



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 in 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: 31/8/2022

Cut-off Date: 31/8/2022



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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]			
<div>CONTENT OF TAB A</div> <div>1. Basic Facts</div> <div>2. Regulatory Summary</div> <div>3. General Cover Pool / Covered Bond Information</div> <div>4. References to Capital Requirements Regulation (CRR) 129(7)</div> <div>5. References to Capital Requirements Regulation (CRR) 129(1)</div> <div>6. Other relevant information</div>					
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	31/08/2022			
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)	15,278.1		
G.3.1.2	Outstanding Covered Bonds		11,500.0		
OG.3.1.1	Cover Pool Size [NPV] (mn)		0.0		
OG.3.1.2	Outstanding Covered Bonds [NPV] (mn)		0.0		
OG.3.1.3					
OG.3.1.4					
2. Over-collateralisation (OC)					
G.3.2.1	OC (%)	Legal	Actual	Minimum Committed	Purpose
OG.3.2.1	Optional information e.g. Asset Coverage Test (ACT)	5.0%	32.9%	5.0%	ND1
OG.3.2.2	Optional information e.g. OC (NPV basis)	0.0%	126.3%	0.0%	0.0%
OG.3.2.3		0.0%	0.0%	0.0%	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	15,278.1	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	15,369.6	#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	% Total Expected Upon Prepayments
		7.7	ND1		
Residual Life (mn)					
G.3.4.2	By buckets:				
G.3.4.3	0 - 1 Y	321.4	ND1	2.10%	
G.3.4.4	1 - 2 Y	502.0	ND1	3.29%	
G.3.4.5	2 - 3 Y	646.5	ND1	4.23%	
G.3.4.6	3 - 4 Y	1,029.6	ND1	6.74%	
G.3.4.7	4 - 5 Y	933.5	ND1	6.11%	
G.3.4.8	5 - 10 Y	7,829.4	ND1	51.25%	
G.3.4.9	10+ Y	4,015.7	ND1	26.28%	
OG.3.4.1	Total	15,278.1	0.0	100.00%	0.0%
OG.3.4.2	a/w 0-1 day			0.00%	
OG.3.4.3	a/w 0-0.5y			0.00%	
OG.3.4.4	a/w 0.5-1 y			0.00%	
OG.3.4.5	a/w 1-1.5y			0.00%	
OG.3.4.6	a/w 1.5-2 y			0.00%	
OG.3.4.7					
OG.3.4.8					
OG.3.4.9				0.00%	
OG.3.4.10				0.00%	
5. Maturity of Covered Bonds					
G.3.5.1	Weighted Average life (in years)	Initial Maturity	Extended Maturity	% Total Initial Maturity	% Total Extended Maturity
		5.6	6.6		
Maturity (mn)					
G.3.5.2	By buckets:				
G.3.5.3	0 - 1 Y	0.0	0.0	0.0%	0.0%
G.3.5.4	1 - 2 Y	0.0	0.0	0.0%	0.0%
G.3.5.5	2 - 3 Y	0.0	0.0	0.0%	0.0%
G.3.5.6	3 - 4 Y	2,500.0	0.0	21.7%	0.0%
G.3.5.7	4 - 5 Y	2,500.0	2,500.0	21.7%	21.7%
G.3.5.8	5 - 10 Y	6,500.0	9,000.0	56.5%	78.3%
G.3.5.9	10+ Y	0.0	0.0	0.0%	0.0%
G.3.5.10	Total	11,500.0	11,500.0	100.0%	100.0%
OG.3.5.1	a/w 0-1 day			0.0%	0.0%
OG.3.5.2	a/w 0-0.5y			0.0%	0.0%
OG.3.5.3	a/w 0.5-1 y			0.0%	0.0%
OG.3.5.4	a/w 1-1.5y			0.0%	0.0%
OG.3.5.5	a/w 1.5-2 y			0.0%	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	15,278.1	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	15,278.1	0.0	100.0%	0.0%
OG.3.6.1	o/w [if relevant, please specify]		0.0		
OG.3.6.2	o/w [if relevant, please specify]		0.0		
OG.3.6.3	o/w [if relevant, please specify]		0.0		
OG.3.6.4	o/w [if relevant, please specify]		0.0		
OG.3.6.5	o/w [if relevant, please specify]		0.0		
OG.3.6.6	o/w [if relevant, please specify]		0.0		
OG.3.6.7	o/w [if relevant, please specify]		0.0		
OG.3.6.8	o/w [if relevant, please specify]		0.0		
OG.3.6.9	o/w [if relevant, please specify]		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	o/w [if relevant, please specify]		0.0		
OG.3.7.2	o/w [if relevant, please specify]		0.0		
OG.3.7.3	o/w [if relevant, please specify]		0.0		
OG.3.7.4	o/w [if relevant, please specify]		0.0		
OG.3.7.5	o/w [if relevant, please specify]		0.0		
OG.3.7.6	o/w [if relevant, please specify]		0.0		
OG.3.7.7	o/w [if relevant, please specify]		0.0		
OG.3.7.8	o/w [if relevant, please specify]		0.0		
OG.3.7.9	o/w [if relevant, please specify]		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	o/w EU gvts or quasi gvts		0.0%		
OG.3.9.2	o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi gvts		0.0%		
OG.3.9.3	o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi gvts		0.0%		
OG.3.9.4	o/w EU central banks		0.0%		
OG.3.9.5	o/w third-party countries Credit Quality Step 1 (CQS1) central banks		0.0%		
OG.3.9.6	o/w third-party countries Credit Quality Step 2 (CQS2) central banks		0.0%		
OG.3.9.7	o/w CQS1 credit institutions		0.0%		
OG.3.9.8	o/w CQS2 credit institutions		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	100.0%		
G.3.10.16	Total	91.5	100.0%		
OG.3.10.1	o/w [if relevant, please specify]		0.0%		
OG.3.10.2	o/w [if relevant, please specify]		0.0%		
OG.3.10.3	o/w [if relevant, please specify]		0.0%		
OG.3.10.4	o/w [if relevant, please specify]		0.0%		
OG.3.10.5	o/w [if relevant, please specify]		0.0%		
OG.3.10.6	o/w [if relevant, please specify]		0.0%		
OG.3.10.7	o/w [if relevant, please specify]		0.0%		

11. Liquid Assets		Nominal (mn)	% Cover Pool	% Covered Bonds
G.3.11.1	Substitute and other marketable assets	91.5	0.60%	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>a/w [if relevant, please specify]</i>			
OG.3.11.2	<i>a/w [if relevant, please specify]</i>			
OG.3.11.3	<i>a/w [if relevant, please specify]</i>			
OG.3.11.4	<i>a/w [if relevant, please specify]</i>			
OG.3.11.5	<i>a/w [if relevant, please specify]</i>			
OG.3.11.6	<i>a/w [if relevant, please specify]</i>			
OG.3.11.7	<i>a/w [if relevant, please specify]</i>			
12. Bond List				
G.3.12.1	Bond list	https://www.coveredbondlabel.com/issue/r/131/		
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	<i>NPV of Derivatives in the cover pool (mn)</i>			
OG.3.13.2	<i>Derivatives outside the cover pool [notional] (mn)</i>			
OG.3.13.3	<i>NPV of Derivatives outside the cover pool (mn)</i>			
OG.3.13.4				
OG.3.13.5				
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	
<p>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.</p>				
G.4.1.1	(i) Value of the cover pool outstanding covered bonds:	38		
G.4.1.2	(i) Value of covered bonds:	39		
G.4.1.3	(ii) Geographical distribution:	43 for Mortgage Assets	48 for Public Sector Assets	
G.4.1.4	(ii) Type of cover assets:	52		
G.4.1.5	(iii) Loan size:	166 for Residential Mortgage Assets	267 for Commercial Mortgage Assets	18 for Public Sector Assets
G.4.1.6	(ii) Interest rate risk - cover pool:	130 for Mortgage Assets	228	129 for Public Sector Assets
G.4.1.7	(ii) Currency risk - cover pool:	111		
G.4.1.8	(ii) Interest rate risk - covered bond:	163		
G.4.1.9	(iii) 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	166 for Public Sector Assets	
OG.4.1.1				
OG.4.1.2				
OG.4.1.3				
OG.4.1.4				
OG.4.1.5				
OG.4.1.6				
OG.4.1.7				
OG.4.1.8				
OG.4.1.9				
OG.4.1.10				

5. References to Capital Requirements Regulation (CRR) 129(1)		
OG.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]
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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	15,278.1		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	15,278.1		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	226,174.0	0	226,174.00
OM.7.2.1	Number of borrowers	107,336.0	0	107,336.00
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	0.45%	0.00%	0.45%
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	15.84%	0.00%	15.8%	
M.7.5.2	Vlaams-Brabant	14.51%	0.00%	14.5%	
M.7.5.3	Oost-Vlaanderen	15.41%	0.00%	15.4%	
M.7.5.4	Brussels	8.52%	0.00%	8.5%	
M.7.5.5	West-Vlaanderen	10.86%	0.00%	10.9%	
M.7.5.6	Limburg	8.04%	0.00%	8.0%	
M.7.5.7	Liège	7.35%	0.00%	7.3%	
M.7.5.8	Hainaut	6.92%	0.00%	6.9%	
M.7.5.9	Brabant Wallon	5.21%	0.00%	5.2%	
M.7.5.10	Namur	4.29%	0.00%	4.3%	
M.7.5.11	Luxembourg	2.79%	0.00%	2.8%	
M.7.5.12	Other	0.26%	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	83.84%	0.00%	83.8%	
M.7.6.2	Floating rate	0.00%	0.00%	0.0%	
M.7.6.3	Other	16.16%	0.00%	16.2%	
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	4.68%	0.00%	4.7%	
M.7.7.2	Amortising	95.32%	0.00%	95.3%	
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 12months	4.57%	0.00%	4.6%	
M.7.8.2	≥ 12 - ≤ 24 months	11.11%	0.00%	11.1%	
M.7.8.3	≥ 24 - ≤ 36 months	29.85%	0.00%	29.8%	
M.7.8.4	≥ 36 - ≤ 60 months	15.72%	0.00%	15.7%	
M.7.8.5	≥ 60 months	38.75%	0.00%	38.7%	
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	0.04%	0.0%	0.04%	
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)	67.6			
By buckets (mn):					
M.7A.10.2	<=100K	7,155.8	177,654.0	46.8%	78.5%
M.7A.10.3	>100K and <=200K	5,344.6	39,172.0	35.0%	17.3%
M.7A.10.4	>200K and <=300K	1,613.2	6,752.0	10.6%	3.0%
M.7A.10.5	>300K and <=400K	540.9	1,582.0	3.5%	0.7%
M.7A.10.6	>400K	623.6	1,014.0	4.1%	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	15,278.1	226,174	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 (%)	58.9%			
	By LTV buckets (mn):				
M.7A.11.2	>0 - <=40 %	4,372.4	97,347.0	28.6%	43.0%
M.7A.11.3	>40 - <=50 %	1,601.4	25,407.0	10.5%	11.2%
M.7A.11.4	>50 - <=60 %	1,804.0	25,524.0	11.8%	11.3%
M.7A.11.5	>60 - <=70 %	1,969.4	24,625.0	12.9%	10.9%
M.7A.11.6	>70 - <=80 %	2,186.1	23,935.0	14.3%	10.6%
M.7A.11.7	>80 - <=90 %	2,043.3	18,693.0	13.4%	8.3%
M.7A.11.8	>90 - <=100 %	840.9	6,429.0	5.5%	2.8%
M.7A.11.9	>100%	460.5	4,214.0	3.0%	1.9%
M.7A.11.10	Total	15,278.1	226,174	100.0%	100.0%
OM.7A.11.1	<i>o/w >100 - <=110 %</i>			0.0%	0.0%
OM.7A.11.2	<i>o/w >110 - <=120 %</i>			0.0%	0.0%
OM.7A.11.3	<i>o/w >120 - <=130 %</i>			0.0%	0.0%
OM.7A.11.4	<i>o/w >130 - <=140 %</i>			0.0%	0.0%
OM.7A.11.5	<i>o/w >140 - <=150 %</i>			0.0%	0.0%
OM.7A.11.6	<i>o/w >150 %</i>			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 (%)	53.5%			
	By LTV buckets (mn):				
M.7A.12.2	>0 - <=40 %	5,221.7	113,218.0	34.2%	50.1%
M.7A.12.3	>40 - <=50 %	1,703.6	24,620.0	11.2%	10.9%
M.7A.12.4	>50 - <=60 %	1,813.4	23,333.0	11.9%	10.3%
M.7A.12.5	>60 - <=70 %	1,871.6	21,537.0	12.3%	9.5%
M.7A.12.6	>70 - <=80 %	1,843.5	18,861.0	12.1%	8.3%
M.7A.12.7	>80 - <=90 %	1,616.7	13,723.0	10.6%	6.1%
M.7A.12.8	>90 - <=100 %	747.5	5,401.0	4.9%	2.4%
M.7A.12.9	>100%	460.3	5,481.0	3.0%	2.4%
M.7A.12.10	Total	15,278.1	226,174	100.0%	100.0%
OM.7A.12.1	<i>o/w >100 - <=110 %</i>			0.0%	0.0%
OM.7A.12.2	<i>o/w >110 - <=120 %</i>			0.0%	0.0%
OM.7A.12.3	<i>o/w >120 - <=130 %</i>			0.0%	0.0%
OM.7A.12.4	<i>o/w >130 - <=140 %</i>			0.0%	0.0%
OM.7A.12.5	<i>o/w >140 - <=150 %</i>			0.0%	0.0%
OM.7A.12.6	<i>o/w >150 %</i>			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	<i>o/w Private rental</i>				
OM.7A.13.2	<i>o/w Multi-family housing</i>				
OM.7A.13.3	<i>o/w Buildings under construction</i>				
OM.7A.13.4	<i>o/w Buildings land</i>				
OM.7A.13.5	<i>o/w [if relevant, please specify]</i>				
OM.7A.13.6	<i>o/w [if relevant, please specify]</i>				
OM.7A.13.7	<i>o/w [if relevant, please specify]</i>				
OM.7A.13.8	<i>o/w [if relevant, please specify]</i>				
OM.7A.13.9	<i>o/w [if relevant, please specify]</i>				
OM.7A.13.10	<i>o/w [if relevant, please specify]</i>				
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	Multifamily 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	Existing property				
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	Hotel/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		
2. Glossary - ESG items (optional)		Definition
HG.2.1	Sustainability - strategy pursued in the cover pool	[For completion]
HG.2.2	Subsidised Housing (definitions of affordable, social housing)	[For completion]
HG.2.3	New Property and Existing Property	[For completion]
OHG.2.1		
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		
3. Reason for No Data		Value
HG.3.1	Not applicable for the jurisdiction	ND1
HG.3.2	Not relevant for the issuer and/or CB programme at the present time	ND2
HG.3.3	Not available at the present time	ND3
OHG.3.1		
OHG.3.2		
OHG.3.3		
4. Glossary - Extra national and/or Issuer Items		Definition
HG.4.1	Other definitions deemed relevant	[For completion]
OHG.4.1		
OHG.4.2		
OHG.4.3		
OHG.4.4		
OHG.4.5		



