	7	11,500,000,000	14,566,279,659	14,396,583,519	14,145,721,860	13,737,251,305
01/12/2022	8	11,500,000,000	14,466,462,101	14,274,460,110	13,991,205,390	13,531,500,071
01/01/2023	9	11,500,000,000	14,369,489,201	14,154,726,005	13,838,563,175	13,327,185,185
01/02/2023	10	11,500,000,000	14,270,571,545	14,033,444,552	13,685,097,929	13,123,569,054
01/03/2023	11	11,500,000,000	14,171,320,477	13,914,492,092	13,537,924,912	12,932,758,369
01/04/2023	12	11,500,000,000	14,076,902,890	13,798,342,874	13,390,776,703	12,738,006,029
01/05/2023	13	11,500,000,000	13,975,800,996	13,676,755,601	13,240,112,922	12,543,058,697
01/06/2023	14	11,500,000,000	13,876,837,874	13,556,877,497	13,090,684,843	12,348,970,481
01/07/2023	15	11,500,000,000	13,777,062,298	13,437,310,106	12,943,293,609	12,159,879,506
01/08/2023	16	11,500,000,000	13,680,068,768	13,320,078,285	12,797,741,486	11,972,212,626
01/09/2023	17	11,500,000,000	13,580,649,113	13,200,847,201	12,650,930,007	11,784,744,213
01/10/2023	18	11,500,000,000	13,484,391,148	13,085,766,843	12,509,777,750	11,605,487,421
01/11/2023	19	11,500,000,000	13,385,388,362	12,967,659,292	12,365,341,086	11,422,903,586
01/12/2023	20	11,500,000,000	13,284,940,303	12,849,220,526	12,222,247,082	11,244,432,798
01/01/2024	21	11,500,000,000	13,189,596,147	12,735,366,648	12,083,140,402	11,069,370,800
01/02/2024	22	11,500,000,000	13,091,271,321	12,618,988,876	11,942,273,678	10,893,984,496
01/03/2024	23	11,500,000,000	12,994,042,052	12,505,392,962	11,806,610,798	10,727,549,513
01/04/2024	24	11,500,000,000	12,897,218,935	12,391,158,911	11,669,007,616	10,557,615,068
01/05/2024	25	11,500,000,000	12,800,429,802	12,277,981,285	11,533,967,704	10,392,659,887
01/06/2024	26	11,500,000,000	12,695,923,481	12,157,086,032	11,391,353,964	10,220,683,743
01/07/2024	27	11,500,000,000	12,595,893,897	12,041,504,377	11,255,281,776	10,057,199,352
01/08/2024	28	11,500,000,000	12,501,697,436	11,931,183,283	11,123,801,598	9,897,614,636
01/09/2024	29	11,500,000,000	12,403,916,629	11,817,786,802	10,990,057,401	9,737,195,430
01/10/2024	30	11,500,000,000	12,300,512,396	11,700,032,704	10,853,770,965	9,577,025,906
01/11/2024	31	11,500,000,000	12,198,789,724	11,583,595,860	10,718,427,312	9,417,544,824
01/12/2024	32	11,500,000,000	12,094,105,553	11,465,340,758	10,582,892,976	9,260,343,926
01/01/2025	33	11,500,000,000	11,995,436,572	11,352,514,097	10,452,100,576	9,107,158,856
01/02/2025	34	11,500,000,000	11,896,025,417	11,239,335,975	10,321,582,229	8,955,343,079
01/03/2025	35	11,500,000,000	11,800,387,446	11,131,896,509	10,199,429,947	8,815,498,221
01/04/2025	36	11,500,000,000	11,708,009,005	11,026,018,584	10,076,728,382	8,672,556,434
01/05/2025	37	11,500,000,000	11,610,958,359	10,916,672,966	9,952,241,355	8,530,305,115
01/06/2025	38	11,500,000,000	11,512,214,448	10,805,475,494	9,825,814,821	8,386,270,382
01/07/2025	39	11,500,000,000	11,414,007,044	10,695,712,198	9,702,064,735	8,246,706,471
01/08/2025	40	11,500,000,000	11,321,575,761	10,591,103,893	9,582,741,673	8,110,782,755
01/09/2025	41	11,500,000,000	11,219,800,624	10,478,093,507	9,456,379,987	7,969,930,296
01/10/2025	42	11,500,000,000	11,129,014,914	10,376,249,717	9,341,418,471	7,840,766,472
01/11/2025	43	11,500,000,000	11,038,455,257	10,274,359,823	9,226,166,267	7,711,228,774
01/12/2025	44	11,500,000,000	10,936,012,602	10,162,300,480	9,103,078,858	7,577,164,211
01/01/2026	45	11,500,000,000	10,845,061,118	10,060,691,057	8,989,140,712	7,450,633,361
01/02/2026	46	9,000,000,000	10,754,870,371	9,960,101,594	8,876,632,232	7,326,218,389
01/03/2026	47	9,000,000,000	10,662,638,250	9,859,556,642	8,766,837,591	7,207,914,160

01/04/2026	48	9,000,000,000	10,573,244,545	9,760,313,495	8,656,521,956	7,087,069,622
01/05/2026	49	9,000,000,000	10,480,473,790	9,658,795,404	8,545,400,107	6,967,416,129
01/06/2026	50	9,000,000,000	10,387,332,225	9,556,719,778	8,433,587,977	6,847,126,430
01/07/2026	51	9,000,000,000	10,296,930,246	9,457,996,756	8,325,924,262	6,732,006,192
01/08/2026	52	9,000,000,000	10,207,244,609	9,359,716,437	8,218,453,071	6,616,963,667
01/09/2026	53	9,000,000,000	10,118,063,580	9,262,204,216	8,112,147,397	6,503,709,330
01/10/2026	54	9,000,000,000	10,030,285,592	9,166,779,974	8,008,811,198	6,394,541,776
01/11/2026	55	9,000,000,000	9,940,254,850	9,069,091,979	7,903,312,378	6,283,579,884
01/12/2026	56	9,000,000,000	9,850,928,393	8,972,841,785	7,800,188,868	6,176,169,338
01/01/2027	57	9,000,000,000	9,764,353,137	8,878,898,772	7,698,893,393	6,070,144,114
01/02/2027	58	9,000,000,000	9,679,345,479	8,786,671,643	7,599,546,757	5,966,436,282
01/03/2027	59	9,000,000,000	9,595,569,859	8,697,276,969	7,504,948,407	5,869,620,702
01/04/2027	60	9,000,000,000	9,511,037,780	8,606,037,118	7,407,330,427	5,768,736,001
01/05/2027	61	6,500,000,000	9,426,972,708	8,515,969,909	7,311,767,762	5,670,970,898
01/06/2027	62	6,500,000,000	9,343,572,896	8,426,313,746	7,216,389,885	5,573,289,959
