

Harmonised Transparency Template

2019 Version

Belgium

BNP PARIBAS FORTIS

Reporting Date: 31/12/2020

Cut-off Date: 31/12/2020



Index

Covered Bond Label Disclaimer

Worksheet A: HTT General

Worksheet B1: HTT Mortgage Assets

Worksheet C: HTT Harmonised Glossary

D1. Front Page

D2. Covered Bond Series

D3. Ratings

D4. Tests Royal Decree

D5. Cover Pool Summary

D6. Stratification Tables

D7. Stratification Graphs

D8. Performance

D9. Amortisation

D10. Amortisation Graph

E. Optional ECB-ECAIs data



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 levensfeer ten opzichte van de verwerking van persoonsgegevens*) (the "Belgian DPL"), we (the Covered Bond Label Foundation) are the data controller.



1. INFORMATION COLLECTION AND PROCESSING

We may collect and process the following information about you:

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

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

2. INFORMATION USE

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

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

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

3. TRANSFER AND STORAGE OF PERSONAL INFORMATION

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

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

4. SECURITY

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

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

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

5. YOUR RIGHTS

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

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

6. CHANGES TO OUR PRIVACY POLICY

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

7. CONTACT

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



A. Harmonised Transparency Template - General Information

HTT 2019

Reporting in Domestic Currency	EUR
--------------------------------	-----

CONTENT OF TAB A	
1.	Basic Facts
2.	Regulatory Summary
3.	General Cover Pool / Covered Bond Information
4.	References to Capital Requirements Regulation (CRR) 129(7)
5.	References to Capital Requirements Regulation (CRR) 129(4)
6.	Other relevant information

Field Number	1. Basic Facts				
G.1.1.1	Country	Belgium			
G.1.1.2	Issuer Name	BNP Paribas Fortis SA/NV			
G.1.1.3	Link to Issuer's Website	https://www.bnpparibasfortis.com/investors/coveredbonds			
G.1.1.4	Cut-off date	31/12/2020			
OG.1.1.1	Optional information e.g. Contact names				
OG.1.1.2	Optional information e.g. Parent name				
OG.1.1.3					
OG.1.1.4					
OG.1.1.5					
OG.1.1.6					
OG.1.1.7					
OG.1.1.8					
2. Regulatory Summary					
G.2.1.1	UCITS Compliance (Y/N)	Y			
G.2.1.2	CRR Compliance (Y/N)	Y			
G.2.1.3	LCR status	LEVEL 1			
OG.2.1.1					
OG.2.1.2					
OG.2.1.3					
OG.2.1.4					
OG.2.1.5					
OG.2.1.6					
3. General Cover Pool / Covered Bond Information					
1. General Information		Nominal (mn)			
G.3.1.1	Total Cover Assets	2.968,5			
G.3.1.2	Outstanding Covered Bonds	2.250,0			
OG.3.1.1	Cover Pool Size [NPV] (mn)	3.444,1			
OG.3.1.2	Outstanding Covered Bonds [NPV] (mn)	2.382,7			
OG.3.1.3					
OG.3.1.4					
2. Over-collateralisation (OC)		Legal / Regulatory	Actual	Minimum Committed	Purpose
G.3.2.1	OC (%)	5%	32%	5%	ND1
OG.3.2.1	Optional information e.g. Asset Coverage Test (ACT)				
OG.3.2.2	Optional information e.g. OC (NPV basis)				
OG.3.2.3					
OG.3.2.4					
OG.3.2.5					
OG.3.2.6					
3. Cover Pool Composition		Nominal (mn)	% Cover Pool		
G.3.3.1	Mortgages	2.968,5	99,56%		
G.3.3.2	Public Sector	-			
G.3.3.3	Shipping	-			
G.3.3.4	Substitute Assets	13,0	0,44%		
G.3.3.5	Other	0,0	0,00%		
G.3.3.6	Total	2.981,5	100%		
OG.3.3.1	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.3.2	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.3.3	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.3.4	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.3.5	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.3.6	<i>a/w [if relevant, please specify]</i>		0,00%		