EUR 10 Billion Mortgage Pandbrieven Programme

Reporting Date

Reporting Date 31/08/2022

Contact Details:

Head of ALM Treasury

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Asset Based Funding

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Asset Based Solutions (cover pool and management)

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

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<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	3.49	25/02/2027
BD@155375	BE6312092115	2,500,000,000	25/02/2019	25/02/2029	EUR	Fixed	0.85 %	NACT	25/02/2023	6.49	25/02/2030
BD@167469	BE0002700814	2,500,000,000	20/05/2020	20/05/2027	EUR	Fixed	0.01 %	NACT	20/05/2023	4.72	20/05/2028
BD@167470	BE0002701820	2,500,000,000	20/05/2020	20/05/2030	EUR	Fixed	0.07 %	NACT	20/05/2023	7.72	20/05/2031
BD@178945	BE0002762434	1,500,000,000	10/12/2020	10/12/2027	EUR	Fixed	0.01 %	NACT	10/12/2022	5.28	10/12/2028
		11,500,000,000									

Totals

Total Outstanding (in EUR): 11,500,000,000
Current Weighted Average 0.31 %
Weighted Average Rema 5.56

* At Reporting Date until Maturity Date



Ratings

1. BNP Paribas Fortis Bank Senior Unsecured Ratings

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

2. BNP Paribas Fortis Mortgage Pandbrieven Ratings

Rating Agency	Long Term Rating	Outlook
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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	15,278,113,399 (II)
Nominal Balance Public Finance Exposures	91,500,000 (III)
Nominal Balance Financial Institution Exposures	640,218,662 (IV)
Nominal OC Level [(II)+(III)+(IV)]/(I)-1	39.22%

2. Residential Mortgage Loans Cover Test

Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	12,201,694,302 (V)
Ratio Value of Resid. Mortgage Loans / Mortgage Pandbrieven Issued (V) / (I)	106.10% Limit
> > > Cover Test Royal Decree Art 5 Paraf 1	Passed 85%

3. Total Asset Cover Test

Value of Public Finance Exposures (definition Royal Decree)	92,247,147 (VI)
Value of Financial Institution Exposures (definition Royal Decree)	640,218,662 (VII)
Principal Used for covering Interest in the 'Interest and Principal Coverage Test'	0 (VIIbis)
Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	12,201,694,302
Ratio Value All Cover Assets / Mortgage Pandbrieven Issued [V+VI+VII+VIIbis]/I	112.47% Limit
> > > Cover Test Royal Decree Art 5 Paraf 2	Passed 105%

4. Interest and Principal Coverage Test

Interest Proceeds Cover Assets	1,971,049,250 (VIII)
Total Interest Proceeds Residential Mortgage Loans	1,971,049,250
Total Interest Proceeds Public Finance Exposures	0
Total Interest Proceeds Financial Institution Exposures	0
Impact Derivatives	0
Principal Proceeds Cover Assets	12,934,160,110 (IX)
Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	12,201,694,302
Total Principal Proceeds Public Finance Exposures	92,247,147
Total Principal Proceeds Financial Institution Exposures	640,218,662
Impact Derivatives	0
Interest Requirement Covered Bonds	214,900,000 (X)
Costs, Fees and expenses Covered Bonds	87,267,695 (XI)
Principal Requirement Covered Bonds	11,500,000,000 (XII)
Total Surplus (+) / Deficit (-) (VIII)+(IX)-(X)-(XI)-(XII)	3,103,041,665
> > > Cover Test Royal Decree Art 5 paraf 3	Passed

5. Liquidity Tests

Cumulative Cash Inflow Next 180 Days	1,441,521,291 (XIII)
Cumulative Cash Outflow Next 180 Days	-41,747,340 (XIV)
Liquidity Surplus (+) / Deficit (-) (XIII)+(XIV)	1,399,773,951
> > > Liquidity Test Royal Decree Art 7 paraf 1	Passed
MtM Liquid Bonds	81,271,533 (XV)
Interest Payable on Mortgage Pandbrieven next 3 months	0 (XVI)
Excess Coverage Interest Mortgage Pandbrieven by Liquid Bonds (XV)-(XVI)	81,271,533 (XVII)

Cover Pool Summary

Portfolio Cut-off D 31/08/2022

(All Amounts are in Euro)

1. Residential Mortgage Loans

See Stratification Tables Mortgages for more details

Outstanding Balance of Residential Mortgage Loans at the Cut-off Date	15,278,113,399
Principal Redemptions between Cut-off Date and Maturity	15,278,113,399
Interest Payments between Cut-off Date and Maturity Date	1,971,049,250
Number of borrowers	107,336
Number of loans	226,174
Average Outstanding Balance per borrower	142,339
Average Outstanding Balance per loan	67,550
Weighted average Current Loan to Current Value	53.53%
Weighted average Current Loan to Original Value	58.87%
Weighted average seasoning (in Years)	4.09
Weighted average remaining maturity (in years, at 0% CPR)	14.77
Weighted average initial maturity (in years, at 0% CPR)	18.87
Percentage of Fixed Rate Loans	83.84%
Percentage of Variable Rate Loans	16.16%
Weighted average interest rate	1.66%
Weighted average interest rate Fixed Rate Loans	1.68%
Weighted average interest rate Variable Rate Loans	1.51%
Weighted Remaining average life (in years, at 0% CPR)	7.69
Weighted Remaining average life to interest reset (in years, at 0% CPR)	6.65

2. Registered Cash

Registered Cash Proceeds under the Residential Mortgage Loans	640,218,662
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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 22/06/2027	BGB 0.8 22/06/2027	BGB 0.8 22/06/2027	BGB 0.8 22/06/2027	BGB 0 22/10/2027	BGB 0 22/10/2027
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

5. Prepayments Last Calendar Month

46,046,968	EUR
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Stratification Tables

Portfolio Cut-off Date 31/08/2022

1. Geographic distribution

	In EUR	In %	In number of loans	In %
Antwerpen	2,420,474,846.77	15.84 %	34,774	15.37 %
Oost-Vlaanderen	2,354,944,475.20	15.41 %	36,560	16.16 %
Vlaams-Brabant	2,216,464,062.08	14.51 %	31,214	13.80 %
West-Vlaanderen	1,659,912,697.68	10.86 %	27,839	12.31 %
Brussels	1,301,635,871.98	8.52 %	12,594	5.57 %
Limburg	1,227,661,767.56	8.04 %	21,082	9.32 %
Liège	1,122,452,735.35	7.35 %	17,530	7.75 %
Hainaut	1,057,316,950.64	6.92 %	17,387	7.69 %
Brabant Wallon	796,685,709.65	5.21 %	9,697	4.29 %
Namur	655,012,063.29	4.29 %	10,456	4.62 %
Luxembourg	425,801,930.92	2.79 %	6,331	2.80 %
Other	39,750,288.28	0.26 %	710	0.31 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

2. Seasoning

In Years	In EUR	In %	In number of loans	In %
<=1	698,786,171.74	4.57 %	6,097	2.70 %
>1 and <=2	1,697,408,911.00	11.11 %	16,742	7.40 %
>2 and <=3	4,560,108,873.95	29.85 %	52,086	23.03 %
>3 and <=4	2,390,755,403.67	15.65 %	32,564	14.40 %
>4 and <=5	1,632,939,725.55	10.69 %	23,888	10.56 %
>5 and <=6	1,529,011,821.88	10.01 %	25,731	11.38 %
>6 and <=7	1,172,067,994.03	7.67 %	24,184	10.69 %
>7 and <=8	715,898,787.41	4.69 %	16,829	7.44 %
>8 and <=9	73,385,772.72	0.48 %	2,027	0.90 %
>9 and <=10	70,663,224.32	0.46 %	2,153	0.95 %
>10 and <=11	65,188,351.01	0.43 %	2,762	1.22 %
>11 and <=12	198,183,214.66	1.30 %	5,831	2.58 %
>12 and <=13	263,034,777.05	1.72 %	6,223	2.75 %
>13 and <=14	65,595,598.22	0.43 %	2,172	0.96 %
>14 and <=15	17,952,752.91	0.12 %	486	0.21 %
>15 and <=16	13,567,304.59	0.09 %	379	0.17 %
>16 and <=17	38,096,630.00	0.25 %	1,320	0.58 %
>17 and <=18	51,288,396.73	0.34 %	2,472	1.09 %
>18 and <=19	16,530,946.45	0.11 %	1,594	0.70 %
>19 and <=20	4,868,849.01	0.03 %	398	0.18 %
>20 and <=21	578,416.51	0.00 %	41	0.02 %
>21 and <=22	463,384.83	0.00 %	33	0.01 %
>22 and <=23	734,897.76	0.00 %	59	0.03 %
>23 and <=24	608,574.01	0.00 %	66	0.03 %
>24 and <=25	109,978.43	0.00 %	17	0.01 %
>29 and <=30	43,983.92	0.00 %	5	0.00 %
>32 and <=33	49,876.17	0.00 %	4	0.00 %
>25 and <=26	167,642.04	0.00 %	9	0.00 %
>26 and <=27	23,138.83	0.00 %	2	0.00 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