01/07/2027	63	6,500,000,000	9,260,242,199	8,337,455,972	7,122,716,918	5,478,395,944
01/08/2027	64	6,500,000,000	9,176,830,940	8,248,343,105	7,028,666,571	5,383,160,071
01/09/2027	65	6,500,000,000	9,093,898,784	8,159,938,435	6,935,650,476	5,289,421,432
01/10/2027	66	6,500,000,000	9,010,159,854	8,071,529,204	6,843,620,306	5,197,840,656
01/11/2027	67	6,500,000,000	8,928,832,361	7,985,107,634	6,753,127,530	5,107,385,348
01/12/2027	68	5,000,000,000	8,843,962,664	7,896,225,933	6,661,522,671	5,017,452,488
01/01/2028	69	5,000,000,000	8,760,373,252	7,808,328,128	6,570,616,080	4,928,020,097
01/02/2028	70	5,000,000,000	8,678,206,474	7,721,971,646	6,481,422,500	4,840,534,614
01/03/2028	71	5,000,000,000	8,594,825,582	7,635,643,323	6,393,713,987	4,756,108,460
01/04/2028	72	5,000,000,000	8,513,098,197	7,550,209,242	6,306,097,075	4,671,063,986
01/05/2028	73	5,000,000,000	8,430,955,328	7,465,083,900	6,219,652,558	4,588,147,517
01/06/2028	74	5,000,000,000	8,350,240,896	7,381,076,196	6,134,020,361	4,505,812,140
01/07/2028	75	5,000,000,000	8,270,340,565	7,298,450,018	6,050,425,672	4,426,188,252
01/08/2028	76	5,000,000,000	8,189,530,997	7,214,879,042	5,965,933,928	4,345,892,805
01/09/2028	77	5,000,000,000	8,109,288,486	7,132,069,279	5,882,460,651	4,266,936,904
01/10/2028	78	5,000,000,000	8,030,906,350	7,051,539,199	5,801,725,399	4,191,123,352
01/11/2028	79	5,000,000,000	7,953,277,639	6,971,532,966	5,721,311,887	4,115,527,579
01/12/2028	80	5,000,000,000	7,875,622,267	6,892,131,903	5,642,228,699	4,042,003,286
01/01/2029	81	5,000,000,000	7,798,691,754	6,813,232,924	5,563,453,140	3,968,688,664
01/02/2029	82	2,500,000,000	7,721,164,417	6,734,061,231	5,484,819,651	3,896,023,499
01/03/2029	83	2,500,000,000	7,643,482,131	6,656,096,934	5,408,863,793	3,827,368,446
01/04/2029	84	2,500,000,000	7,568,252,725	6,579,407,544	5,332,947,255	3,757,665,651
01/05/2029	85	2,500,000,000	7,490,723,266	6,501,318,997	5,256,682,456	3,688,745,334
01/06/2029	86	2,500,000,000	7,413,199,819	6,423,122,553	5,180,248,200	3,619,712,838
01/07/2029	87	2,500,000,000	7,337,287,355	6,346,913,658	5,106,187,024	3,553,336,612
01/08/2029	88	2,500,000,000	7,263,020,077	6,272,014,966	5,033,097,068	3,487,639,269
01/09/2029	89	2,500,000,000	7,185,539,847	6,194,582,232	4,958,317,532	3,421,268,887
01/10/2029	90	2,500,000,000	7,111,899,576	6,121,034,063	4,887,388,660	3,358,503,711
01/11/2029	91	2,500,000,000	7,036,968,004	6,046,269,989	4,815,414,870	3,295,029,330
01/12/2029	92	2,500,000,000	6,963,464,403	5,973,293,851	4,745,585,700	3,233,936,435
01/01/2030	93	2,500,000,000	6,891,753,559	5,901,753,122	4,676,824,488	3,173,579,267
01/02/2030	94	2,500,000,000	6,820,648,764	5,830,955,996	4,608,970,096	3,114,288,114
01/03/2030	95	2,500,000,000	6,747,453,731	5,759,544,214	4,542,065,148	3,057,336,690
01/04/2030	96	2,500,000,000	6,677,710,231	5,690,344,370	4,476,080,468	3,000,159,983
01/05/2030	97	0	6,605,004,554	5,619,150,474	4,409,199,656	2,943,217,635
01/06/2030	98		6,535,723,734	5,550,779,887	4,344,473,992	2,887,728,993
01/07/2030	99		6,465,979,371	5,482,532,248	4,280,496,614	2,833,540,817
01/08/2030	100		6,397,273,968	5,415,076,662	4,217,078,304	2,779,736,309
01/09/2030	101		6,328,904,205	5,348,117,748	4,154,340,688	2,726,783,538
01/10/2030	102		6,261,023,162	5,282,071,906	4,092,938,557	2,675,468,627
01/11/2030	103		6,194,200,021	5,216,833,825	4,032,106,661	2,624,540,442
01/12/2030	104		6,126,641,735	5,151,465,826	3,971,783,793	2,574,678,106
01/01/2031	105		6,059,737,348	5,086,568,737	3,911,774,279	2,525,037,004
01/02/2031	106		5,993,194,023	5,022,179,534	3,852,433,900	2,476,200,322
01/03/2031	107		5,926,176,286	4,958,411,721	3,794,780,529	2,429,809,662

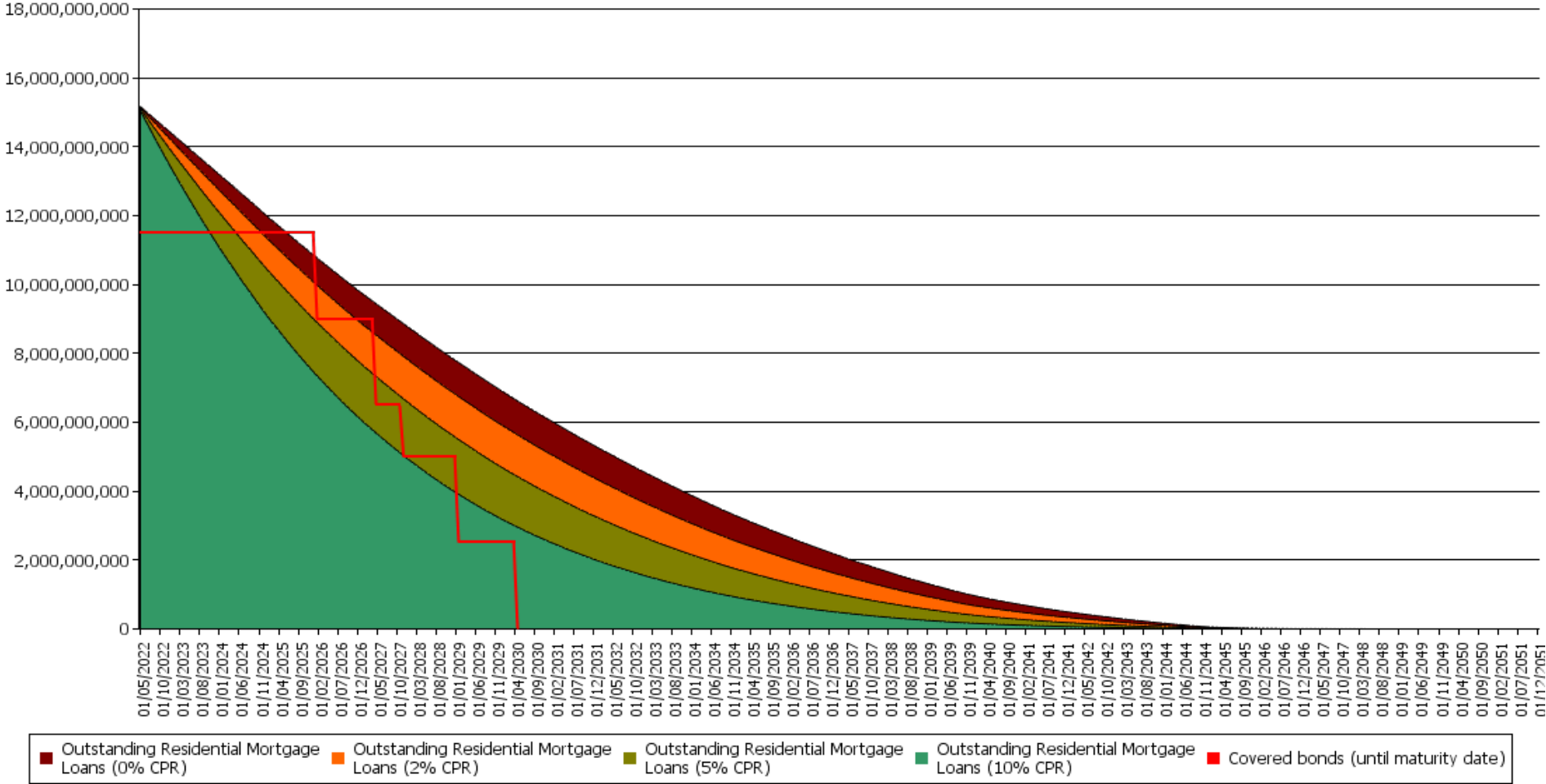
01/04/2031	108	5,860,141,516	4,894,844,528	3,736,603,989	2,382,425,253
01/05/2031	109	5,791,898,018	4,829,901,400	3,677,953,238	2,335,417,324
01/06/2031	110	5,725,993,778	4,766,844,769	3,620,704,157	2,289,327,654
01/07/2031	111	5,660,368,384	4,704,477,487	3,564,537,542	2,244,575,355
01/08/2031	112	5,595,943,531	4,643,044,012	3,509,043,014	2,200,271,678
01/09/2031	113	5,532,112,924	4,582,297,615	3,454,325,646	2,156,788,272
01/10/2031	114	5,467,169,065	4,521,070,930	3,399,782,015	2,114,031,197
01/11/2031	115	5,404,078,150	4,461,318,369	3,346,316,855	2,071,972,563
01/12/2031	116	5,341,130,564	4,402,114,662	3,293,782,836	2,031,084,467
01/01/2032	117	5,278,647,976	4,343,238,072	3,241,465,027	1,990,357,009
01/02/2032	118	5,216,735,787	4,285,017,062	3,189,880,054	1,950,386,198
01/03/2032	119	5,154,756,072	4,227,388,627	3,139,492,240	1,911,970,658
01/04/2032	120	5,093,503,873	4,170,071,251	3,089,049,073	1,873,282,330
01/05/2032	121	5,032,626,261	4,113,467,541	3,039,619,165	1,835,750,632
01/06/2032	122	4,971,257,267	4,056,415,309	2,989,837,642	1,798,037,467
01/07/2032	123	4,910,591,194	4,000,336,412	2,941,246,849	1,761,565,071