4. Cover Pool Amortisation Profile		Contractual	Expected Upon Prepayments	% Total Contractual	% Total Expected Upon Prepayments
G.3.4.1	Weighted Average Life (in years)	7,2	[Mark as ND1 if not relevant]		
	Residual Life (mn)				
	By buckets:				
G.3.4.2	0 - 1 Y	35,5	[Mark as ND1 if not relevant]	1,20%	
G.3.4.3	1 - 2 Y	61,4	[Mark as ND1 if not relevant]	2,07%	
G.3.4.4	2 - 3 Y	244,1	[Mark as ND1 if not relevant]	8,22%	
G.3.4.5	3 - 4 Y	231,3	[Mark as ND1 if not relevant]	7,79%	
G.3.4.6	4 - 5 Y	280,0	[Mark as ND1 if not relevant]	9,43%	
G.3.4.7	5 - 10 Y	1.444,4	[Mark as ND1 if not relevant]	48,66%	
G.3.4.8	10+ Y	671,7	[Mark as ND1 if not relevant]	22,53%	
G.3.4.9	Total	2968,5	0,0	100%	0%
OG.3.4.1	<i>a/w 0-1 day</i>			0,00%	
OG.3.4.2	<i>a/w 0-0.5y</i>			0,00%	
OG.3.4.3	<i>a/w 0.5-1 y</i>			0,00%	
OG.3.4.4	<i>a/w 1-1.5y</i>			0,00%	
OG.3.4.5	<i>a/w 1.5-2 y</i>			0,00%	
OG.3.4.6					
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		Initial Maturity	Extended Maturity	% Total Initial Maturity	% Total Extended Maturity
G.3.5.1	Weighted Average life (in years)	4,9	5,9		
	Maturity (mn)				
	By buckets:				
G.3.5.2	0 - 1 Y	0,0	0,0	0,00%	0,00%
G.3.5.3	1 - 2 Y	0,0	0,0	0,00%	0,00%
G.3.5.4	2 - 3 Y	500,0	0,0	22,22%	0,00%
G.3.5.5	3 - 4 Y	500,0	500,0	22,22%	22,22%
G.3.5.6	4 - 5 Y	500,0	500,0	22,22%	22,22%
G.3.5.7	5 - 10 Y	750,0	1250,0	33,33%	55,56%
G.3.5.8	10+ Y	0,0	0,0	0,00%	0,00%
G.3.5.9	Total	2.250	2.250	100%	100%
OG.3.5.1	<i>a/w 0-1 day</i>			0,00%	0,00%
OG.3.5.2	<i>a/w 0-0.5y</i>			0,00%	0,00%
OG.3.5.3	<i>a/w 0.5-1 y</i>			0,00%	0,00%
OG.3.5.4	<i>a/w 1-1.5y</i>			0,00%	0,00%
OG.3.5.5	<i>a/w 1.5-2 y</i>			0,00%	0,00%
OG.3.5.6					
OG.3.5.7					
OG.3.5.8					
OG.3.5.9					
OG.3.5.10					
6. Covered Assets - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.6.1	EUR	2.968,5	2968,46	100,00%	100,00%
G.3.6.2	AUD	0,00	0,00	0,00%	0,00%
G.3.6.3	BRL	0,00	0,00	0,00%	0,00%
G.3.6.4	CAD	0,00	0,00	0,00%	0,00%
G.3.6.5	CHF	0,00	0,00	0,00%	0,00%
G.3.6.6	CZK	0,00	0,00	0,00%	0,00%
G.3.6.7	DKK	0,00	0,00	0,00%	0,00%
G.3.6.8	GBP	0,00	0,00	0,00%	0,00%
G.3.6.9	HKD	0,00	0,00	0,00%	0,00%
G.3.6.10	JPY	0,00	0,00	0,00%	0,00%
G.3.6.11	KRW	0,00	0,00	0,00%	0,00%
G.3.6.12	NOK	0,00	0,00	0,00%	0,00%
G.3.6.13	PLN	0,00	0,00	0,00%	0,00%
G.3.6.14	SEK	0,00	0,00	0,00%	0,00%
G.3.6.15	SGD	0,00	0,00	0,00%	0,00%
G.3.6.16	USD	0,00	0,00	0,00%	0,00%
G.3.6.17	Other	0,00	0,00	0,00%	0,00%
G.3.6.18	Total	2968,455893	2968,455893	100%	100%
OG.3.6.1	<i>a/w [if relevant, please specify]</i>			0,00%	0,00%
OG.3.6.2	<i>a/w [if relevant, please specify]</i>			0,00%	0,00%
OG.3.6.3	<i>a/w [if relevant, please specify]</i>			0,00%	0,00%
OG.3.6.4	<i>a/w [if relevant, please specify]</i>			0,00%	0,00%
OG.3.6.5	<i>a/w [if relevant, please specify]</i>			0,00%	0,00%
OG.3.6.6	<i>a/w [if relevant, please specify]</i>			0,00%	0,00%
OG.3.6.7	<i>a/w [if relevant, please specify]</i>			0,00%	0,00%