3. Remaining term to maturity

In Years	In EUR	In %	In number of loans	In %
<0	438,636.00	0.00 %	1,158	0.51 %
<=1	116,470,010.38	0.76 %	4,631	2.05 %
>1 and <=2	148,852,562.03	0.97 %	4,891	2.16 %
>2 and <=3	255,154,783.67	1.67 %	9,202	4.07 %
>3 and <=4	281,591,904.55	1.84 %	9,661	4.27 %
>4 and <=5	304,580,958.86	1.99 %	8,974	3.97 %
>5 and <=6	352,080,806.01	2.30 %	9,964	4.41 %
>6 and <=7	473,230,634.15	3.10 %	11,949	5.28 %
>7 and <=8	598,415,834.41	3.92 %	13,375	5.91 %
>8 and <=9	469,786,111.40	3.07 %	9,885	4.37 %
>9 and <=10	526,349,970.68	3.45 %	9,569	4.23 %
>10 and <=11	615,667,015.16	4.03 %	10,138	4.48 %
>11 and <=12	644,583,988.98	4.22 %	9,832	4.35 %
>12 and <=13	907,539,723.62	5.94 %	13,092	5.79 %
>13 and <=14	645,848,859.08	4.23 %	8,966	3.96 %
>14 and <=15	707,284,007.77	4.63 %	9,022	3.99 %
>15 and <=16	845,749,459.01	5.54 %	10,185	4.50 %
>16 and <=17	844,260,758.32	5.53 %	9,948	4.40 %
>17 and <=18	1,559,621,909.30	10.21 %	17,160	7.59 %
>18 and <=19	835,068,600.30	5.47 %	8,786	3.88 %
>19 and <=20	688,856,818.16	4.51 %	7,149	3.16 %
>20 and <=21	484,040,867.90	3.17 %	4,909	2.17 %
>21 and <=22	647,828,071.82	4.24 %	6,034	2.67 %
>22 and <=23	1,437,022,353.75	9.41 %	11,597	5.13 %
>23 and <=24	647,549,654.41	4.24 %	4,470	1.98 %
>24 and <=25	215,095,014.30	1.41 %	1,410	0.62 %
>25 and <=26	9,211,806.45	0.06 %	85	0.04 %
>26 and <=27	6,063,717.19	0.04 %	48	0.02 %
>27 and <=28	6,358,324.74	0.04 %	51	0.02 %
>28 and <=29	1,837,406.67	0.01 %	18	0.01 %
>29 and <=30	1,672,830.33	0.01 %	15	0.01 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

4. Original term to maturity

In Years	In EUR	In %	In number of loans	In %
<=1	167,000.00	0.00 %	14	0.01 %
>1 and <=2	22,647,297.06	0.15 %	205	0.09 %
>2 and <=3	33,526,868.15	0.22 %	351	0.16 %
>3 and <=4	17,362,257.00	0.11 %	321	0.14 %
>4 and <=5	327,308,887.47	2.14 %	2,421	1.07 %
>5 and <=6	22,090,015.62	0.14 %	806	0.36 %
>6 and <=7	49,367,424.89	0.32 %	1,617	0.71 %
>7 and <=8	68,094,669.17	0.45 %	2,487	1.10 %
>8 and <=9	92,992,583.59	0.61 %	3,002	1.33 %
>9 and <=10	1,144,204,559.74	7.49 %	32,824	14.51 %
>10 and <=11	134,016,108.84	0.88 %	5,361	2.37 %
>11 and <=12	221,367,137.86	1.45 %	4,753	2.10 %
>12 and <=13	683,694,981.96	4.47 %	13,752	6.08 %
>13 and <=14	133,314,977.27	0.87 %	2,730	1.21 %
>14 and <=15	1,787,212,941.63	11.70 %	30,797	13.62 %
>15 and <=16	177,476,011.02	1.16 %	2,989	1.32 %
>16 and <=17	248,292,903.38	1.63 %	3,757	1.66 %
>17 and <=18	886,368,428.37	5.80 %	12,542	5.55 %
>18 and <=19	220,122,446.22	1.44 %	4,960	2.19 %
>19 and <=20	3,673,734,411.20	24.05 %	46,130	20.40 %
>20 and <=21	310,902,020.39	2.03 %	4,320	1.91 %
>21 and <=22	161,630,017.80	1.06 %	2,328	1.03 %
>22 and <=23	191,990,584.48	1.26 %	2,560	1.13 %
>23 and <=24	126,269,299.36	0.83 %	1,642	0.73 %
>24 and <=25	3,811,199,828.29	24.95 %	35,368	15.64 %
>25 and <=26	442,353,526.10	2.90 %	4,337	1.92 %
>26 and <=27	31,145,990.65	0.20 %	331	0.15 %
>27 and <=28	14,718,638.32	0.10 %	164	0.07 %
>28 and <=29	12,858,859.69	0.08 %	140	0.06 %
>29 and <=30	199,360,270.94	1.30 %	2,761	1.22 %
>30 and <=31	28,868,830.53	0.19 %	354	0.16 %
>33 and <=34	25,086.82	0.00 %	1	0.00 %
>34 and <=35	343,956.06	0.00 %	5	0.00 %
>35 and <=36	103,529.18	0.00 %	2	0.00 %
>36 and <=37	111,752.01	0.00 %	1	0.00 %
>39 and <=40	428,367.87	0.00 %	5	0.00 %
>32 and <=33	277,373.39	0.00 %	3	0.00 %
>31 and <=32	2,071,011.90	0.01 %	28	0.01 %
>40 and <=41	88,770.75	0.00 %	4	0.00 %
>37 and <=38	3,774.43	0.00 %	1	0.00 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

5. Origination Year

Year	In EUR	In %	In number of loans	In %
1990	49,876.17	0.00 %	4	0.00 %
1992	1,762.35	0.00 %	1	0.00 %
1993	42,221.57	0.00 %	4	0.00 %
1996	40,238.59	0.00 %	3	0.00 %
1997	157,492.04	0.00 %	11	0.00 %
1998	131,103.16	0.00 %	18	0.01 %
1999	988,825.82	0.01 %	97	0.04 %
2000	546,314.85	0.00 %	40	0.02 %
2001	325,053.80	0.00 %	26	0.01 %
2002	1,696,038.73	0.01 %	117	0.05 %
2003	8,549,118.65	0.06 %	837	0.37 %
2004	24,148,026.41	0.16 %	1,811	0.80 %
2005	61,321,388.81	0.40 %	2,526	1.12 %
2006	20,008,333.53	0.13 %	684	0.30 %
2007	16,210,004.73	0.11 %	362	0.16 %
2008	18,085,604.49	0.12 %	602	0.27 %
2009	147,146,473.20	0.96 %	3,832	1.69 %
2010	258,039,231.65	1.69 %	6,520	2.88 %
2011	154,055,865.97	1.01 %	5,568	2.46 %
2012	43,882,362.84	0.29 %	1,434	0.63 %
2013	75,007,200.43	0.49 %	2,173	0.96 %
2014	193,018,031.76	1.26 %	4,838	2.14 %
2015	778,574,866.29	5.10 %	17,584	7.77 %
2016	1,670,236,732.16	10.93 %	32,457	14.35 %
2017	1,225,118,819.63	8.02 %	19,279	8.52 %
2018	2,023,394,796.94	13.24 %	28,748	12.71 %
2019	4,163,811,738.02	27.25 %	51,192	22.63 %
2020	2,610,435,510.94	17.09 %	28,572	12.63 %
2021	1,519,205,419.97	9.94 %	14,524	6.42 %
2022	263,884,945.90	1.73 %	2,310	1.02 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

6. Outstanding Loan Balance by Borrower

In EUR * 1000	In EUR	In %	In number of Borrowers	In %
<=100	2,266,948,808.06	14.84 %	47,646	44.39 %
>100 and <=200	5,013,529,293.03	32.82 %	34,324	31.98 %
>200 and <=300	4,042,276,432.97	26.46 %	16,673	15.53 %
>300 and <=400	1,771,532,279.70	11.60 %	5,216	4.86 %
>400	2,183,826,585.64	14.29 %	3,477	3.24 %
	15,278,113,399.40	100.00 %	107,336	100.00 %

7. Interest Rate

	In EUR	In %	In number of loans	In %
0 - 0.5%	56,574,755.21	0.37 %	1,480	0.65 %
0.5 - 1%	763,658,493.39	5.00 %	10,619	4.70 %
1 - 1.5%	4,959,215,558.98	32.46 %	60,866	26.91 %
1.5 - 2%	7,427,849,790.94	48.62 %	106,859	47.25 %
2 - 2.5%	1,276,958,708.55	8.36 %	24,845	10.98 %
2.5 - 3%	570,247,697.15	3.73 %	13,211	5.84 %
3 - 3.5%	137,234,064.05	0.90 %	4,301	1.90 %
3.5 - 4%	51,565,929.92	0.34 %	2,031	0.90 %
4 - 4.5%	20,939,401.40	0.14 %	1,017	0.45 %
4.5 - 5%	8,447,930.26	0.06 %	540	0.24 %
5 - 5.5%	4,224,624.48	0.03 %	267	0.12 %
5.5 - 6%	956,569.57	0.01 %	95	0.04 %
6 - 6.5%	129,708.68	0.00 %	29	0.01 %
6.5 - 7%	40,324.72	0.00 %	10	0.00 %
8 - 8.5%	42,042.74	0.00 %	2	0.00 %
7.5 - 8%	25,086.82	0.00 %	1	0.00 %
7 - 7.5%	2,712.54	0.00 %	1	0.00 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

8. Interest Rate Type

	In EUR	In %	In number of loans	In %
Fixed	12,808,539,263.79	83.84 %	187,451	82.88 %
Variable	29,337,645.63	0.19 %	1,827	0.81 %
Variable With Cap	2,440,236,489.98	15.97 %	36,896	16.31 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

9. Next Reset Date

	In EUR	In %	In number of loans	In %
2022	322,258,078.79	2.11 %	6,815	3.01 %
2023	810,713,870.64	5.31 %	15,165	6.71 %
2024	247,583,683.86	1.62 %	2,856	1.26 %
2025	114,907,615.59	0.75 %	1,619	0.72 %
2026	178,102,353.74	1.17 %	2,233	0.99 %
2027	146,848,541.27	0.96 %	1,692	0.75 %
2028	41,897,674.62	0.27 %	503	0.22 %
2029	91,972,664.98	0.60 %	860	0.38 %
2030	9,789,548.81	0.06 %	106	0.05 %
2031	61,752,099.09	0.40 %	390	0.17 %
2032	15,329,866.36	0.10 %	95	0.04 %
2033	77,311,275.42	0.51 %	1,020	0.45 %
2034	255,978,048.80	1.68 %	2,735	1.21 %
2035	23,131,400.94	0.15 %	205	0.09 %
2036	15,504,174.00	0.10 %	96	0.04 %
2037	412,807.06	0.00 %	4	0.00 %
Fixed To Maturity	12,864,619,695.43	84.20 %	189,780	83.91 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

10. Interest Payment Frequency

	In EUR	In %	In number of loans	In %
Monthly	15,278,019,539.31	100.00 %	226,165	100.00 %
Twice A Year	93,860.09	0.00 %	9	0.00 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

11. Repayment Type

	In EUR	In %	In number of loans	In %
Annuity	14,425,932,926.92	94.42 %	218,110	96.43 %
Interest only	714,658,398.16	4.68 %	4,619	2.04 %
Linear	137,522,074.32	0.90 %	3,445	1.52 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

12. Current Loan to Current Value (LTV)

	In EUR	In %	In number of loans	In %
0-10%	1,126,868,807.71	7.38 %	33,138	14.65 %
11-20%	1,194,637,957.95	7.82 %	28,236	12.48 %
21-30%	1,379,568,136.69	9.03 %	26,772	11.84 %
31-40%	1,520,593,178.16	9.95 %	25,072	11.09 %
41-50%	1,703,550,812.05	11.15 %	24,620	10.89 %
51-60%	1,813,426,701.50	11.87 %	23,333	10.32 %
61-70%	1,871,578,413.33	12.25 %	21,537	9.52 %
71-80%	1,843,479,456.52	12.07 %	18,861	8.34 %
81-90%	1,616,675,760.96	10.58 %	13,723	6.07 %
91-100%	747,471,711.76	4.89 %	5,401	2.39 %
101-110%	69,040,564.88	0.45 %	670	0.30 %
111-120%	54,394,408.96	0.36 %	504	0.22 %
>120%	336,827,488.93	2.20 %	4,307	1.90 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

13. Current Loan to Original Value (LTOV)

	In EUR	In %	In number of loans	In %
0-10%	992,268,532.47	6.49 %	25,162	11.13 %
11-20%	916,387,073.87	6.00 %	23,403	10.35 %
21-30%	1,108,206,850.75	7.25 %	23,944	10.59 %
31-40%	1,355,552,496.20	8.87 %	24,838	10.98 %
41-50%	1,601,416,130.17	10.48 %	25,407	11.23 %
51-60%	1,804,011,434.54	11.81 %	25,524	11.29 %
61-70%	1,969,430,947.15	12.89 %	24,625	10.89 %
71-80%	2,186,121,457.12	14.31 %	23,935	10.58 %
81-90%	2,043,318,239.92	13.37 %	18,693	8.26 %
91-100%	840,860,298.45	5.50 %	6,429	2.84 %
101-110%	81,210,479.78	0.53 %	832	0.37 %
111-120%	70,214,344.80	0.46 %	775	0.34 %
>120%	309,115,114.18	2.02 %	2,607	1.15 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