01/08/2032	124	4,850,234,573	3,944,466,361	2,892,792,675	1,725,206,731
01/09/2032	125	4,789,348,538	3,888,344,504	2,844,381,737	1,689,150,460
01/10/2032	126	4,729,440,517	3,833,404,256	2,797,290,262	1,654,375,429
01/11/2032	127	4,670,255,489	3,779,012,006	2,750,586,311	1,619,863,556
01/12/2032	128	4,611,336,056	3,725,211,762	2,704,753,793	1,586,342,572
01/01/2033	129	4,553,103,865	3,671,931,147	2,659,288,128	1,553,070,803
01/02/2033	130	4,494,034,271	3,618,146,358	2,613,672,023	1,519,964,936
01/03/2033	131	4,436,481,894	3,566,338,706	2,570,328,678	1,489,039,276
01/04/2033	132	4,378,205,427	3,513,522,894	2,525,823,243	1,457,058,760
01/05/2033	133	4,321,250,490	3,462,124,289	2,482,747,709	1,426,339,089
01/06/2033	134	4,264,583,324	3,410,928,348	2,439,813,468	1,395,736,507
01/07/2033	135	4,207,917,600	3,360,081,251	2,397,527,374	1,365,923,798
01/08/2033	136	4,152,309,109	3,310,053,457	2,355,824,292	1,336,479,842
01/09/2033	137	4,096,693,361	3,260,179,923	2,314,427,332	1,307,433,733
01/10/2033	138	4,040,736,585	3,210,370,905	2,273,458,123	1,279,025,429
01/11/2033	139	3,985,661,389	3,161,242,773	2,232,974,125	1,250,928,624
01/12/2033	140	3,931,245,854	3,112,964,838	2,193,460,528	1,223,755,753
01/01/2034	141	3,877,072,451	3,064,860,459	2,154,072,952	1,196,690,794
01/02/2034	142	3,822,931,063	3,016,935,568	2,114,997,358	1,170,005,737
01/03/2034	143	3,768,694,123	2,969,576,939	2,077,014,327	1,144,597,164
01/04/2034	144	3,715,156,450	2,922,426,368	2,038,837,350	1,118,799,784
01/05/2034	145	3,661,757,093	2,875,693,279	2,001,296,026	1,093,697,475
01/06/2034	146	3,609,102,575	2,829,534,772	1,964,164,687	1,068,858,942
01/07/2034	147	3,557,073,075	2,784,166,205	1,927,914,582	1,044,831,765
01/08/2034	148	3,505,268,711	2,738,964,893	1,891,791,149	1,020,912,187
01/09/2034	149	3,454,139,189	2,694,435,318	1,856,301,771	997,517,211
01/10/2034	150	3,403,698,958	2,650,730,838	1,821,697,298	974,909,082
01/11/2034	151	3,353,506,675	2,607,212,580	1,787,232,773	952,413,716
01/12/2034	152	3,304,136,125	2,564,612,528	1,753,703,640	930,715,204
01/01/2035	153	3,254,816,737	2,522,046,838	1,720,210,858	909,073,314
01/02/2035	154	3,206,804,150	2,480,629,039	1,687,658,041	888,092,694
01/03/2035	155	3,159,212,140	2,440,070,076	1,656,250,586	868,230,224
01/04/2035	156	3,112,097,388	2,399,603,394	1,624,640,615	848,052,583
01/05/2035	157	3,065,271,527	2,359,618,540	1,593,637,006	828,458,893
01/06/2035	158	3,018,666,770	2,319,801,377	1,562,760,771	808,966,763
01/07/2035	159	2,972,243,269	2,280,376,414	1,532,420,689	790,009,417
01/08/2035	160	2,926,243,207	2,241,276,233	1,502,314,797	771,208,533
01/09/2035	161	2,880,321,924	2,202,362,362	1,472,476,690	752,689,624
01/10/2035	162	2,834,789,774	2,163,989,575	1,443,260,027	734,730,667
01/11/2035	163	2,789,000,293	2,125,424,320	1,413,934,065	716,752,739
01/12/2035	164	2,744,301,109	2,087,927,466	1,385,570,686	699,495,579
01/01/2036	165	2,699,540,230	2,050,388,839	1,357,199,220	682,270,366
01/02/2036	166	2,655,533,594	2,013,543,443	1,329,420,800	665,475,384
01/03/2036	167	2,610,908,786	1,976,565,659	1,301,901,576	649,117,363
01/04/2036	168	2,566,988,104	1,940,019,884	1,274,580,239	632,803,502
01/05/2036	169	2,522,494,822	1,903,264,595	1,247,354,609	616,747,947
01/06/2036	170	2,478,788,490	1,867,115,289	1,220,551,181	600,939,002
01/07/2036	171	2,435,938,061	1,831,827,043	1,194,535,589	585,719,352
01/08/2036	172	2,393,966,780	1,797,211,229	1,168,982,053	570,761,858
01/09/2036	173	2,352,066,576	1,762,760,837	1,143,658,090	556,032,178
01/10/2036	174	2,310,380,341	1,728,676,881	1,118,784,405	541,709,194
01/11/2036	175	2,269,385,737	1,695,123,885	1,094,279,130	527,599,698

01/12/2036	176	2,228,588,706	1,661,918,062	1,070,202,715	513,876,259
01/01/2037	177	2,188,549,682	1,629,291,800	1,046,524,513	500,378,372
01/02/2037	178	2,148,884,628	1,597,049,363	1,023,205,737	487,156,735
01/03/2037	179	2,109,246,608	1,565,188,770	1,000,489,340	474,518,579
01/04/2037	180	2,069,934,618	1,533,411,694	977,684,221	461,738,387
01/05/2037	181	2,031,108,942	1,502,179,813	955,413,831	449,370,939
01/06/2037	182	1,992,336,565	1,471,005,132	933,206,776	437,066,944
01/07/2037	183	1,953,982,442	1,440,319,032	911,490,533	425,146,222
01/08/2037	184	1,915,318,141	1,409,424,264	889,670,724	413,211,196
01/09/2037	185	1,877,507,444	1,379,257,227	868,414,201	401,630,160
01/10/2037	186	1,839,762,304	1,349,310,430	847,467,970	390,336,153
01/11/2037	187	1,802,165,012	1,319,494,226	826,633,503	379,127,343
01/12/2037	188	1,765,151,694	1,290,272,777	806,337,412	368,302,781
01/01/2038	189	1,727,805,088	1,260,831,435	785,934,579	357,463,089
01/02/2038	190	1,691,649,233	1,232,353,704	766,229,444	347,024,601
01/03/2038	191	1,655,932,371	1,204,486,059	747,181,922	337,103,137
01/04/2038	192	1,620,636,767	1,176,813,517	728,159,163	327,129,249
01/05/2038	193	1,584,610,154	1,148,764,366	709,054,134	317,240,433