7. Covered Bonds - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.7.1	EUR	2250,00	2250,00	100,00%	100,00%
G.3.7.2	AUD	0,00	0,00	0,00%	0,00%
G.3.7.3	BRL	0,00	0,00	0,00%	0,00%
G.3.7.4	CAD	0,00	0,00	0,00%	0,00%
G.3.7.5	CHF	0,00	0,00	0,00%	0,00%
G.3.7.6	CZK	0,00	0,00	0,00%	0,00%
G.3.7.7	DKK	0,00	0,00	0,00%	0,00%
G.3.7.8	GBP	0,00	0,00	0,00%	0,00%
G.3.7.9	HKD	0,00	0,00	0,00%	0,00%
G.3.7.10	JPY	0,00	0,00	0,00%	0,00%
G.3.7.11	KRW	0,00	0,00	0,00%	0,00%
G.3.7.12	NOK	0,00	0,00	0,00%	0,00%
G.3.7.13	PLN	0,00	0,00	0,00%	0,00%
G.3.7.14	SEK	0,00	0,00	0,00%	0,00%
G.3.7.15	SGD	0,00	0,00	0,00%	0,00%
G.3.7.16	USD	0,00	0,00	0,00%	0,00%
G.3.7.17	Other	0,00	0,00	0,00%	0,00%
G.3.7.18		Total	2250	100%	100%
OG.3.7.1		<i>a/w [if relevant, please specify]</i>			
OG.3.7.2		<i>a/w [if relevant, please specify]</i>			
OG.3.7.3		<i>a/w [if relevant, please specify]</i>			
OG.3.7.4		<i>a/w [if relevant, please specify]</i>			
OG.3.7.5		<i>a/w [if relevant, please specify]</i>			
OG.3.7.6		<i>a/w [if relevant, please specify]</i>			
OG.3.7.7		<i>a/w [if relevant, please specify]</i>			
8. Covered Bonds - Breakdown by interest rate		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.8.1	Fixed coupon	2250	2250	100,00%	100,00%
G.3.8.2	Floating coupon	0	0	0,00%	0,00%
G.3.8.3	Other	0	0	0,00%	0,00%
G.3.8.4		Total	2250	100%	100%
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 (mn)	% Substitute Assets		
G.3.9.1	Cash	0	0,00%		
G.3.9.2	Exposures to/guaranteed by Supranational, Sovereign, Agency (SSA)	13	100,00%		
G.3.9.3	Exposures to central banks	0	0,00%		
G.3.9.4	Exposures to credit institutions	0	0,00%		
G.3.9.5	Other	0	0,00%		
G.3.9.6		Total	100%		
OG.3.9.1	<i>a/w EU gvts or quasi gvts</i>		0,00%		
OG.3.9.2	<i>a/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi gvts</i>		0,00%		
OG.3.9.3	<i>a/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi gvts</i>		0,00%		
OG.3.9.4	<i>a/w EU central banks</i>		0,00%		
OG.3.9.5	<i>a/w third-party countries Credit Quality Step 1 (CQS1) central banks</i>		0,00%		
OG.3.9.6	<i>a/w third-party countries Credit Quality Step 2 (CQS2) central banks</i>		0,00%		
OG.3.9.7	<i>a/w CQS1 credit institutions</i>		0,00%		
OG.3.9.8	<i>a/w CQS2 credit institutions</i>		0,00%		
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)	13	100,00%		
G.3.10.2	Eurozone	0	0,00%		
G.3.10.3	Rest of European Union (EU)	0	0,00%		
G.3.10.4	European Economic Area (not member of EU)	0	0,00%		
G.3.10.5	Switzerland	0	0,00%		
G.3.10.6	Australia	0	0,00%		
G.3.10.7	Brazil	0	0,00%		
G.3.10.8	Canada	0	0,00%		
G.3.10.9	Japan	0	0,00%		
G.3.10.10	Korea	0	0,00%		
G.3.10.11	New Zealand	0	0,00%		
G.3.10.12	Singapore	0	0,00%		
G.3.10.13	US	0	0,00%		
G.3.10.14	Other	0	0,00%		
G.3.10.15		Total EU	13		
G.3.10.16		Total	13		
OG.3.10.1	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.10.2	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.10.3	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.10.4	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.10.5	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.10.6	<i>a/w [if relevant, please specify]</i>		0,00%		
OG.3.10.7	<i>a/w [if relevant, please specify]</i>		0,00%		



11. Liquid Assets		Nominal (mn)	% Cover Pool	% Covered Bonds
G.3.11.1	Substitute and other marketable assets	13	0,44%	0,58%
G.3.11.2	Central bank eligible assets	0	0,00%	0,00%
G.3.11.3	Other	0	0,00%	0,00%
G.3.11.4	Total	13	0%	1%
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/issuer/131		
13. Derivatives & Swaps				
G.3.13.1	Derivatives in the register / cover pool [notional] (mn)	0		
G.3.13.2	Type of interest rate swaps (intra-group, external or both)	0		
G.3.13.3	Type of currency rate swaps (intra-group, external or both)	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				
OG.3.13.6				
OG.3.13.7				
OG.3.13.8				
OG.3.13.9				
OG.3.13.10				
OG.3.13.11				
OG.3.13.12				
OG.3.13.13				
OG.3.13.14				
OG.3.13.15				
OG.3.13.16				
OG.3.13.17				
OG.3.13.18				
OG.3.13.19				
OG.3.13.20				
OG.3.13.21				
OG.3.13.22				
OG.3.13.23				
OG.3.13.24				
OG.3.13.25				
OG.3.13.26				
OG.3.13.27				
OG.3.13.28				
OG.3.13.29				
OG.3.13.30				
OG.3.13.31				
OG.3.13.32				
OG.3.13.33				
OG.3.13.34				
OG.3.13.35				
OG.3.13.36				
OG.3.13.37				
OG.3.13.38				
OG.3.13.39				
OG.3.13.40				
OG.3.13.41				
OG.3.13.42				
OG.3.13.43				
OG.3.13.44				
OG.3.13.45				
OG.3.13.46				
OG.3.13.47				
OG.3.13.48				
OG.3.13.49				
OG.3.13.50				
OG.3.13.51				



4. References to Capital Requirements Regulation (CRR)
129(7)

Row

Row

The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 648/2012. It should be noted, however, that whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 648/2012 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.