14. Loan to Mortgage Inscription Ratio (LTM)

	In EUR	In %	In number of loans	In %
1-20%	111,745,332.55	0.73 %	11,151	4.93 %
21-40%	390,669,657.58	2.56 %	15,717	6.95 %
41-60%	800,047,906.89	5.24 %	20,523	9.07 %
61-80%	1,673,484,067.75	10.95 %	29,391	12.99 %
81-100%	2,622,199,049.66	17.16 %	32,821	14.51 %
101-120%	765,101,004.54	5.01 %	14,726	6.51 %
121-140%	753,695,632.23	4.93 %	13,102	5.79 %
141-160%	806,888,737.13	5.28 %	12,661	5.60 %
161-180%	898,439,568.39	5.88 %	12,606	5.57 %
181-200%	1,042,195,044.95	6.82 %	11,678	5.16 %
201-300%	2,610,635,923.30	17.09 %	29,401	13.00 %
301-400%	1,128,803,756.68	7.39 %	10,509	4.65 %
401-500%	471,551,431.64	3.09 %	4,136	1.83 %
>500%	1,202,656,286.11	7.87 %	7,752	3.43 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

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

In Years	In EUR	In %	In number of loans	In %
>=0 and <=1	321,416,243.57	2.10 %	12,120	5.36 %
>1 and <=2	502,026,268.22	3.29 %	17,438	7.71 %
>2 and <=3	646,476,007.51	4.23 %	18,873	8.34 %
>3 and <=4	1,029,559,274.43	6.74 %	24,520	10.84 %
>4 and <=5	933,529,102.48	6.11 %	18,621	8.23 %
>5 and <=6	1,120,095,638.92	7.33 %	18,080	7.99 %
>6 and <=7	1,432,283,426.45	9.37 %	20,748	9.17 %
>7 and <=8	1,379,840,674.22	9.03 %	17,661	7.81 %
>8 and <=9	2,074,092,705.51	13.58 %	23,699	10.48 %
>9 and <=10	1,823,070,754.27	11.93 %	19,586	8.66 %
>10 and <=11	971,566,014.33	6.36 %	10,240	4.53 %
>11 and <=12	1,931,304,310.59	12.64 %	16,687	7.38 %
>12 and <=13	1,067,983,926.85	6.99 %	7,494	3.31 %
>13 and <=14	29,410,594.63	0.19 %	262	0.12 %
>14 and <=15	11,319,474.87	0.07 %	107	0.05 %
>15 and <=16	3,860,056.87	0.03 %	35	0.02 %
>16 and <=17	148,561.87	0.00 %	2	0.00 %
>17 and <=18	130,363.81	0.00 %	1	0.00 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

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

In Years	In EUR	In %	In number of loans	In %
Fixed To Maturity	12,864,619,695.43	84.20 %	189,780	83.91 %
>=0 and <=1	1,319,699,830.31	8.64 %	24,186	10.69 %
>1 and <=2	267,672,969.88	1.75 %	3,466	1.53 %
>2 and <=3	256,736,152.75	1.68 %	3,019	1.33 %
>3 and <=4	119,851,843.70	0.78 %	1,177	0.52 %
>4 and <=5	76,961,558.50	0.50 %	486	0.21 %
>5 and <=6	163,407,760.14	1.07 %	2,035	0.90 %
>7 and <=8	14,084,177.31	0.09 %	87	0.04 %
>6 and <=7	195,079,411.38	1.28 %	1,938	0.86 %
	15,278,113,399.40	100.00 %	226,174	100.00 %

17. Occupation Type (Based on Indexed Property Value)

	In EUR	In %	In number of Properties	In %
Owner-occupied	35,336,792,571.81	80.76 %	104,952	79.45 %
Other/No data	8,420,010,388.58	19.24 %	27,147	20.55 %
	43,756,802,960.39	100.00 %	132,099	100.00 %

18. IFRS9 Norms

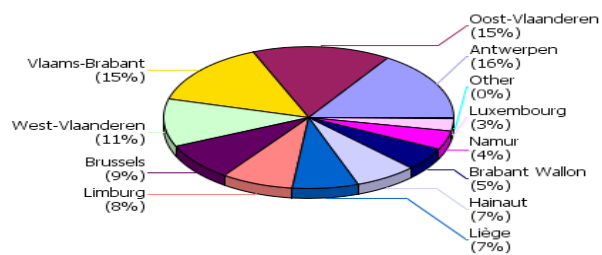
	In EUR	In %	In number of loans	In %
Phase 1	13,964,563,193.27	91.40 %	208,813	92.32 %
Phase 2	1,303,862,598.34	8.53 %	16,152	7.14 %
Phase 3	9,687,607.79	0.06 %	132	0.06 %
Other/No data	0.00	0.00 %	1,077	0.48 %
	15,278,113,399.40	100.00 %	226,174	100.00 %



Stratification Tables

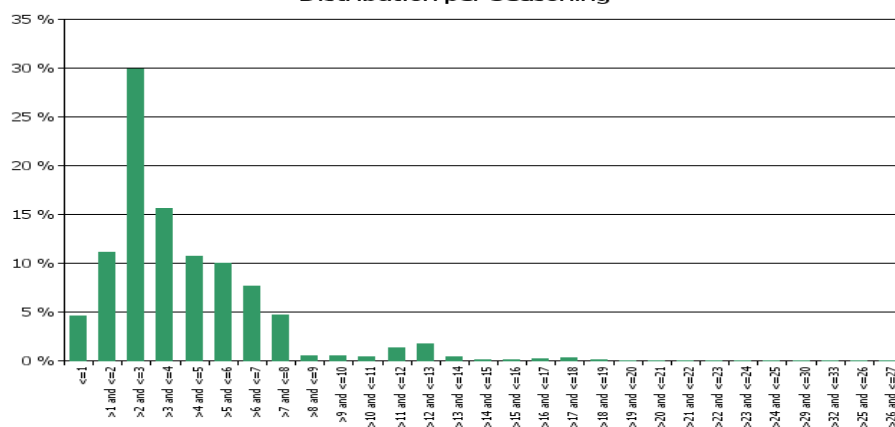
Portfolio Cut-off Date 31/08/2022

1. Geographic distribution



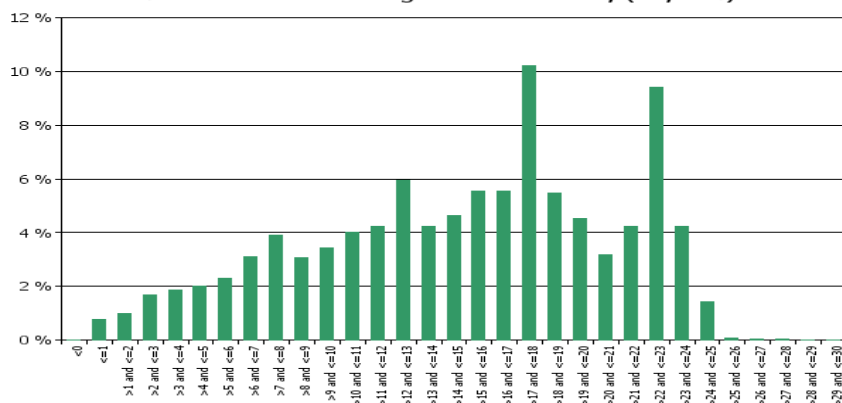
2. Seasoning

Distribution per Seasoning

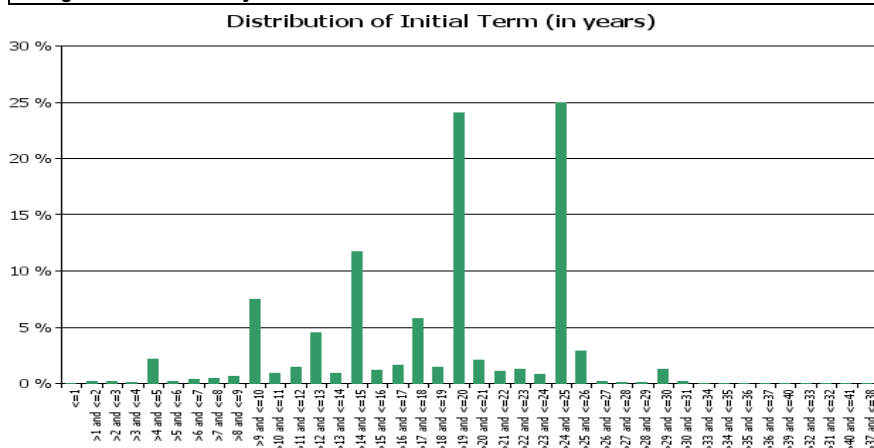


3. Remaining term to maturity

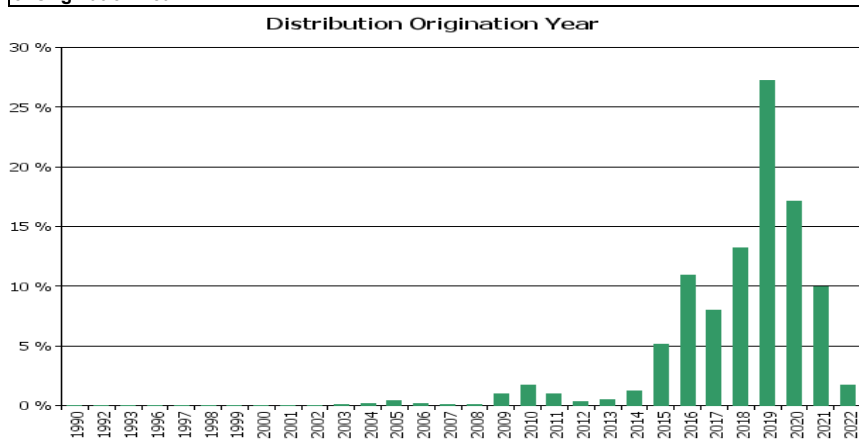
Distribution of Remaining Term to Maturity (in years)