01/06/2038	194	1,549,574,860	1,121,460,191	690,440,714	307,604,124
01/07/2038	195	1,515,475,031	1,094,981,158	672,479,337	298,373,871
01/08/2038	196	1,481,800,573	1,068,834,339	654,751,933	289,277,898
01/09/2038	197	1,448,114,631	1,042,764,794	637,157,565	280,312,153
01/10/2038	198	1,415,279,639	1,017,448,036	620,158,198	271,715,026
01/11/2038	199	1,382,854,530	992,451,414	603,383,735	263,245,760
01/12/2038	200	1,350,537,248	967,666,898	586,867,415	254,990,421
01/01/2039	201	1,318,342,460	942,997,056	570,451,257	246,807,885
01/02/2039	202	1,286,739,905	918,831,015	554,418,794	238,855,393
01/03/2039	203	1,255,285,018	894,996,517	538,796,491	231,236,761
01/04/2039	204	1,224,175,724	871,335,767	523,218,448	223,599,994
01/05/2039	205	1,192,831,899	847,632,468	507,732,376	216,092,493
01/06/2039	206	1,162,439,289	824,634,306	492,700,230	208,806,593
01/07/2039	207	1,131,719,763	801,524,088	477,713,718	201,625,398
01/08/2039	208	1,102,083,388	779,210,711	463,233,694	194,685,804
01/09/2039	209	1,072,109,266	756,732,325	448,726,384	187,789,961
01/10/2039	210	1,043,824,183	735,558,386	435,097,149	181,339,781
01/11/2039	211	1,016,521,345	715,103,788	421,922,085	175,103,863
01/12/2039	212	989,847,067	695,195,955	409,166,608	169,114,068
01/01/2040	213	964,915,608	676,536,523	397,171,692	163,461,115
01/02/2040	214	940,624,537	658,386,622	385,533,509	157,999,212
01/03/2040	215	916,530,651	640,504,271	374,169,690	152,734,428
01/04/2040	216	893,223,180	623,157,462	363,110,216	147,592,206
01/05/2040	217	870,321,804	606,183,679	352,350,323	142,631,587
01/06/2040	218	847,790,718	589,489,145	341,775,038	137,764,716
01/07/2040	219	825,951,753	573,361,324	331,606,236	133,117,892
01/08/2040	220	804,586,196	557,582,419	321,660,298	128,578,343
01/09/2040	221	783,449,803	542,013,930	311,883,881	124,142,336
01/10/2040	222	762,841,693	526,890,363	302,435,316	119,887,960
01/11/2040	223	742,586,384	512,030,221	293,158,125	115,718,187
01/12/2040	224	722,652,191	497,467,252	284,119,214	111,690,536
01/01/2041	225	703,032,186	483,140,183	275,234,811	107,739,697
01/02/2041	226	683,428,145	468,871,236	266,426,786	103,850,094
01/03/2041	227	663,904,700	454,779,204	257,825,582	100,112,897
01/04/2041	228	644,928,926	441,031,378	249,395,718	96,429,437
01/05/2041	229	626,107,260	427,457,492	241,124,979	92,849,363
01/06/2041	230	607,711,849	414,194,833	233,049,427	89,359,634
01/07/2041	231	589,810,464	401,334,049	225,257,436	86,017,846
01/08/2041	232	572,388,892	388,819,027	217,678,097	82,771,491
01/09/2041	233	555,353,899	376,607,458	210,305,307	79,629,300
01/10/2041	234	538,428,637	364,530,441	203,060,235	76,570,879
01/11/2041	235	522,012,833	352,817,087	196,035,528	73,608,871
01/12/2041	236	505,795,160	341,294,791	189,166,664	70,738,534
01/01/2042	237	490,094,813	330,139,794	182,518,509	67,963,382
01/02/2042	238	474,656,828	319,198,088	176,020,565	65,266,166
01/03/2042	239	459,448,070	308,497,112	169,728,725	62,692,422
01/04/2042	240	444,071,529	297,666,788	163,353,604	60,082,091
01/05/2042	241	428,984,881	287,082,023	157,157,135	57,566,060
01/06/2042	242	414,303,875	276,787,062	151,136,021	55,126,067
01/07/2042	243	399,836,942	266,683,575	145,260,734	52,765,899

01/08/2042	244	385,331,885	256,573,074	139,398,190	50,421,860
01/09/2042	245	371,161,732	246,718,719	133,703,339	48,157,130
01/10/2042	246	356,977,287	236,900,541	128,066,627	45,937,822
01/11/2042	247	343,132,126	227,326,271	122,578,313	43,782,917
01/12/2042	248	329,432,890	217,892,241	117,202,141	41,691,035
01/01/2043	249	315,817,573	208,532,562	111,882,394	39,630,131
01/02/2043	250	302,283,524	199,257,576	106,634,272	37,611,199
01/03/2043	251	289,070,576	190,256,007	101,583,099	35,692,490
01/04/2043	252	276,037,295	181,369,824	96,592,233	33,795,137
01/05/2043	253	263,149,057	172,617,828	91,704,910	31,953,665
01/06/2043	254	250,456,594	164,013,305	86,912,074	30,155,381
01/07/2043	255	237,988,630	155,592,757	82,247,021	28,419,797
01/08/2043	256	225,756,455	147,345,245	77,689,266	26,731,198
01/09/2043	257	213,779,077	139,291,278	73,255,951	25,099,030
01/10/2043	258	201,705,758	131,208,987	68,835,479	23,487,806
01/11/2043	259	190,236,174	123,538,172	64,646,351	21,964,977
01/12/2043	260	179,014,330	116,059,962	60,583,595	20,500,189
01/01/2044	261	167,978,522	108,720,430	56,608,007	19,073,803
01/02/2044	262	157,080,453	101,494,458	52,711,227	17,685,575
01/03/2044	263	146,332,907	94,400,116	48,910,125	16,345,205
01/04/2044	264	135,745,286	87,421,461	45,179,186	15,034,418
01/05/2044	265	125,339,049	80,587,236	41,544,770	13,768,311
01/06/2044	266	115,131,757	73,898,867	37,999,858	12,540,155
01/07/2044	267	105,227,961	67,431,118	34,588,707	11,367,667
01/08/2044	268	95,679,841	61,208,597	31,317,024	10,248,826
01/09/2044	269	86,508,689	55,247,737	28,195,295	9,188,125
01/10/2044	270	77,753,981	49,575,141	25,238,054	8,190,722
01/11/2044	271	69,571,831	44,283,051	22,486,587	7,266,855