G.4.1.1	(i) Value of the cover pool outstanding covered bonds:	38	
G.4.1.2	(i) Value of covered bonds:	39	
G.4.1.3	(ii) Geographical distribution:	43 for Mortgage Assets	
G.4.1.4	(ii) Type of cover assets:	52	
G.4.1.5	(ii) Loan size:	186 for Residential Mortgage Assets	287 for Commercial Mortgage Assets
G.4.1.6	(ii) Interest rate risk - cover pool:	149 for Mortgage Assets	
G.4.1.7	(ii) Currency risk - cover pool:	111	
G.4.1.8	(ii) Interest rate risk - covered bond:	163	
G.4.1.9	(ii) Currency risk - covered bond:	137	
G.4.1.10	(Please refer to "Tab D. HTT Harmonised Glossary" for hedging strategy)	17 for Harmonised Glossary	
G.4.1.11	(iii) Maturity structure of cover assets:	65	
G.4.1.12	(iii) Maturity structure of covered bonds:	88	
G.4.1.13	(iv) Percentage of loans more than ninety days past due:	179 for Mortgage 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)

G.5.1.1	Exposure to credit institute credit quality step 1 & 2	0
OG.5.1.1		
OG.5.1.2		
OG.5.1.3		
OG.5.1.4		
OG.5.1.5		
OG.5.1.6		

6. Other relevant information
1. Optional information e.g. Rating triggers

OG.6.1.1	NPV Test (passed/failed)
OG.6.1.2	Interest Coverage Test (passed/failed)
OG.6.1.3	Cash Manager
OG.6.1.4	Account Bank
OG.6.1.5	Stand-by Account Bank
OG.6.1.6	Servicer
OG.6.1.7	Interest Rate Swap Provider
OG.6.1.8	Covered Bond Swap Provider
OG.6.1.9	Paying Agent
OG.6.1.10	Other optional/relevant information
OG.6.1.11	Other optional/relevant information
OG.6.1.12	Other optional/relevant information
OG.6.1.13	Other optional/relevant information
OG.6.1.14	Other optional/relevant information
OG.6.1.15	Other optional/relevant information
OG.6.1.16	Other optional/relevant information
OG.6.1.17	Other optional/relevant information
OG.6.1.18	Other optional/relevant information
OG.6.1.19	Other optional/relevant information
OG.6.1.20	Other optional/relevant information
OG.6.1.21	Other optional/relevant information
OG.6.1.22	Other optional/relevant information
OG.6.1.23	Other optional/relevant information
OG.6.1.24	Other optional/relevant information
OG.6.1.25	Other optional/relevant information
OG.6.1.26	Other optional/relevant information
OG.6.1.27	Other optional/relevant information
OG.6.1.28	Other optional/relevant information
OG.6.1.29	Other optional/relevant information
OG.6.1.30	Other optional/relevant information
OG.6.1.31	Other optional/relevant information
OG.6.1.32	Other optional/relevant information
OG.6.1.33	Other optional/relevant information
OG.6.1.34	Other optional/relevant information
OG.6.1.35	Other optional/relevant information
OG.6.1.36	Other optional/relevant information
OG.6.1.37	Other optional/relevant information
OG.6.1.38	Other optional/relevant information
OG.6.1.39	Other optional/relevant information
OG.6.1.40	Other optional/relevant information
OG.6.1.41	Other optional/relevant information
OG.6.1.42	Other optional/relevant information
OG.6.1.43	Other optional/relevant information
OG.6.1.44	Other optional/relevant information
OG.6.1.45	Other optional/relevant information



B1. Harmonised Transparency Template - Mortgage Assets

HTT 2019

Reporting in Domestic Currency EUR

CONTENT OF TAB B1

- [7. Mortgage Assets](#)
- [7.A Residential Cover Pool](#)
- [7.B Commercial Cover Pool](#)