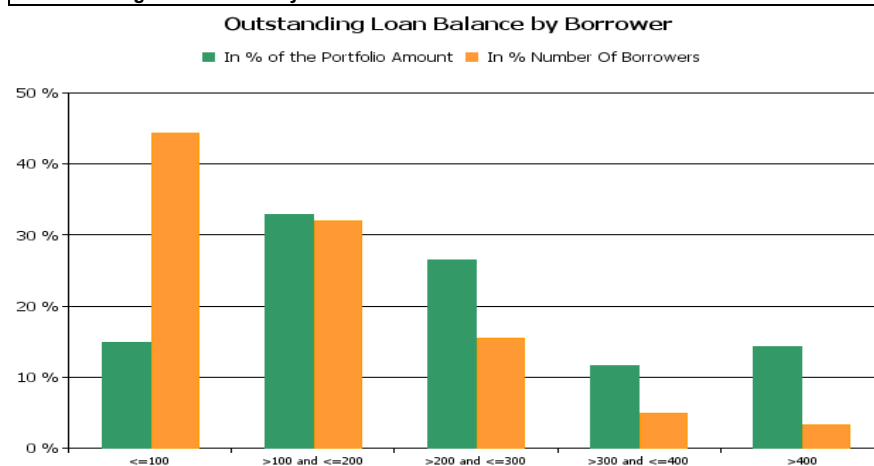
4. Original term to maturity



5. Origination Year

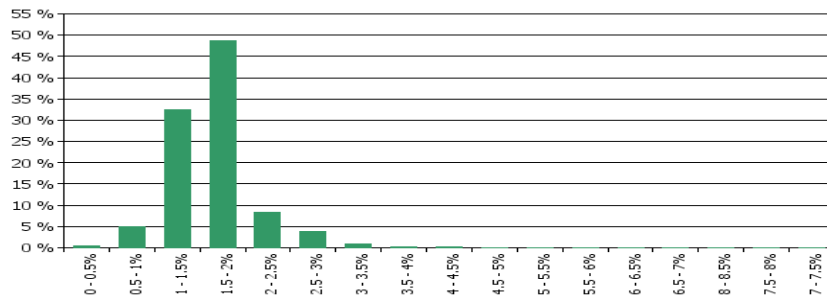


6. Outstanding Loan Balance by Borrower



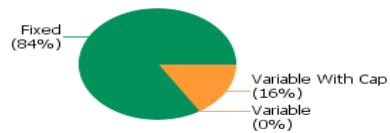
7. Interest Rate

Distribution per Interest Rate



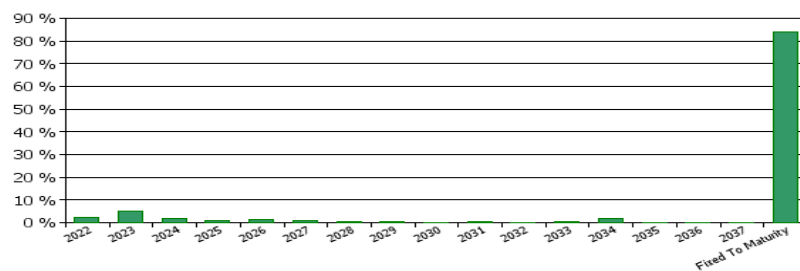
8. Interest Rate Type

Distribution per Interest Type



9. Next Reset Date

Next Reset Date



10. Interest Payment Frequency

Distribution per Interest Payment Frequency



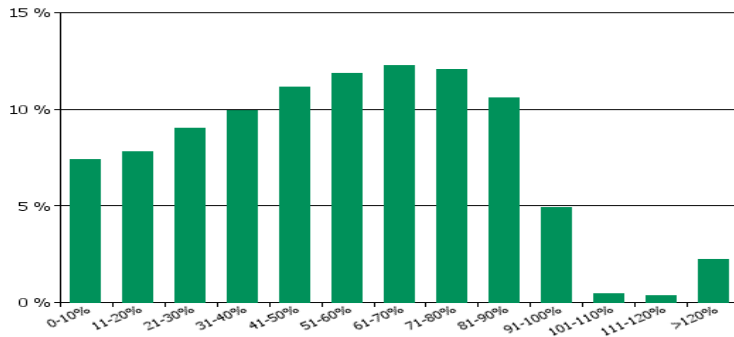
11. Repayment Type

Distribution per Repayment Type



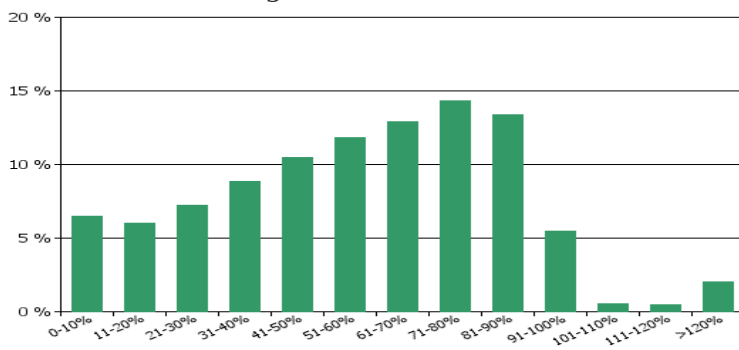
12. Current Loan to Current Value (LTV)

Current LTV Distribution



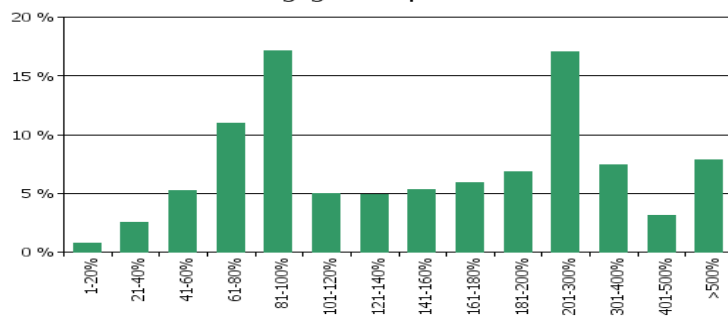
13. Current Loan to Original Value (LTOV)

Original LTV Distribution



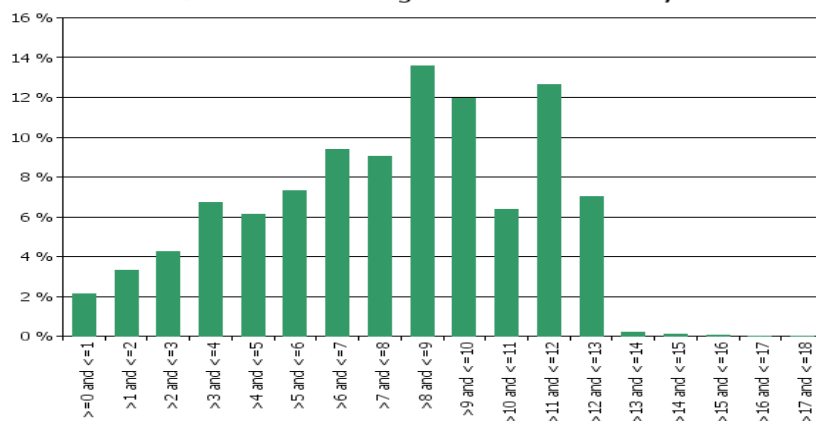
14. Loan to Mortgage Inscription Ratio (LTM)

Loan To Mortgage Inscription Distribution

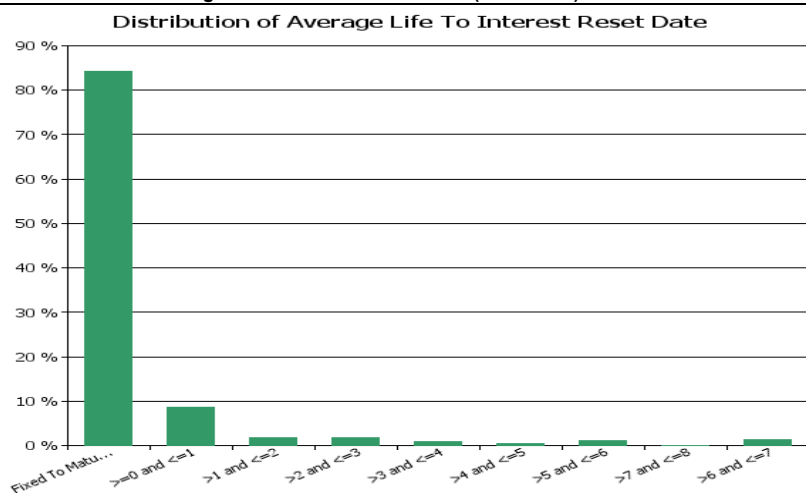


15. Distribution of Average Life to Final Maturity (at 0% CPR)

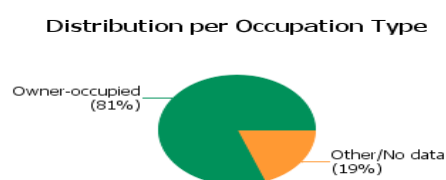
Distribution of Average Life to Final Maturity



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



17. Occupation Type (Based on Indexed Property Value)



18. IFRS9 Norms

Distribution per IFRS9 Norm





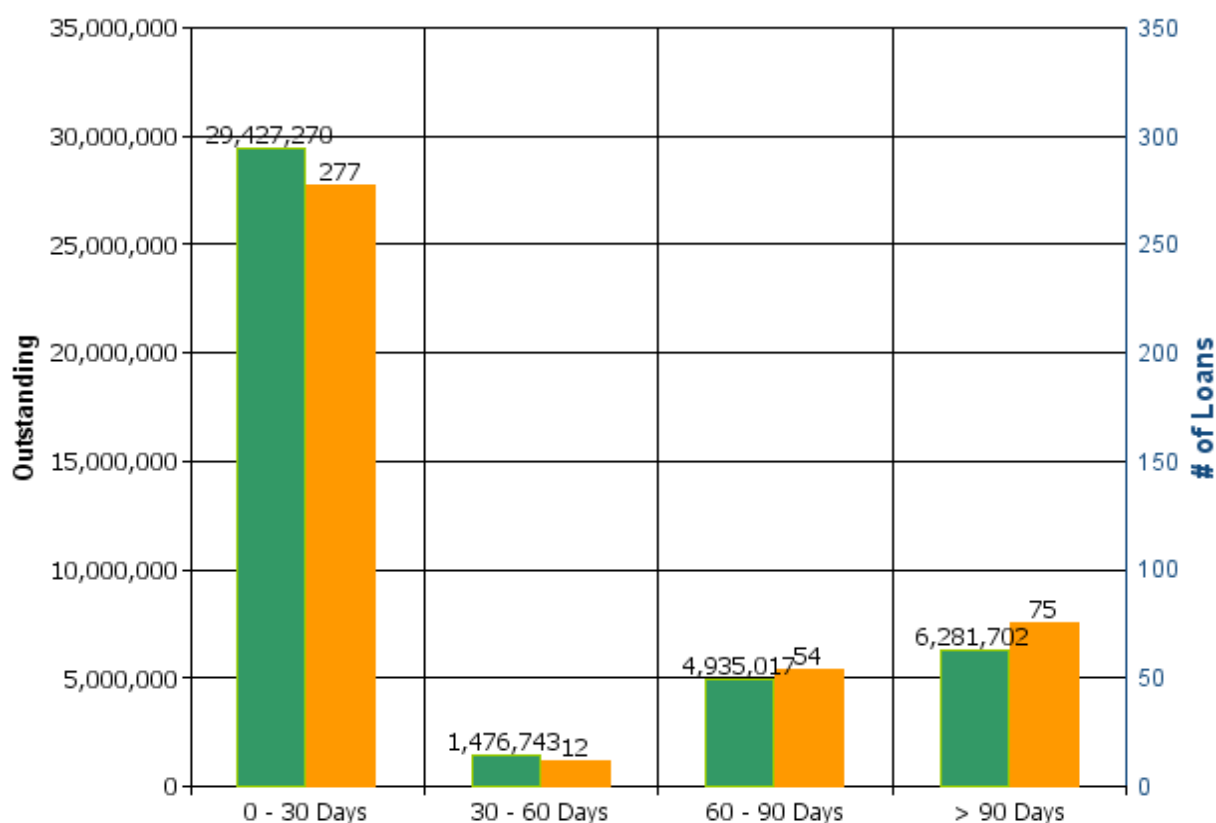
Cover Pool Performance

Portfolio Cut-off Date 31/08/2022

1. Delinquencies (at cut-off date)

	In EUR	In %	In number of loans	In %
Performing	15,235,992,666.97	99.72 %	225,756	99.82 %
0 - 30 Days	29,427,270.45	0.19 %	277	0.12 %
30 - 60 Days	1,476,742.83	0.01 %	12	0.01 %
60 - 90 Days	4,935,016.91	0.03 %	54	0.02 %
> 90 Days	6,281,702.24	0.04 %	75	0.03 %
Total	15,278,113,399.40	100.00 %	226,174	100.00 %

Delinquency Outstanding in Euro




Amortisation

Portfolio Cut-off D:

Aug/2022

TIME		LIABILITIES	COVER LOAN ASSETS			
Maturity	Month	Covered	CPR 0%	CPR 2%	CPR 5%	CPR 10%
01/09/2022	1	11,500,000,000	15,177,790,979	15,152,048,322	15,113,513,545	15,049,499,579
01/10/2022	2	11,500,000,000	15,081,077,170	15,030,786,349	14,955,659,258	14,831,267,394
01/11/2022	3	11,500,000,000	14,984,175,054	14,908,877,850	14,796,633,254	14,611,413,528
01/12/2022	4	11,500,000,000	14,882,310,378	14,783,219,883	14,635,809,799	14,393,359,175
01/01/2023	5	11,500,000,000	14,782,313,617	14,658,983,965	14,475,903,624	14,175,804,287
01/02/2023	6	11,500,000,000	14,681,632,731	14,534,449,682	14,316,422,244	13,960,248,340
01/03/2023	7	11,500,000,000	14,580,692,666	14,412,406,934	14,163,596,251	13,758,376,653
01/04/2023	8	11,500,000,000	14,483,949,939	14,292,498,460	14,010,036,581	13,551,567,894
01/05/2023	9	11,500,000,000	14,382,785,924	14,169,375,702	13,855,161,686	13,346,824,741
01/06/2023	10	11,500,000,000	14,281,605,655	14,045,833,487	13,699,429,789	13,140,910,879
01/07/2023	11	11,500,000,000	14,180,159,723	13,923,171,144	13,546,369,083	12,940,825,072
01/08/2023	12	11,500,000,000	14,082,005,074	13,803,344,094	13,395,630,200	12,742,622,929
01/09/2023	13	11,500,000,000	13,981,143,429	13,681,234,535	13,243,360,963	12,544,418,031
01/10/2023	14	11,500,000,000	13,883,003,019	13,562,900,491	13,096,500,719	12,354,456,831
01/11/2023	15	11,500,000,000	13,782,236,031	13,441,620,188	12,946,381,729	12,161,115,491
01/12/2023	16	11,500,000,000	13,679,941,875	13,319,954,731	12,797,622,777	11,972,101,575
01/01/2024	17	11,500,000,000	13,582,883,680	13,203,019,275	12,653,011,597	11,786,683,280
01/02/2024	18	11,500,000,000	13,481,995,500	13,082,725,606	12,505,843,062	11,600,248,736
01/03/2024	19	11,500,000,000	13,383,574,934	12,966,612,470	12,365,358,577	11,424,483,884
01/04/2024	20	11,500,000,000	13,285,226,907	12,849,497,730	12,222,510,760	11,244,675,381
01/05/2024	21	11,500,000,000	13,186,182,024	12,732,767,311	12,081,666,575	11,069,536,170
01/06/2024	22	11,500,000,000	13,079,630,613	12,608,458,522	11,933,288,233	10,887,278,382
01/07/2024	23	11,500,000,000	12,978,587,145	12,490,519,246	11,792,568,203	10,714,790,336
01/08/2024	24	11,500,000,000	12,882,223,468	12,376,751,835	11,655,440,178	10,545,339,835
01/09/2024	25	11,500,000,000	12,783,380,685	12,260,956,617	11,517,028,599	10,375,976,156
01/10/2024	26	11,500,000,000	12,677,257,316	12,139,212,092	11,374,605,841	10,205,656,795
01/11/2024	27	11,500,000,000	12,573,422,942	12,019,364,267	11,233,664,444	10,036,508,805
01/12/2024	28	11,500,000,000	12,467,295,669	11,898,351,439	11,093,191,481	9,870,378,700
01/01/2025	29	11,500,000,000	12,366,700,462	11,782,329,234	10,957,083,316	9,707,980,377
01/02/2025	30	11,500,000,000	12,264,800,846	11,665,425,703	10,820,778,191	9,546,606,904
01/03/2025	31	11,500,000,000	12,167,368,659	11,555,024,785	10,693,746,883	9,398,433,155
01/04/2025	32	11,500,000,000	12,073,046,521	11,446,003,320	10,565,911,759	9,246,750,843
01/05/2025	33	11,500,000,000	11,975,069,612	11,334,480,000	10,437,211,392	9,096,676,267
01/06/2025	34	11,500,000,000	11,874,855,978	11,220,563,916	10,306,036,019	8,944,303,661
01/07/2025	35	11,500,000,000	11,775,129,248	11,108,069,186	10,177,598,527	8,796,629,044
01/08/2025	36	11,500,000,000	11,681,048,921	11,000,628,922	10,053,524,654	8,652,586,100
01/09/2025	37	11,500,000,000	11,577,453,774	10,884,575,772	9,922,164,709	8,503,361,333
01/10/2025	38	11,500,000,000	11,485,357,132	10,780,266,958	9,802,891,775	8,366,705,708
01/11/2025	39	11,500,000,000	11,392,785,554	10,675,241,621	9,682,700,502	8,229,120,156
01/12/2025	40	11,500,000,000	11,288,436,565	10,560,102,849	9,554,692,189	8,087,041,818
01/01/2026	41	11,500,000,000	11,195,659,690	10,455,548,457	9,436,033,294	7,952,781,902
01/02/2026	42	9,000,000,000	11,103,866,475	10,352,235,426	9,319,033,615	7,820,906,714
01/03/2026	43	9,000,000,000	11,010,210,366	10,249,192,478	9,205,078,652	7,695,710,862
01/04/2026	44	9,000,000,000	10,919,326,278	10,147,350,336	9,090,433,663	7,567,674,783
01/05/2026	45	9,000,000,000	10,825,079,115	10,043,254,102	8,975,035,301	7,440,979,485
01/06/2026	46	9,000,000,000	10,730,143,844	9,938,290,673	8,858,649,164	7,313,378,717
01/07/2026	47	9,000,000,000	10,637,260,018	9,836,089,832	8,745,971,570	7,190,758,545
01/08/2026	48	9,000,000,000	10,544,296,165	9,733,590,831	8,632,821,351	7,067,666,005
01/09/2026	49	9,000,000,000	10,450,257,515	9,630,420,749	8,519,596,418	6,945,426,283
01/10/2026	50	9,000,000,000	10,359,895,923	9,531,477,392	8,411,312,145	6,829,040,956
01/11/2026	51	9,000,000,000	10,266,598,854	9,429,620,221	8,300,262,409	6,710,338,207
01/12/2026	52	9,000,000,000	10,171,464,891	9,326,907,580	8,189,644,715	6,593,769,053
01/01/2027	53	9,000,000,000	10,078,662,890	9,226,136,323	8,080,557,934	6,478,383,275
01/02/2027	54	9,000,000,000	9,989,569,585	9,129,069,294	7,975,209,080	6,366,840,746
01/03/2027	55	9,000,000,000	9,899,274,660	9,032,692,468	7,872,885,119	6,261,102,808
01/04/2027	56	9,000,000,000	9,810,178,587	8,936,213,633	7,768,985,763	6,152,305,119
01/05/2027	57	6,500,000,000	9,715,095,066	8,835,075,076	7,662,152,552	6,042,830,579
01/06/2027	58	6,500,000,000	9,629,992,217	8,742,827,401	7,562,868,477	5,939,266,203
01/07/2027	59	6,500,000,000	9,545,314,137	8,651,725,955	7,465,642,080	5,838,879,221
01/08/2027	60	6,500,000,000	9,460,170,867	8,560,010,327	7,367,714,557	5,737,883,659
01/09/2027	61	6,500,000,000	9,375,879,155	8,469,350,148	7,271,142,975	5,638,690,408
01/10/2027	62	6,500,000,000	9,290,576,346	8,378,519,871	7,175,458,673	5,541,678,375

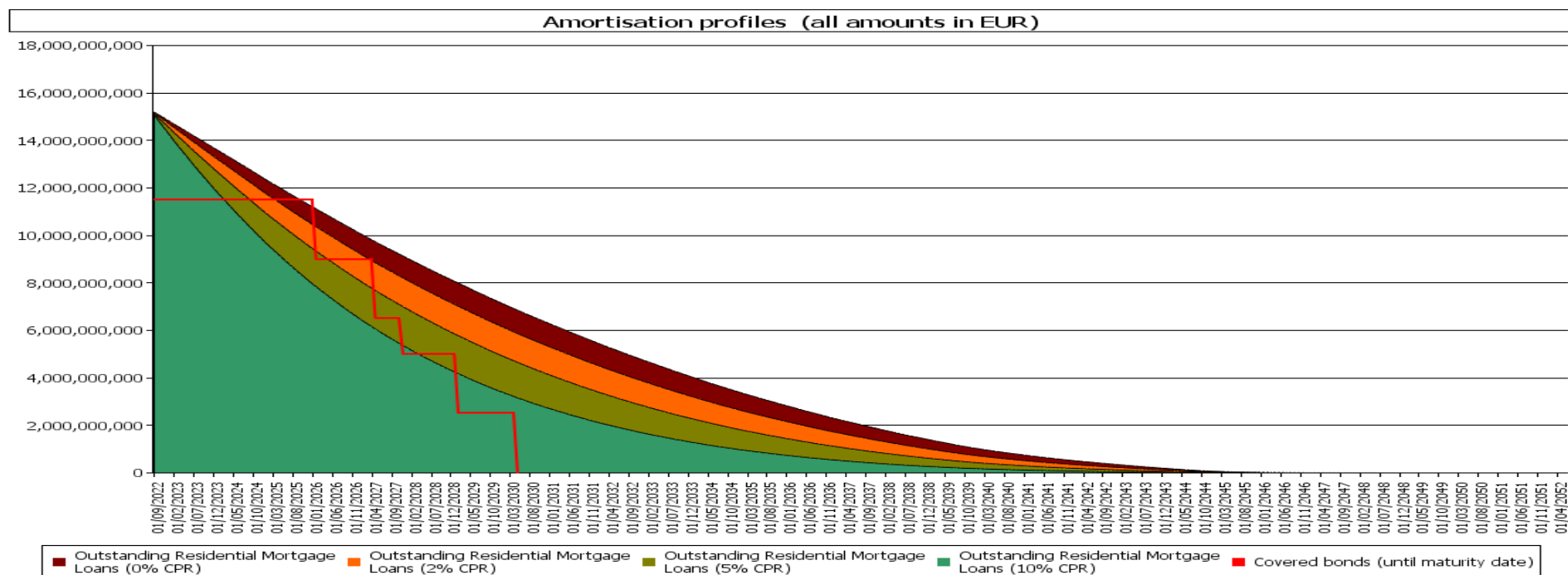
01/11/2027	63	6,500,000,000	9,207,370,353	8,289,398,895	7,081,079,907	5,445,625,411
01/12/2027	64	5,000,000,000	9,121,133,928	8,198,281,371	6,986,007,430	5,350,488,015
01/01/2028	65	5,000,000,000	9,035,718,790	8,107,733,635	6,891,278,297	5,255,581,326
01/02/2028	66	5,000,000,000	8,952,170,257	8,019,141,527	6,798,643,796	5,162,973,301
01/03/2028	67	5,000,000,000	8,867,766,895	7,930,930,701	6,707,860,253	5,073,844,407
01/04/2028	68	5,000,000,000	8,784,610,690	7,843,234,236	6,616,817,087	4,983,780,285
01/05/2028	69	5,000,000,000	8,701,004,821	7,755,836,326	6,526,980,974	4,895,963,695
01/06/2028	70	5,000,000,000	8,618,731,731	7,669,470,267	6,437,884,373	4,808,677,304
01/07/2028	71	5,000,000,000	8,537,319,486	7,584,554,906	6,350,935,047	4,724,286,380
01/08/2028	72	5,000,000,000	8,455,336,615	7,498,980,885	6,263,310,050	4,639,370,701
01/09/2028	73	5,000,000,000	8,373,665,967	7,413,951,764	6,176,543,628	4,555,722,869
01/10/2028	74	5,000,000,000	8,293,875,835	7,331,253,106	6,092,615,037	4,475,397,403
01/11/2028	75	5,000,000,000	8,214,569,439	7,248,835,900	6,008,801,891	4,395,136,554
01/12/2028	76	5,000,000,000	8,135,482,596	7,167,263,046	5,926,560,587	4,317,211,241
01/01/2029	77	5,000,000,000	8,057,109,493	7,086,178,176	5,844,610,120	4,239,481,417
01/02/2029	78	2,500,000,000	7,977,624,344	7,004,371,362	5,762,444,216	4,162,176,990
01/03/2029	79	2,500,000,000	7,898,334,761	6,924,130,451	5,683,343,795	4,089,335,559
01/04/2029	80	2,500,000,000	7,821,619,130	6,845,247,385	5,604,307,128	4,015,386,625
01/05/2029	81	2,500,000,000	7,742,608,588	6,764,977,382	5,524,956,917	3,942,306,806
01/06/2029	82	2,500,000,000	7,663,361,475	6,684,380,052	5,445,249,379	3,868,974,949
01/07/2029	83	2,500,000,000	7,585,874,164	6,605,930,766	5,368,097,864	3,798,522,050
01/08/2029	84	2,500,000,000	7,510,184,572	6,528,926,401	5,292,029,700	3,728,834,597
01/09/2029	85	2,500,000,000	7,430,904,719	6,449,048,369	5,213,990,398	3,658,286,322
01/10/2029	86	2,500,000,000	7,355,791,188	6,373,381,188	5,140,131,790	3,591,681,385
01/11/2029	87	2,500,000,000	7,279,476,742	6,296,561,416	5,065,261,798	3,524,374,627
01/12/2029	88	2,500,000,000	7,204,120,064	6,221,151,585	4,992,280,786	3,459,355,994
01/01/2030	89	2,500,000,000	7,130,921,494	6,147,496,294	4,920,628,625	3,395,263,314
01/02/2030	90	2,500,000,000	7,058,333,890	6,074,598,772	4,849,913,625	3,332,295,417
01/03/2030	91	2,500,000,000	6,983,654,420	6,001,119,335	4,780,240,920	3,271,856,805
01/04/2030	92	2,500,000,000	6,912,414,917	5,929,828,052	4,711,440,549	3,211,107,448
01/05/2030	93	0	6,838,194,904	5,856,529,523	4,641,749,714	3,150,641,037
01/06/2030	94		6,767,393,870	5,786,062,155	4,574,236,024	3,091,664,758
01/07/2030	95		6,696,135,748	5,715,739,809	4,507,520,320	3,034,084,014
01/08/2030	96		6,625,913,151	5,646,206,003	4,441,360,798	2,976,888,604
01/09/2030	97		6,556,039,989	5,577,188,887	4,375,914,035	2,920,598,984
01/10/2030	98		6,486,658,519	5,509,108,878	4,311,859,004	2,866,050,133
01/11/2030	99		6,418,337,514	5,441,838,514	4,248,375,919	2,811,892,994
01/12/2030	100		6,348,827,970	5,374,068,758	4,185,142,737	2,758,685,608
01/01/2031	101		6,280,075,826	5,306,856,273	4,122,289,370	2,705,746,022
01/02/2031	102		6,211,870,274	5,240,317,428	4,060,250,574	2,653,737,798
01/03/2031	103		6,143,334,543	5,174,560,945	4,000,090,932	2,604,414,167
01/04/2031	104		6,075,505,315	5,108,748,516	3,939,172,280	2,553,887,602
01/05/2031	105		6,005,256,474	5,041,389,353	3,877,666,527	2,503,706,091
01/06/2031	106		5,937,756,957	4,976,269,312	3,817,844,070	2,454,639,364
01/07/2031	107		5,870,574,200	4,911,889,643	3,759,176,169	2,407,012,081
01/08/2031	108		5,803,701,733	4,847,701,645	3,700,616,271	2,359,479,806
01/09/2031	109		5,738,267,799	4,784,916,790	3,643,398,319	2,313,158,989
01/10/2031	110		5,670,271,221	4,720,456,178	3,585,469,243	2,267,049,042
01/11/2031	111		5,605,674,929	4,658,765,239	3,529,611,863	2,222,278,495
01/12/2031	112		5,540,600,977	4,597,125,409	3,474,339,411	2,178,511,513
01/01/2032	113		5,472,296,831	4,532,751,421	3,416,975,674	2,133,467,951
01/02/2032	114		5,408,456,542	4,472,273,756	3,362,810,980	2,090,755,811
01/03/2032	115		5,344,425,961	4,412,314,311	3,309,832,078	2,049,662,540
01/04/2032	116		5,281,380,588	4,352,869,236	3,256,936,059	2,008,363,201
01/05/2032	117		5,219,139,119	4,294,509,716	3,205,361,149	1,968,457,647
01/06/2032	118		5,156,703,934	4,235,938,957	3,153,604,051	1,928,470,016
01/07/2032	119		5,094,673,377	4,178,115,121	3,102,899,013	1,889,685,152
01/08/2032	120		5,032,946,099	4,120,492,369	3,052,322,698	1,851,010,469
01/09/2032	121		4,970,685,887	4,062,617,486	3,001,797,271	1,812,660,232
01/10/2032	122		4,909,397,734	4,005,939,555	2,952,633,782	1,775,663,699
01/11/2032	123		4,848,830,366	3,949,807,627	2,903,857,023	1,738,933,526
01/12/2032	124		4,788,520,968	3,894,277,605	2,855,985,246	1,703,255,479
01/01/2033	125		4,728,747,480	3,839,144,119	2,808,390,924	1,667,777,135
01/02/2033	126		4,668,259,196	3,783,607,112	2,760,725,784	1,632,526,898
01/03/2033	127		4,609,280,047	3,730,081,236	2,715,417,700	1,599,590,182
01/04/2033	128		4,549,570,528	3,675,516,492	2,668,890,913	1,565,523,272
01/05/2033	129		4,491,190,787	3,622,396,942	2,623,845,465	1,532,791,352
01/06/2033	130		4,433,030,406	3,569,423,046	2,578,898,982	1,500,153,635
01/07/2033	131		4,374,922,659	3,516,853,306	2,534,663,601	1,468,377,833
01/08/2033	132		4,317,706,818	3,464,972,579	2,490,921,090	1,436,924,933
01/09/2033	133		4,260,642,863	3,413,379,406	2,447,590,870	1,405,948,960
01/10/2033	134		4,203,247,446	3,361,870,265	2,404,722,560	1,375,662,161
01/11/2033	135		4,146,738,454	3,311,047,532	2,362,346,159	1,345,696,025
01/12/2033	136		4,090,890,962	3,261,093,386	2,320,978,533	1,316,711,536