01/12/2044	272	62,152,570	39,495,694	20,006,243	6,438,794
01/01/2045	273	56,527,440	35,860,204	18,118,516	5,806,552
01/02/2045	274	51,127,942	32,379,828	16,318,435	5,207,518
01/03/2045	275	45,996,167	29,085,195	14,624,366	4,649,051
01/04/2045	276	41,136,345	25,968,019	13,023,808	4,122,702
01/05/2045	277	36,445,553	22,969,113	11,491,406	3,622,706
01/06/2045	278	32,203,426	20,261,171	10,110,848	3,173,980
01/07/2045	279	28,478,581	17,888,230	8,904,718	2,783,895
01/08/2045	280	25,130,475	15,758,414	7,824,550	2,435,840
01/09/2045	281	22,140,610	13,860,030	6,864,440	2,127,899
01/10/2045	282	19,440,373	12,149,705	6,002,560	1,853,099
01/11/2045	283	17,060,050	10,643,984	5,245,285	1,612,455
01/12/2045	284	14,908,301	9,286,213	4,564,921	1,397,552
01/01/2046	285	12,950,532	8,053,059	3,948,658	1,203,763
01/02/2046	286	11,230,298	6,971,517	3,409,652	1,035,042
01/03/2046	287	9,656,114	5,985,115	2,920,495	883,160
01/04/2046	288	8,243,480	5,100,861	2,482,684	747,586
01/05/2046	289	6,989,941	4,318,103	2,096,529	628,719
01/06/2046	290	5,871,388	3,620,955	1,753,577	523,645
01/07/2046	291	4,921,572	3,030,210	1,463,876	435,344
01/08/2046	292	4,124,780	2,535,318	1,221,682	361,779
01/09/2046	293	3,584,261	2,199,348	1,057,094	311,713
01/10/2046	294	3,186,720	1,952,202	935,997	274,873
01/11/2046	295	2,916,534	1,783,655	853,011	249,442
01/12/2046	296	2,723,627	1,662,945	793,325	231,037
01/01/2047	297	2,581,355	1,573,406	748,701	217,118
01/02/2047	298	2,469,982	1,502,968	713,364	205,994
01/03/2047	299	2,360,067	1,433,885	679,011	195,324
01/04/2047	300	2,257,227	1,369,078	646,673	185,234
01/05/2047	301	2,156,800	1,306,018	615,369	175,544
01/06/2047	302	2,059,384	1,244,914	585,086	166,199
01/07/2047	303	1,971,150	1,189,620	557,723	157,777
01/08/2047	304	1,883,286	1,134,665	530,606	149,470
01/09/2047	305	1,797,789	1,081,317	504,373	141,478
01/10/2047	306	1,712,357	1,028,241	478,436	133,652
01/11/2047	307	1,628,058	975,963	452,956	125,999
01/12/2047	308	1,545,779	925,119	428,302	118,652
01/01/2048	309	1,466,206	876,008	404,533	111,593
01/02/2048	310	1,388,508	828,178	381,474	104,786
01/03/2048	311	1,312,627	781,677	359,197	98,276

01/04/2048	312	1,239,507	736,882	337,752	92,017
01/05/2048	313	1,167,510	692,941	316,830	85,963
01/06/2048	314	1,100,429	652,019	297,361	80,339
01/07/2048	315	1,039,999	615,202	279,879	75,306
01/08/2048	316	983,581	580,842	263,576	70,619
01/09/2048	317	928,838	547,584	247,852	66,125
01/10/2048	318	878,246	516,908	233,391	62,012
01/11/2048	319	828,085	486,558	219,129	57,976
01/12/2048	320	783,258	459,463	206,417	54,389
01/01/2049	321	740,054	433,383	194,206	50,954
01/02/2049	322	696,788	407,354	182,077	47,570
01/03/2049	323	654,880	382,268	170,472	44,367
01/04/2049	324	615,075	358,424	159,432	41,318
01/05/2049	325	575,214	334,645	148,489	38,324
01/06/2049	326	537,096	311,939	138,062	35,482
01/07/2049	327	499,811	289,808	127,951	32,749
01/08/2049	328	464,646	268,961	118,445	30,188
01/09/2049	329	432,613	249,994	109,812	27,869
01/10/2049	330	400,534	231,077	101,253	25,591
01/11/2049	331	369,022	212,536	92,892	23,379
01/12/2049	332	342,966	197,205	85,979	21,550
01/01/2050	333	324,978	186,545	81,124	20,247
01/02/2050	334	308,631	176,860	76,717	19,066
01/03/2050	335	293,161	167,738	72,593	17,972
01/04/2050	336	162,166	92,629	39,986	9,858
01/05/2050	337	147,309	84,005	36,174	8,881
01/06/2050	338	133,727	76,130	32,699	7,994
01/07/2050	339	120,124	68,274	29,253	7,122
01/08/2050	340	106,801	60,599	25,898	6,279
01/09/2050	341	96,474	54,646	23,295	5,624
01/10/2050	342	86,979	49,187	20,916	5,029
01/11/2050	343	77,468	43,734	18,550	4,441
01/12/2050	344	67,942	38,293	16,202	3,863
01/01/2051	345	59,129	33,270	14,041	3,334
01/02/2051	346	50,299	28,254	11,894	2,812
01/03/2051	347	42,223	23,680	9,946	2,342
01/04/2051	348	34,822	19,497	8,168	1,915
01/05/2051	349	27,408	15,321	6,402	1,495
01/06/2051	350	21,240	11,853	4,941	1,149
01/07/2051	351	16,326	9,096	3,782	876
01/08/2051	352	11,405	6,343	2,631	607
01/09/2051	353	6,476	3,596	1,487	342
01/10/2051	354	2,313	0	0	0
01/11/2051	355	0	0	0	0
01/12/2051	356	0	0	0	0
		1,445,827,458,122	1,288,020,560,805	1,098,935,833,212	872,197,002,461

Amortisation profiles (all amounts in EUR)



The information is updated:

E. Harmonised Transparency Template - Optional ECB - ECAIs Data Disclosure

HTT 2022

Reporting in Domestic Currency		(Please insert currency)		
CONTENT OF TAB E				
1. Additional information on the programme				
2. Additional information on the assets				
3. Additional information on the asset distribution				
Field	1. Additional information on the programme			
	Responsible Organisation	Name	Local Entity Identifier (LEI)*	
E.1.1.1	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
E.1.1.2	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
E.1.1.3	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