Field Number	7. Mortgage Assets		
1. Property Type Information			
		Nominal (mn)	% Total Mortgages
M.7.1.1	Residential	2968,46	100,00%
M.7.1.2	Commercial	0,00	0,00%
M.7.1.3	Other	0,00	0,00%
M.7.1.4	Total	2968,46	100%
OM.7.1.1	<i>o/w Housing Cooperatives / Multi-family assets</i>		0,00%
OM.7.1.2	<i>o/w Forest & Agriculture</i>		0,00%
OM.7.1.3	<i>o/w [if relevant, please specify]</i>		0,00%
OM.7.1.4	<i>o/w [if relevant, please specify]</i>		0,00%
OM.7.1.5	<i>o/w [if relevant, please specify]</i>		0,00%
OM.7.1.6	<i>o/w [if relevant, please specify]</i>		0,00%
OM.7.1.7	<i>o/w [if relevant, please specify]</i>		0,00%
OM.7.1.8	<i>o/w [if relevant, please specify]</i>		0,00%
OM.7.1.9	<i>o/w [if relevant, please specify]</i>		0,00%
OM.7.1.10	<i>o/w [if relevant, please specify]</i>		0,00%
OM.7.1.11	<i>o/w [if relevant, please specify]</i>		0,00%
2. General Information			
M.7.2.1	Number of mortgage loans	41565	41565
OM.7.2.1	<i>Optional information eg, Number of borrowers</i>		
OM.7.2.2	<i>Optional information eg, Number of guarantors</i>		
OM.7.2.3			
OM.7.2.4			
OM.7.2.5			
OM.7.2.6			
3. Concentration Risks			
M.7.3.1	10 largest exposures	1,04%	1,04%
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	0,0%	0,0%	0,0%
M.7.4.2	Austria	0	0,0%	0,0%
M.7.4.3	Belgium	100,00%	0,00%	0,0%
M.7.4.4	Bulgaria	0	0,0%	0,0%
M.7.4.5	Croatia	0	0,0%	0,0%
M.7.4.6	Cyprus	0	0,0%	0,0%
M.7.4.7	Czech Republic	0	0,0%	0,0%
M.7.4.8	Denmark	0	0,0%	0,0%
M.7.4.9	Estonia	0	0,0%	0,0%
M.7.4.10	Finland	0	0,0%	0,0%
M.7.4.11	France	0	0,0%	0,0%
M.7.4.12	Germany	0	0,0%	0,0%
M.7.4.13	Greece	0	0,0%	0,0%
M.7.4.14	Netherlands	0	0,0%	0,0%
M.7.4.15	Hungary	0	0,0%	0,0%
M.7.4.16	Ireland	0	0,0%	0,0%
M.7.4.17	Italy	0	0,0%	0,0%
M.7.4.18	Latvia	0	0,0%	0,0%
M.7.4.19	Lithuania	0	0,0%	0,0%
M.7.4.20	Luxembourg	0	0,0%	0,0%
M.7.4.21	Malta	0	0,0%	0,0%
M.7.4.22	Poland	0	0,0%	0,0%
M.7.4.23	Portugal	0	0,0%	0,0%
M.7.4.24	Romania	0	0,0%	0,0%
M.7.4.25	Slovakia	0	0,0%	0,0%
M.7.4.26	Slovenia	0	0,0%	0,0%
M.7.4.27	Spain	0	0,0%	0,0%
M.7.4.28	Sweden	0	0,0%	0,0%
M.7.4.29	United Kingdom	0	0,0%	0,0%
M.7.4.30	European Economic Area (not member of EU)	0,0%	0,0%	0,0%
M.7.4.31	Iceland	0	0,0%	0,0%
M.7.4.32	Liechtenstein	0	0,0%	0,0%
M.7.4.33	Norway	0	0,0%	0,0%
M.7.4.34	Other	0,0%	0,0%	0,0%
M.7.4.35	Switzerland	0	0,0%	0,0%
M.7.4.36	Australia	0	0,0%	0,0%
M.7.4.37	Brazil	0	0,0%	0,0%
M.7.4.38	Canada	0	0,0%	0,0%
M.7.4.39	Japan	0	0,0%	0,0%
M.7.4.40	Korea	0	0,0%	0,0%
M.7.4.41	New Zealand	0	0,0%	0,0%
M.7.4.42	Singapore	0	0,0%	0,0%
M.7.4.43	US	0	0,0%	0,0%
M.7.4.44	Other	0	0,0%	0,0%
OM.7.4.1	<i>o/w [if relevant, please specify]</i>			
OM.7.4.2	<i>o/w [if relevant, please specify]</i>			
OM.7.4.3	<i>o/w [if relevant, please specify]</i>			
OM.7.4.4	<i>o/w [if relevant, please specify]</i>			
OM.7.4.5	<i>o/w [if relevant, please specify]</i>			
OM.7.4.6	<i>o/w [if relevant, please specify]</i>			
OM.7.4.7	<i>o/w [if relevant, please specify]</i>			
OM.7.4.8	<i>o/w [if relevant, please specify]</i>			
OM.7.4.9	<i>o/w [if relevant, please specify]</i>			
OM.7.4.10	<i>o/w [if relevant, please specify]</i>			