01/01/2034	137	4,035,292,459	3,211,316,615	2,279,738,887	1,287,838,024
01/02/2034	138	3,979,732,210	3,161,729,706	2,238,828,431	1,259,370,655
01/03/2034	139	3,924,080,028	3,112,740,157	2,199,075,087	1,232,275,534
01/04/2034	140	3,869,128,519	3,063,944,875	2,159,097,379	1,204,749,118
01/05/2034	141	3,814,313,169	3,015,578,924	2,119,784,682	1,177,964,547
01/06/2034	142	3,760,234,085	2,967,782,113	2,080,880,574	1,151,447,777
01/07/2034	143	3,706,773,631	2,920,786,122	2,042,888,514	1,125,791,175
01/08/2034	144	3,653,535,631	2,873,954,034	2,005,020,516	1,100,242,999
01/09/2034	145	3,600,970,690	2,827,800,950	1,967,804,422	1,075,247,260
01/10/2034	146	3,549,095,120	2,782,488,955	1,931,507,116	1,051,087,348
01/11/2034	147	3,497,469,636	2,737,363,939	1,895,350,342	1,027,042,968
01/12/2034	148	3,446,670,052	2,693,176,771	1,860,165,492	1,003,845,283
01/01/2035	149	3,395,929,820	2,649,028,526	1,825,019,258	980,706,988
01/02/2035	150	3,346,505,025	2,606,046,670	1,790,841,287	958,264,802
01/03/2035	151	3,297,449,303	2,563,911,071	1,757,838,545	937,006,131
01/04/2035	152	3,248,888,841	2,521,868,645	1,724,616,673	915,403,670
01/05/2035	153	3,200,674,864	2,480,365,769	1,692,059,438	894,441,141
01/06/2035	154	3,152,684,350	2,439,031,672	1,659,630,542	873,583,033
01/07/2035	155	3,104,868,590	2,398,096,931	1,627,760,401	853,295,263
01/08/2035	156	3,057,606,536	2,357,587,860	1,596,194,188	833,203,720
01/09/2035	157	3,010,295,873	2,317,171,887	1,564,840,877	813,377,729
01/10/2035	158	2,963,346,736	2,277,288,738	1,534,121,644	794,141,653
01/11/2035	159	2,916,163,039	2,237,227,804	1,503,301,185	774,891,322
01/12/2035	160	2,870,069,226	2,198,251,303	1,473,475,430	756,403,935
01/01/2036	161	2,823,919,520	2,159,235,748	1,443,642,682	737,950,471
01/02/2036	162	2,778,516,775	2,120,916,391	1,414,416,433	719,948,471
01/03/2036	163	2,732,506,758	2,082,486,102	1,385,483,310	702,426,627
01/04/2036	164	2,687,200,393	2,044,483,926	1,356,741,095	684,941,163
01/05/2036	165	2,641,328,207	2,006,284,767	1,328,114,819	667,740,923
01/06/2036	166	2,596,238,568	1,968,691,122	1,299,914,303	650,794,258
01/07/2036	167	2,552,003,709	1,931,972,086	1,272,529,193	634,472,536
01/08/2036	168	2,508,640,398	1,895,923,181	1,245,608,997	618,419,862
01/09/2036	169	2,465,161,570	1,859,903,847	1,218,836,876	602,564,995
01/10/2036	170	2,422,128,973	1,824,437,243	1,192,652,133	587,202,891
01/11/2036	171	2,379,806,037	1,789,517,729	1,166,849,806	572,065,786
01/12/2036	172	2,337,691,372	1,754,963,861	1,141,502,581	557,344,856
01/01/2037	173	2,296,357,999	1,721,009,937	1,116,570,606	542,862,584
01/02/2037	174	2,255,427,694	1,687,467,708	1,092,024,486	528,679,798
01/03/2037	175	2,214,555,547	1,654,349,494	1,068,132,883	515,134,498
01/04/2037	176	2,174,035,056	1,621,324,729	1,044,148,146	501,434,361
01/05/2037	177	2,134,023,611	1,588,873,218	1,020,730,582	488,179,097
01/06/2037	178	2,094,066,723	1,556,479,191	997,376,874	474,989,453
01/07/2037	179	2,054,522,848	1,524,580,425	974,531,949	462,207,339
01/08/2037	180	2,014,668,843	1,492,470,697	951,580,751	449,410,302
01/09/2037	181	1,975,668,419	1,461,096,767	929,207,931	436,985,375
01/10/2037	182	1,936,735,869	1,429,953,379	907,163,512	424,869,594
01/11/2037	183	1,897,947,189	1,398,937,736	885,230,102	412,841,048
01/12/2037	184	1,859,735,609	1,368,522,772	863,852,479	401,219,808
01/01/2038	185	1,821,199,434	1,337,892,156	842,369,737	389,584,937
01/02/2038	186	1,783,853,114	1,308,234,117	821,601,479	378,370,468
01/03/2038	187	1,746,948,527	1,279,206,365	801,525,732	367,712,591
01/04/2038	188	1,710,461,960	1,250,364,693	781,461,619	356,989,386
01/05/2038	189	1,674,060,966	1,221,746,525	761,696,272	346,533,771
01/06/2038	190	1,637,812,951	1,193,265,055	742,047,546	336,164,685
01/07/2038	191	1,602,192,378	1,165,396,858	722,933,618	326,163,124
01/08/2038	192	1,567,295,558	1,138,080,189	704,192,725	316,362,203
01/09/2038	193	1,532,401,018	1,110,854,482	685,598,621	306,704,122
01/10/2038	194	1,498,356,510	1,084,392,386	667,619,465	297,436,835
01/11/2038	195	1,464,717,423	1,058,249,146	649,867,100	288,301,519
01/12/2038	196	1,431,179,807	1,032,321,184	632,384,521	279,395,685
01/01/2039	197	1,397,763,197	1,006,507,510	615,003,382	270,565,605
01/02/2039	198	1,364,864,819	981,150,969	597,985,171	261,964,304
01/03/2039	199	1,332,191,991	956,196,477	581,437,224	253,740,357
01/04/2039	200	1,299,866,760	931,412,234	564,926,210	245,490,707
01/05/2039	201	1,267,310,584	906,593,753	548,519,758	237,384,136
01/06/2039	202	1,235,705,765	882,485,365	532,575,469	229,507,665
01/07/2039	203	1,203,776,917	858,272,131	516,688,059	221,748,425
01/08/2039	204	1,172,688,048	834,688,207	501,212,374	214,195,589
01/09/2039	205	1,141,520,207	811,125,699	485,824,890	206,740,289
01/10/2039	206	1,112,041,625	788,882,209	471,339,165	199,753,764
01/11/2039	207	1,083,551,476	767,367,577	457,318,641	192,990,960
01/12/2039	208	1,055,690,295	746,409,205	443,733,496	186,490,348
01/01/2040	209	1,029,575,847	726,710,747	430,924,218	180,339,835
01/02/2040	210	1,003,982,438	707,444,104	418,432,630	174,370,466