E.1.1.4	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
E.1.1.5	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
E.1.1.6	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
E.1.1.7	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
E.1.1.8	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
E.1.1.9	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
E.1.1.10	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
OE.1.1.1	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
OE.1.1.2	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
OE.1.1.3	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
OE.1.1.4	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
OE.1.1.5	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
OE.1.1.6	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
OE.1.1.7	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
OE.1.1.8	Responsible Organisation	NAME	LOCAL ENTITY IDENTIFIER (LEI)*	
2. Additional information on the assets				
	Asset Description	Guarantor (if applicable)	Local Entity Identifier (LEI)*	Type of Trade
E.2.1.1	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.2	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.3	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.4	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.5	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.6	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.7	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.8	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.9	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.10	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.11	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.12	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.13	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.14	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.15	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.16	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.17	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.18	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.19	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.20	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.21	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.22	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.23	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.24	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
E.2.1.25	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.1	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.2	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.3	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.4	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.5	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.6	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.7	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.8	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.9	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.10	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.11	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.12	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.13	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.14	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.15	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.16	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.17	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.18	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.19	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.20	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.21	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.22	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.23	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.24	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
OE.2.1.25	Asset Description	Guarantor (if applicable)	LOCAL ENTITY IDENTIFIER (LEI)*	FX
3. Additional information on the asset distribution				
	E. General Information		Total Assets	
E.3.1.1	Weighted Average Maturity (months)		65.68	
E.3.1.2	Weighted Average Maturity (months)**		179.04	
OE.3.1.1	Weighted Average Maturity (months)		179.04	
OE.3.1.2	Weighted Average Maturity (months)		179.04	
OE.3.1.3	Weighted Average Maturity (months)		179.04	
OE.3.1.4	Weighted Average Maturity (months)		179.04	
E.3.2.1	E. General Information		Total Assets	
E.3.2.2	Weighted Average Maturity (months)		65.68	
E.3.2.3	Weighted Average Maturity (months)**		179.04	
E.3.2.4	Weighted Average Maturity (months)		179.04	
E.3.2.5	Weighted Average Maturity (months)		179.04	
OE.3.2.1	Weighted Average Maturity (months)		179.04	
OE.3.2.2	Weighted Average Maturity (months)		179.04	
OE.3.2.3	Weighted Average Maturity (months)		179.04	
OE.3.2.4	Weighted Average Maturity (months)		179.04	
OE.3.2.5	Weighted Average Maturity (months)		179.04	