5. Breakdown by regions of main country of origin		% Residential Loans	% Commercial Loans	% Total Mortgages
M.7.5.1	Antwerpen	16,6%	0,0%	16,6%
M.7.5.2	Vlaams-Brabant	13,9%	0,0%	13,9%
M.7.5.3	Oost-Vlaanderen	15,0%	0,0%	15,0%
M.7.5.4	Brussels	10,4%	0,0%	10,4%
M.7.5.5	West-Vlaanderen	10,9%	0,0%	10,9%
M.7.5.6	Limburg	6,7%	0,0%	6,7%
M.7.5.7	Liège	8,0%	0,0%	8,0%
M.7.5.8	Hainaut	6,3%	0,0%	6,3%
M.7.5.9	Brabant Wallon	5,8%	0,0%	5,8%
M.7.5.10	Namur	3,7%	0,0%	3,7%
M.7.5.11	Luxembourg	2,5%	0,0%	2,5%
M.7.5.12	Other	0,1%	0,0%	0,1%
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	93,9%	0,0%	93,9%
M.7.6.2	Floating rate	0,0%	0,0%	0,0%
M.7.6.3	Other	6,1%	0,0%	6,1%
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	3,1%	0,0%	3,1%
M.7.7.2	Amortising	96,9%	0,0%	96,9%
M.7.7.3	Other	0,0%	0,0%	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	5,8%	0,0%	5,8%	
M.7.8.2	≥ 12 - < 24 months	17,7%	0,0%	17,7%	
M.7.8.3	≥ 24 - < 36 months	12,5%	0,0%	12,5%	
M.7.8.4	≥ 36 - < 60 months	15,4%	0,0%	15,4%	
M.7.8.5	≥ 60 months	48,7%	0,0%	48,7%	
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	0,0%	0,0%	0,0%	
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)	71,42			
By buckets (mn):					
M.7A.10.2	<=100K	1417,09	31912	47,74%	76,78%
M.7A.10.3	>100K and <=200K	1080,72	8049	36,41%	19,36%
M.7A.10.4	>200K and <=300K	282,31	1188	9,51%	2,86%
M.7A.10.5	>300K and <=400K	80,51	235	2,71%	0,57%
M.7A.10.6	>400K	107,83	181	3,63%	0,44%
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	2968,5	41565	100%	100%
11. Loan to Value (LTV) Information - UNINDEXED		Nominal	Number of Loans	% Residential Loans	% No. of Loans
M.7A.11.1	Weighted Average LTV (%)	0,58			
By LTV buckets (mn):					
M.7A.11.2	>0 - <=40 %	809,39	18135	27,27%	43,63%
M.7A.11.3	>40 - <=50 %	366,26	5233	12,34%	12,59%
M.7A.11.4	>50 - <=60 %	390,61	4743	13,16%	11,41%
M.7A.11.5	>60 - <=70 %	397,28	4432	13,38%	10,66%
M.7A.11.6	>70 - <=80 %	401,30	3882	13,52%	9,34%
M.7A.11.7	>80 - <=90 %	407,78	3570	13,74%	8,59%
M.7A.11.8	>90 - <=100 %	165,94	1279	5,59%	3,08%
M.7A.11.9	>100%	29,88	291	1,01%	0,70%
M.7A.11.10	Total	2968,46	41565	100%	100%
OM.7A.11.1	o/w >100 - <=110 %			0,00%	0,00%
OM.7A.11.2	o/w >110 - <=120 %			0,00%	0,00%
OM.7A.11.3	o/w >120 - <=130 %			0,00%	0,00%
OM.7A.11.4	o/w >130 - <=140 %			0,00%	0,00%
OM.7A.11.5	o/w >140 - <=150 %			0,00%	0,00%
OM.7A.11.6	o/w >150 %			0,00%	0,00%
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 (%)	52%			
	By LTV buckets (mn):				
M.7A.12.2	>0 - <=40 %	1037,48	21910	34,95%	52,71%
M.7A.12.3	>40 - <=50 %	375,96	4819	12,67%	11,59%
M.7A.12.4	>50 - <=60 %	390,38	4299	13,15%	10,34%
M.7A.12.5	>60 - <=70 %	380,48	3843	12,82%	9,25%
M.7A.12.6	>70 - <=80 %	391,16	3531	13,18%	8,50%
M.7A.12.7	>80 - <=90 %	244,78	2025	8,25%	4,87%
M.7A.12.8	>90 - <=100 %	130,52	961	4,40%	2,31%
M.7A.12.9	>100%	17,69	177	0,60%	0,43%
M.7A.12.10	Total	2968,46	41565	100%	100%
OM.7A.12.1	<i>o/w >100 - <=110 %</i>			0,00%	0,00%
OM.7A.12.2	<i>o/w >110 - <=120 %</i>			0,00%	0,00%
OM.7A.12.3	<i>o/w >120 - <=130 %</i>			0,00%	0,00%
OM.7A.12.4	<i>o/w >130 - <=140 %</i>			0,00%	0,00%
OM.7A.12.5	<i>o/w >140 - <=150 %</i>			0,00%	0,00%
OM.7A.12.6	<i>o/w >150 %</i>			0,00%	0,00%
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%
M.7A.13.2	Second home/Holiday houses	0%
M.7A.13.3	Buy-to-let/Non-owner occupied	0%
M.7A.13.4	Agricultural	0%
M.7A.13.5	Other	100%
OM.7A.13.1	<i>o/w Subsidised housing</i>	
OM.7A.13.2	<i>o/w Private rental</i>	
OM.7A.13.3	<i>o/w Multi-family housing</i>	
OM.7A.13.4	<i>o/w Buildings under construction</i>	
OM.7A.13.5	<i>o/w Buildings land</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>	
OM.7A.13.11	<i>o/w [if relevant, please specify]</i>	