01/03/2040	211	978,717,195	688,546,976	406,286,535	168,637,968
01/04/2040	212	954,246,038	670,192,405	394,450,444	163,031,679
01/05/2040	213	930,182,347	652,219,516	382,927,454	157,620,296
01/06/2040	214	906,497,118	634,534,008	371,596,582	152,308,438
01/07/2040	215	883,499,407	617,420,860	360,684,827	147,229,966
01/08/2040	216	860,980,936	600,663,650	350,003,202	142,264,642
01/09/2040	217	838,633,116	584,080,358	339,474,660	137,400,698
01/10/2040	218	816,890,200	568,003,276	329,317,923	132,743,428
01/11/2040	219	795,501,152	552,192,809	319,337,093	128,175,095
01/12/2040	220	774,442,907	536,692,963	309,609,508	123,761,240
01/01/2041	221	753,711,294	521,439,943	300,045,264	119,430,090
01/02/2041	222	733,005,924	506,255,246	290,566,880	115,167,440
01/03/2041	223	712,387,556	491,261,240	281,313,251	111,073,077
01/04/2041	224	692,287,862	476,590,818	272,218,386	107,026,836
01/05/2041	225	672,388,003	462,131,392	263,309,799	103,099,922
01/06/2041	226	652,920,853	447,990,530	254,603,562	99,268,718
01/07/2041	227	633,959,426	434,266,489	246,196,417	95,597,327
01/08/2041	228	615,486,814	420,897,539	238,010,375	92,027,268
01/09/2041	229	597,427,232	407,854,658	230,048,297	88,571,965
01/10/2041	230	579,518,601	394,979,315	222,237,691	85,214,021
01/11/2041	231	562,178,893	382,511,316	214,675,135	81,965,616
01/12/2041	232	545,062,521	370,256,450	207,285,945	78,819,904
01/01/2042	233	528,510,266	358,403,728	200,139,972	75,780,331
01/02/2042	234	512,328,153	346,840,730	193,190,382	72,839,136
01/03/2042	235	496,421,891	335,557,475	186,476,214	70,038,646
01/04/2042	236	480,382,237	324,164,694	179,686,865	67,202,781
01/05/2042	237	464,558,936	312,972,480	173,055,950	64,457,512
01/06/2042	238	449,264,360	302,155,204	166,649,708	61,808,496
01/07/2042	239	434,177,010	291,528,821	160,393,122	59,244,146
01/08/2042	240	419,038,299	280,886,696	154,145,023	56,695,140
01/09/2042	241	404,226,928	270,498,880	148,066,872	54,228,906
01/10/2042	242	389,394,686	260,145,795	142,049,271	51,811,723
01/11/2042	243	374,894,965	250,034,063	136,180,671	49,460,797
01/12/2042	244	360,536,461	240,063,051	130,428,164	47,177,303
01/01/2043	245	346,258,583	230,165,092	124,732,495	44,926,021
01/02/2043	246	332,060,377	220,352,887	119,111,307	42,719,677
01/03/2043	247	318,176,614	210,816,241	113,694,492	40,620,887
01/04/2043	248	304,466,049	201,389,796	108,334,533	38,541,935
01/05/2043	249	290,891,467	192,095,032	103,080,224	36,522,293
01/06/2043	250	277,492,698	182,936,130	97,915,806	34,545,549
01/07/2043	251	264,321,674	173,967,157	92,886,018	32,636,662
01/08/2043	252	251,385,421	165,172,354	87,965,937	30,777,018
01/09/2043	253	238,703,971	156,574,016	83,174,646	28,977,411
01/10/2043	254	225,917,349	147,943,603	78,396,599	27,200,816
01/11/2043	255	213,724,495	139,721,644	73,851,414	25,515,268
01/12/2043	256	201,777,551	131,694,851	69,437,438	23,891,923
01/01/2044	257	190,012,696	123,805,902	65,111,895	22,308,705
01/02/2044	258	178,384,571	116,032,271	60,868,398	20,766,463
01/03/2044	259	166,905,813	108,393,518	56,725,957	19,276,493
01/04/2044	260	155,589,965	100,873,296	52,656,116	17,817,700
01/05/2044	261	144,453,146	93,499,264	48,686,726	16,407,011
01/06/2044	262	133,518,659	86,275,191	44,810,770	15,036,887
01/07/2044	263	122,897,600	79,281,878	41,077,137	13,727,510
01/08/2044	264	112,638,128	72,540,197	37,488,587	12,475,193
01/09/2044	265	102,757,671	66,064,832	34,055,304	11,284,689
01/10/2044	266	93,299,434	59,885,496	30,793,982	10,162,177
01/11/2044	267	84,419,698	54,094,015	27,745,178	9,117,275
01/12/2044	268	76,303,338	48,813,003	24,974,890	8,173,296
01/01/2045	269	70,018,139	44,716,245	22,820,622	7,436,656
01/02/2045	270	63,964,707	40,781,008	20,759,371	6,736,294
01/03/2045	271	58,181,557	37,037,103	18,810,241	6,080,457
01/04/2045	272	52,668,627	33,470,827	16,955,785	5,457,785
01/05/2045	273	47,326,568	30,026,590	15,173,551	4,864,092
01/06/2045	274	42,436,643	26,878,486	13,548,154	4,324,653
01/07/2045	275	38,062,596	24,068,485	12,101,908	3,847,168
01/08/2045	276	34,072,371	21,508,766	10,787,347	3,414,747
01/09/2045	277	30,442,001	19,184,439	9,597,152	3,025,122
01/10/2045	278	27,105,939	17,054,026	8,510,400	2,671,570
01/11/2045	279	24,107,359	15,141,708	7,536,887	2,355,945
01/12/2045	280	21,349,879	13,387,739	6,647,435	2,069,395
01/01/2046	281	18,807,938	11,773,776	5,831,184	1,807,601
01/02/2046	282	16,525,634	10,327,507	5,101,884	1,574,828
01/03/2046	283	14,400,235	8,985,475	4,428,710	1,361,805
01/04/2046	284	12,454,536	7,758,215	3,814,100	1,167,848

01/05/2046	285	10,689,528	6,647,821	3,260,164	994,145
01/06/2046	286	9,076,596	5,635,165	2,756,518	837,004
01/07/2046	287	7,664,132	4,750,432	2,318,019	700,971
01/08/2046	288	6,424,710	3,975,452	1,934,926	582,645
01/09/2046	289	5,462,956	3,374,609	1,638,308	491,238
01/10/2046	290	4,677,962	2,884,954	1,397,143	417,208
01/11/2046	291	4,044,724	2,490,199	1,202,901	357,683
01/12/2046	292	3,516,435	2,161,395	1,041,502	308,422
01/01/2047	293	3,073,410	1,885,883	906,431	267,286
01/02/2047	294	2,816,001	1,725,004	826,997	242,830
01/03/2047	295	2,640,915	1,615,272	772,611	225,993
01/04/2047	296	2,506,968	1,530,745	730,318	212,717
01/05/2047	297	2,390,325	1,457,127	693,484	201,160
01/06/2047	298	2,282,003	1,388,736	659,254	190,421
01/07/2047	299	2,183,781	1,326,781	628,292	180,734
01/08/2047	300	2,086,793	1,265,704	597,845	171,247
01/09/2047	301	1,991,549	1,205,887	568,143	162,050
01/10/2047	302	1,896,555	1,146,483	538,826	153,058
01/11/2047	303	1,803,294	1,088,257	510,160	144,301
01/12/2047	304	1,712,890	1,032,003	482,598	135,946
01/01/2048	305	1,626,142	978,076	456,217	127,970
01/02/2048	306	1,542,442	926,159	430,902	120,357
01/03/2048	307	1,461,661	876,262	406,717	113,152
01/04/2048	308	1,383,631	828,077	383,374	106,206
01/05/2048	309	1,307,115	780,999	360,689	99,512
01/06/2048	310	1,235,884	737,186	339,589	93,294
01/07/2048	311	1,171,297	697,514	320,523	87,695
01/08/2048	312	1,110,716	660,316	302,658	82,456
01/09/2048	313	1,051,800	624,230	285,390	77,422
01/10/2048	314	995,576	589,892	269,027	72,684
01/11/2048	315	939,774	555,884	252,873	68,030
01/12/2048	316	889,295	525,162	238,309	63,850
01/01/2049	317	840,430	495,464	224,261	59,831
01/02/2049	318	791,493	465,822	210,308	55,871
01/03/2049	319	744,324	437,390	197,018	52,140
01/04/2049	320	700,421	410,894	184,612	48,650
01/05/2049	321	656,577	384,541	172,347	45,232
01/06/2049	322	614,469	359,269	160,611	41,973
01/07/2049	323	573,187	334,582	149,206	38,833
01/08/2049	324	534,017	311,189	138,421	35,873
01/09/2049	325	497,971	289,691	128,531	33,169
01/10/2049	326	462,354	268,530	118,849	30,545
01/11/2049	327	427,512	247,873	109,427	28,004
01/12/2049	328	398,120	230,453	101,487	25,866
01/01/2050	329	376,791	217,736	95,642	24,273
01/02/2050	330	357,096	206,005	90,259	22,810
01/03/2050	331	338,273	194,847	85,175	21,442
01/04/2050	332	203,918	117,259	51,128	12,817
01/05/2050	333	185,781	106,654	46,389	11,581
01/06/2050	334	168,941	96,822	42,006	10,442
01/07/2050	335	152,074	87,012	37,657	9,323
01/08/2050	336	135,770	77,552	33,477	8,253
01/09/2050	337	122,837	70,046	30,160	7,404
01/10/2050	338	110,784	63,069	27,089	6,623
01/11/2050	339	98,712	56,101	24,035	5,851
01/12/2050	340	86,619	49,147	21,004	5,092
01/01/2051	341	75,236	42,616	18,167	4,386
01/02/2051	342	63,831	36,095	15,347	3,689
01/03/2051	343	53,174	30,023	12,736	3,050
01/04/2051	344	44,128	24,872	10,525	2,510
01/05/2051	345	35,394	19,917	8,407	1,997
01/06/2051	346	27,903	15,675	6,600	1,561
01/07/2051	347	21,663	12,149	5,103	1,202
01/08/2051	348	15,411	8,629	3,615	848
01/09/2051	349	9,150	5,114	2,137	499
01/10/2051	350	3,650	0	0	0
01/11/2051	351	0	0	0	0
01/12/2051	352	0	0	0	0
01/01/2052	353	0	0	0	0
01/02/2052	354	0	0	0	0
01/03/2052	355	0	0	0	0
01/04/2052	356	0	0	0	0
01/05/2052	357	0	0	0	0
01/06/2052	358	0	0	0	0

1,434,843,679,291	1,279,356,012,029	1,092,760,412,661	868,537,218,725
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This addendum is optional

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

HTT 2022

Reporting in Domestic Currency

[Please insert currency]

CONFIRMATION OF TAB 6

1. Additional information on the guarantee

2. Additional information on the assets

3. Additional information on the asset flow/usage

Field Number

1. Additional information on the programme

Debt/income Characteristics

Name

Local Entity Identifier (LEI)*

CE.1.1.1

Source of available

CE.1.1.2

Service

BMP Paribas Fortis

KGGP3VUUWZG7GZ1547

CE.1.1.3

Back-end service

CE.1.1.4

B2B facilitator

CE.1.1.5

Cash manager

CE.1.1.6

Back-end cash manager

CE.1.1.7

Adjusted bank

CE.1.1.8

Standby account bank

CE.1.1.9

Account bank successor

CE.1.1.10

Trustee

Sichting BMP Paribas Planchef

CE.1.1.11

Cover Pool Manager

Reinvestments

CE.1.1.12

where applicable – account agent

Doude De Schacht & Smeets De Deventer

CE.1.1.13

CE.1.1.14

CE.1.1.15

CE.1.1.16

CE.1.1.17

CE.1.1.18

2. Additional information on the assets

Asset Characteristics

Guarantee (if applicable)

Local Entity Identifier (LEI)*

Type of Asset

CE.2.1.1

Asset class

External guarantee

Securitised debt (1)

CE.2.1.2

Counterparty 2

For completion

For completion

For completion

CE.2.1.3

Counterparty 3

For completion

For completion

For completion

CE.2.1.4

Counterparty 4

For completion

For completion

For completion

CE.2.1.5

Counterparty 5

For completion

For completion

For completion

CE.2.1.6

Counterparty 6

For completion

For completion

For completion

CE.2.1.7

Counterparty 7

For completion

For completion

For completion

CE.2.1.8

Counterparty 8

For completion

For completion

For completion

CE.2.1.9

Counterparty 9

For completion

For completion

For completion

CE.2.1.10

Counterparty 10

For completion

For completion

For completion

CE.2.1.11

Counterparty 11

For completion

For completion

For completion

CE.2.1.12

Counterparty 12

For completion

For completion

For completion

CE.2.1.13

Counterparty 13

For completion

For completion

For completion

CE.2.1.14

Counterparty 14

For completion

For completion

For completion

CE.2.1.15

Counterparty 15

For completion

For completion

For completion

CE.2.1.16

Counterparty 16

For completion

For completion

For completion

CE.2.1.17

Counterparty 17

For completion

For completion

For completion

CE.2.1.18

Counterparty 18

For completion

For completion

For completion

CE.2.1.19

Counterparty 19

For completion

For completion

For completion

CE.2.1.20

Counterparty 20

For completion

For completion

For completion

CE.2.1.21

Counterparty 21

For completion

For completion

For completion

CE.2.1.22

Counterparty 22

For completion

For completion

For completion

CE.2.1.23

Counterparty 23

For completion

For completion

For completion

CE.2.1.24

Counterparty 24

For completion

For completion

For completion

CE.2.1.25

Counterparty 25

For completion

For completion

For completion

CE.2.1.1

CE.2.1.2

CE.2.1.3

CE.2.1.4

CE.2.1.5

CE.2.1.6

CE.2.1.7

CE.2.1.8

CE.2.1.9

CE.2.1.10

CE.2.1.11

CE.2.1.12

CE.2.1.13

3. Additional information on the asset distribution

IF Leverage Indicator

Total Assets

CE.3.1.1

Weighted Averages Sequentially (months)

46.11

CE.3.1.2

Weighted Averages Iteratively (months)**

177.25

CE.3.1.1

CE.3.1.2

CE.3.1.3

CE.3.1.4

2. Assets

% Residential Loans

% Commercial Loans

% Public Sector Assets

% Disposal Loans

% Total Loans

CE.3.2.1

2-60 days

0.0%

0.0%

CE.3.2.2

30-60 days

0.1%

0.1%

CE.3.2.3

60-90 days

0.0%

0.0%

CE.3.2.4

90-180 days

0.0%

0.0%

CE.3.2.5

> 180 days

0.0%

0.0%

CE.3.2.1

CE.3.2.2

CE.3.2.3

CE.3.2.4

CE.3.2.5

Reason for No Data in Worksheet E	Value
Not applicable for the jurisdiction	N01
Not relevant for the issuer and/or CB programme at the present time	N02
Not available at the present time	N03
Confidential	N04

* Legal Entity Identifier (LEI) finder: <http://www.lei-lookan.com/finsearch>
 ** Weighted Average Maturity = Remaining Term to Maturity