OE.3.2.6	Weighted Average Maturity (months)		179.04	
OE.3.2.7	Weighted Average Maturity (months)		179.04	
OE.3.2.8	Weighted Average Maturity (months)		179.04	
OE.3.2.9	Weighted Average Maturity (months)		179.04	
OE.3.2.10	Weighted Average Maturity (months)		179.04	
OE.3.2.11	Weighted Average Maturity (months)		179.04	
OE.3.2.12	Weighted Average Maturity (months)		179.04	
OE.3.2.13	Weighted Average Maturity (months)		179.04	
OE.3.2.14	Weighted Average Maturity (months)		179.04	
OE.3.2.15	Weighted Average Maturity (months)		179.04	
OE.3.2.16	Weighted Average Maturity (months)		179.04	
OE.3.2.17	Weighted Average Maturity (months)		179.04	
OE.3.2.18	Weighted Average Maturity (months)		179.04	
OE.3.2.19	Weighted Average Maturity (months)		179.04	
OE.3.2.20	Weighted Average Maturity (months)		179.04	
OE.3.2.21	Weighted Average Maturity (months)		179.04	
OE.3.2.22	Weighted Average Maturity (months)		179.04	
OE.3.2.23	Weighted Average Maturity (months)		179.04	
OE.3.2.24	Weighted Average Maturity (months)		179.04	
OE.3.2.25	Weighted Average Maturity (months)		179.04	
OE.3.2.26	Weighted Average Maturity (months)		179.04	
OE.3.2.27	Weighted Average Maturity (months)		179.04	
OE.3.2.28	Weighted Average Maturity (months)		179.04	
OE.3.2.29	Weighted Average Maturity (months)		179.04	
OE.3.2.30	Weighted Average Maturity (months)		179.04	
OE.3.2.31	Weighted Average Maturity (months)		179.04	
OE.3.2.32	Weighted Average Maturity (months)		179.04	
OE.3.2.33	Weighted Average Maturity (months)		179.04	
OE.3.2.34	Weighted Average Maturity (months)		179.04	
OE.3.2.35	Weighted Average Maturity (months)		179.04	
OE.3.2.36	Weighted Average Maturity (months)		179.04	
OE.3.2.37	Weighted Average Maturity (months)		179.04	
OE.3.2.38	Weighted Average Maturity (months)		179.04	
OE.3.2.39	Weighted Average Maturity (months)		179.04	
OE.3.2.40	Weighted Average Maturity (months)		179.04	
OE.3.2.41	Weighted Average Maturity (months)		179.04	
OE.3.2.42	Weighted Average Maturity (months)		179.04	
OE.3.2.43	Weighted Average Maturity (months)		179.04	
OE.3.2.44	Weighted Average Maturity (months)		179.04	
OE.3.2.45	Weighted Average Maturity (months)		179.04	
OE.3.2.46	Weighted Average Maturity (months)		179.04	
OE.3.2.47	Weighted Average Maturity (months)		179.04	
OE.3.2.48	Weighted Average Maturity (months)		179.04	
OE.3.2.49	Weighted Average Maturity (months)		179.04	
OE.3.2.50	Weighted Average Maturity (months)		179.04	
OE.3.2.51	Weighted Average Maturity (months)		179.04	
OE.3.2.52	Weighted Average Maturity (months)		179.04	
OE.3.2.53	Weighted Average Maturity (months)		179.04	
OE.3.2.54	Weighted Average Maturity (months)		179.04	
OE.3.2.55	Weighted Average Maturity (months)		179.04	
OE.3.2.56	Weighted Average Maturity (months)		179.04	
OE.3.2.57	Weighted Average Maturity (months)		179.04	
OE.3.2.58	Weighted Average Maturity (months)		179.04	
OE.3.2.59	Weighted Average Maturity (months)		179.04	
OE.3.2.60	Weighted Average Maturity (months)		179.04	
OE.3.2.61	Weighted Average Maturity (months)		179.04	
OE.3.2.62	Weighted Average Maturity (months)		179.04	
OE.3.2.63	Weighted Average Maturity (months)		179.04	
OE.3.2.64	Weighted Average Maturity (months)		179.04	
OE.3.2.65	Weighted Average Maturity (months)		179.04	
OE.3.2.66	Weighted Average Maturity (months)		179.04	
OE.3.2.67	Weighted Average Maturity (months)		179.04	
OE.3.2.68	Weighted Average Maturity (months)		179.04	
OE.3.2.69	Weighted Average Maturity (months)		179.04	
OE.3.2.70	Weighted Average Maturity (months)		179.04	
OE.3.2.71	Weighted Average Maturity (months)		179.04	
OE.3.2.72	Weighted Average Maturity (months)		179.04	
OE.3.2.73	Weighted Average Maturity (months)		179.04	
OE.3.2.74	Weighted Average Maturity (months)		179.04	
OE.3.2.75	Weighted Average Maturity (months)		179.04	
OE.3.2.76	Weighted Average Maturity (months)		179.04	
OE.3.2.77	Weighted Average Maturity (months)		179.04	
OE.3.2.78	Weighted Average Maturity (months)		179.04	
OE.3.2.79	Weighted Average Maturity (months)		179.04	
OE.3.2.80	Weighted Average Maturity (months)		179.04	
OE.3.2.81	Weighted Average Maturity (months)		179.04	
OE.3.2.82	Weighted Average Maturity (months)		179.04	
OE.3.2.83	Weighted Average Maturity (months)		179.04	
OE.3.2.84	Weighted Average Maturity (months)		179.04	
OE.3.2.85	Weighted Average Maturity (months)		179.04	
OE.3.2.86	Weighted Average Maturity (months)		179.04	
OE.3.2.87	Weighted Average Maturity (months)		179.04	
OE.3.2.88	Weighted Average Maturity (months)		179.04	
OE.3.2.89	Weighted Average Maturity (months)		179.04	
OE.3.2.90	Weighted Average Maturity (months)		179.04	
OE.3.2.91	Weighted Average Maturity (months)		179.04	
OE.3.2.92	Weighted Average Maturity (months)		179.04	
OE.3.2.93	Weighted Average Maturity (months)		179.04	
OE.3.2.94	Weighted Average Maturity (months)		179.04	
OE.3.2.95	Weighted Average Maturity (months)		179.04	