14. Loan by Ranking		% Residential Loans
M.7A.14.1	1st lien / No prior ranks	100%
M.7A.14.2	Guaranteed	0%
M.7A.14.3	Other	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		

7B Commercial Cover Pool

15. Loan Size Information		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.15.1	Average loan size (000s)				
	By buckets (mn):				
M.7B.15.2	TBC at a country level				
M.7B.15.3	TBC at a country level				
M.7B.15.4	TBC at a country level				
M.7B.15.5	TBC at a country level				
M.7B.15.6	TBC at a country level				
M.7B.15.7	TBC at a country level				
M.7B.15.8	TBC at a country level				
M.7B.15.9	TBC at a country level				
M.7B.15.10	TBC at a country level				
M.7B.15.11	TBC at a country level				
M.7B.15.12	TBC at a country level				
M.7B.15.13	TBC at a country level				
M.7B.15.14	TBC at a country level				
M.7B.15.15	TBC at a country level				
M.7B.15.16	TBC at a country level				
M.7B.15.17	TBC at a country level				
M.7B.15.18	TBC at a country level				
M.7B.15.19	TBC at a country level				
M.7B.15.20	TBC at a country level				
M.7B.15.21	TBC at a country level				
M.7B.15.22	TBC at a country level				
M.7B.15.23	TBC at a country level				
M.7B.15.24	TBC at a country level				
M.7B.15.25	TBC at a country level				
M.7B.15.26	Total	0	0	0%	0%



16. Loan to Value (LTV) Information - UNINDEXED		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.16.1	Weighted Average LTV (%)				
	By LTV buckets (mn):				
M.7B.16.2	>0 - <=40 %				
M.7B.16.3	>40 - <=50 %				
M.7B.16.4	>50 - <=60 %				
M.7B.16.5	>60 - <=70 %				
M.7B.16.6	>70 - <=80 %				
M.7B.16.7	>80 - <=90 %				
M.7B.16.8	>90 - <=100 %				
M.7B.16.9	>100%				
M.7B.16.10	Total	0	0	0%	0%
OM.7B.16.1	o/w >100 - <=110 %				
OM.7B.16.2	o/w >110 - <=120 %				
OM.7B.16.3	o/w >120 - <=130 %				
OM.7B.16.4	o/w >130 - <=140 %				
OM.7B.16.5	o/w >140 - <=150 %				
OM.7B.16.6	o/w >150 %				
OM.7B.16.7					
OM.7B.16.8					
OM.7B.16.9					
17. Loan to Value (LTV) Information - INDEXED		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.17.1	Weighted Average LTV (%)	[Mark as NDI if not relevant]			
	By LTV buckets (mn):				
M.7B.17.2	>0 - <=40 %				
M.7B.17.3	>40 - <=50 %				
M.7B.17.4	>50 - <=60 %				
M.7B.17.5	>60 - <=70 %				
M.7B.17.6	>70 - <=80 %				
M.7B.17.7	>80 - <=90 %				
M.7B.17.8	>90 - <=100 %				
M.7B.17.9	>100%				
M.7B.17.10	Total	0	0	0%	0%
OM.7B.17.1	o/w >100 - <=110 %				
OM.7B.17.2	o/w >110 - <=120 %				
OM.7B.17.3	o/w >120 - <=130 %				
OM.7B.17.4	o/w >130 - <=140 %				
OM.7B.17.5	o/w >140 - <=150 %				
OM.7B.17.6	o/w >150 %				
OM.7B.17.7					
OM.7B.17.8					
OM.7B.17.9					
18. Breakdown by Type		% Commercial loans			
M.7B.18.1	Retail				
M.7B.18.2	Office				
M.7B.18.3	Hotel/Tourism				
M.7B.18.4	Shopping malls				
M.7B.18.5	Industry				
M.7B.18.6	Agriculture				
M.7B.18.7	Other commercially used				
M.7B.18.8	Land				
M.7B.18.9	Property developers / Building under construction				
M.7B.18.10	Other				
OM.7B.18.1	o/w Social & Cultural purposes				
OM.7B.18.2	o/w [if relevant, please specify]				
OM.7B.18.3	o/w [if relevant, please specify]				
OM.7B.18.4	o/w [if relevant, please specify]				
OM.7B.18.5	o/w [if relevant, please specify]				
OM.7B.18.6	o/w [if relevant, please specify]				
OM.7B.18.7	o/w [if relevant, please specify]				
OM.7B.18.8	o/w [if relevant, please specify]				
OM.7B.18.9	o/w [if relevant, please specify]				
OM.7B.18.10	o/w [if relevant, please specify]				
OM.7B.18.11	o/w [if relevant, please specify]				
OM.7B.18.12	o/w [if relevant, please specify]				
OM.7B.18.13	o/w [if relevant, please specify]				
OM.7B.18.14	o/w [if relevant, please specify]				
OM.7B.18.15	o/w [if relevant, please specify]				
OM.7B.18.16	o/w [if relevant, please specify]				
OM.7B.18.17	o/w [if relevant, please specify]				