OE.3.2.96	Weighted Average Maturity (months)		179.04	
OE.3.2.97	Weighted Average Maturity (months)		179.04	
OE.3.2.98	Weighted Average Maturity (months)		179.04	
OE.3.2.99	Weighted Average Maturity (months)		179.04	
OE.3.2.100	Weighted Average Maturity (months)		179.04	
OE.3.2.101	Weighted Average Maturity (months)		179.04	
OE.3.2.102	Weighted Average Maturity (months)		179.04	
OE.3.2.103	Weighted Average Maturity (months)		179.04	
OE.3.2.104	Weighted Average Maturity (months)		179.04	
OE.3.2.105	Weighted Average Maturity (months)		179.04	
OE.3.2.106	Weighted Average Maturity (months)		179.04	
OE.3.2.107	Weighted Average Maturity (months)		179.04	
OE.3.2.108	Weighted Average Maturity (months)		179.04	
OE.3.2.109	Weighted Average Maturity (months)		179.04	
OE.3.2.110	Weighted Average Maturity (months)		179.04	
OE.3.2.111	Weighted Average Maturity (months)		179.04	
OE.3.2.112	Weighted Average Maturity (months)		179.04	
OE.3.2.113	Weighted Average Maturity (months)		179.04	
OE.3.2.114	Weighted Average Maturity (months)		179.04	
OE.3.2.115	Weighted Average Maturity (months)		179.04	
OE.3.2.116	Weighted Average Maturity (months)		179.04	
OE.3.2.117	Weighted Average Maturity (months)		179.04	
OE.3.2.118	Weighted Average Maturity (months)		179.04	
OE.3.2.119	Weighted Average Maturity (months)		179.04	
OE.3.2.120	Weighted Average Maturity (months)		179.04	
OE.3.2.121	Weighted Average Maturity (months)		179.04	
OE.3.2.122	Weighted Average Maturity (months)		179.04	
OE.3.2.123	Weighted Average Maturity (months)		179.04	
OE.3.2.124	Weighted Average Maturity (months)		179.04	
OE.3.2.125	Weighted Average Maturity (months)		179.04	
OE.3.2.126	Weighted Average Maturity (months)		179.04	
OE.3.2.127	Weighted Average Maturity (months)		179.04	
OE.3.2.128	Weighted Average Maturity (months)		179.04	
OE.3.2.129	Weighted Average Maturity (months)		179.04	
OE.3.2.130	Weighted Average Maturity (months)		179.04	
OE.3.2.131	Weighted Average Maturity (months)		179.04	
OE.3.2.132	Weighted Average Maturity (months)		179.04	
OE.3.2.133	Weighted Average Maturity (months)		179.04	
OE.3.2.134	Weighted Average Maturity (months)		179.04	
OE.3.2.135	Weighted Average Maturity (months)		179.04	
OE.3.2.136	Weighted Average Maturity (months)		179.04	
OE.3.2.137	Weighted Average Maturity (months)		179.04	
OE.3.2.138	Weighted Average Maturity (months)		179.04	
OE.3.2.139	Weighted Average Maturity (months)		179.04	
OE.3.2.140	Weighted Average Maturity (months)		179.04	
OE.3.2.141	Weighted Average Maturity (months)		179.04	
OE.3.2.142	Weighted Average Maturity (months)		179.04	
OE.3.2.143	Weighted Average Maturity (months)		179.04	
OE.3.2.144	Weighted Average Maturity (months)		179.04	
OE.3.2.145	Weighted Average Maturity (months)		179.04	
OE.3.2.146	Weighted Average Maturity (months)		179.04	
OE.3.2.147	Weighted Average Maturity (months)		179.04	
OE.3.2.148	Weighted Average Maturity (months)		179.04	
OE.3.2.149	Weighted Average Maturity (months)		179.04	
OE.3.2.150	Weighted Average Maturity (months)		179.04	
OE.3.2.151	Weighted Average Maturity (months)		179.04	
OE.3.2.152	Weighted Average Maturity (months)		179.04	
OE.3.2.153	Weighted Average Maturity (months)		179.04	
OE.3.2.154	Weighted Average Maturity (months)		179.04	
OE.3.2.155	Weighted Average Maturity (months)		179.04	
OE.3.2.156	Weighted Average Maturity (months)		179.04	
OE.3.2.157	Weighted Average Maturity (months)		179.04	
OE.3.2.158	Weighted Average Maturity (months)		179.04	
OE.3.2.159	Weighted Average Maturity (months)		179.04	
OE.3.2.160	Weighted Average Maturity (months)		179.04	
OE.3.2.161	Weighted Average Maturity (months)		179.04	
OE.3.2.162	Weighted Average Maturity (months)		179.04	
OE.3.2.163	Weighted Average Maturity (months)		179.04	
OE.3.2.164	Weighted Average Maturity (months)		179.04	
OE.3.2.165	Weighted Average Maturity (months)		179.04	
OE.3.2.166	Weighted Average Maturity (months)		179.04	
OE.3.2.167	Weighted Average Maturity (months)		179.04	
OE.3.2.168	Weighted Average Maturity (months)		179.04	
OE.3.2.169	Weighted Average Maturity (months)		179.04	
OE.3.2.170	Weighted Average Maturity (months)		179.04	
OE.3.2.171	Weighted Average Maturity (months)		179.04	
OE.3.2.172	Weighted Average Maturity (months)		179.04	
OE.3.2.173	Weighted Average Maturity (months)		179.04	
OE.3.2.174	Weighted Average Maturity (months)		179.04	
OE.3.2.175	Weighted Average Maturity (months)		179.04	
OE.3.2.176	Weighted Average Maturity (months)		179.04	
OE.3.2.177	Weighted Average Maturity (months)		179.04	

Reason for Not Being in Worksheet E	
Not available for the jurisdiction	NEL
Not relevant for the issuer and/or CB programme at the present time	NEL
Not available at the present time	NEL
Confidential	NEL

* Local Entity Identifier (LEI) Field: <http://www.lei.com/>

** Worksheet: Business Metadata - Business: Terms to Metadata