C. Harmonised Transparency Template - Glossary

HTT 2019

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		
2. Reason for No Data		Value
HG.2.1	Not applicable for the jurisdiction	ND1
HG.2.2	Not relevant for the issuer and/or CB programme at the present time	ND2
HG.2.3	Not available at the present time	ND3
OHG.2.1		
OHG.2.2		
OHG.2.3		
3. Glossary - Extra national and/or Issuer Items		Definition
HG.3.1	Other definitions deemed relevant	
OHG.3.1		
OHG.3.2		
OHG.3.3		
OHG.3.4		
OHG.3.5		

Residential Mortgage Pandbrieven Programme

EUR 10 Billion Mortgage Pandbrieven Programme

Reporting Date

Reporting Date 31/12/2020

Contact Details:

Head of ALM Treasury

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

Asset Based Funding

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

Asset Based Solutions (cover pool and management)

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

Website

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

Remark

The investor report is provided in pdf and excel-format.

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

Residential Mortgage Pandbrieven Programme

Covered Bond Emmission

Outstanding Series

Series	ISIN	Amount	Issue Date	Maturity Date	Currency	Coupon Type	Coupon	Day Count	Next Interest Payment Date	Remaining Average Life *	Extended Maturity Date
BD@135194	BE0002265347	500.000.000	24/10/2016	24/10/2023	EUR	Fixed	0,00 %	NACT	24/10/2021	2,81	24/10/2024
BD@138090	BE0002274430	500.000.000	23/03/2017	23/09/2024	EUR	Fixed	0,50 %	NACT	23/09/2021	3,73	23/09/2025
BD@150169	BE0002586643	750.000.000	22/03/2018	22/03/2028	EUR	Fixed	0,88 %	NACT	22/03/2021	7,23	22/03/2029
BD@153515	BE0002614924	500.000.000	4/10/2018	4/10/2025	EUR	Fixed	0,63 %	NACT	04/10/2021	4,76	04/10/2026
		2.250.000.000									

Totals

Total Outstanding (in EUR): 2.250.000.000

Current Weighted Average Fixed Coupon: 0,54 %

Weighted Average Remaining Average Life* 4,92

* At Reporting Date until Maturity Date

Residential Mortgage Pandbrieven Programme

Ratings

1. BNP Paribas Fortis Bank Senior Unsecured Ratings

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

2. BNP Paribas Fortis Mortgage Pandbrieven Ratings

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

Residential Mortgage Pandbrieven Programme

Test Summary

(all amounts in EUR unless stated otherwise)

1. Outstanding Mortgage Pandbrieven and Cover Assets

Outstanding Mortgage Pandbrieven	2.250.000.000 (I)
Nominal Balance Residential Mortgage Loans	2.968.455.893 (II)
Nominal Balance Public Finance Exposures	13.000.000 (III)
Nominal Balance Financial Institution Exposures	139.110.269 (IV)
Nominal OC Level [(II)+(III)+(IV)]/(I)-1	38,69 %

2. Residential Mortgage Loans Cover Test

Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	2.441.472.741 (V)
Ratio Value of Resid. Mortgage Loans / Mortgage Pandbrieven Issued (V) / (I)	108,51 %

> > Cover Test Royal Decree Art 5 Paraf 1

Passed

Limit
:
85%

3. Total Asset Cover Test

Value of Public Finance Exposures (definition Royal Decree)	13.245.172 (VI)
Value of Financial Institution Exposures (definition Royal Decree)	139.110.269 (VII)
Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	2.441.472.741
Ratio Value All Cover Assets / Mortgage Pandbrieven Issued [V+VI+VII]/I	115,28 %

> > Cover Test Royal Decree Art 5 Paraf 2

Passed

Limit
:
105

4. Interest and Principal Coverage Test

Interest Proceeds Cover Assets	397.751.704 (VIII)
<i>Total Interest Proceeds Residential Mortgage Loans</i>	396.847.704
<i>Total Interest Proceeds Public Finance Exposures</i>	904.000
<i>Total Interest Proceeds Financial Institution Exposures</i>	0
<i>Impact Derivatives</i>	0
Principal Proceeds Cover Assets	3.120.875.362 (IX)
<i>Total Principal Proceeds Residential Mortgage Loans</i>	2.968.455.893
<i>Total Principal Proceeds Public Finance Exposures</i>	13.309.200
<i>Total Principal Proceeds Financial Institution Exposures</i>	139.110.269
<i>Impact Derivatives</i>	0
Interest Requirement Covered Bonds	78.125.000 (X)
Costs, Fees and expenses Covered Bonds	34.812.011 (XI)
Principal Requirement Covered Bonds	2.250.000.000 (XII)
Total Surplus (+) / Deficit (-) (VIII)+(IX)-(X)-(XI)-(XII)	1.155.690.055
> > Cover Test Royal Decree Art 5 paraf 3	Passed

5. Liquidity Tests

Cumulative Cash Inflow Next 180 Days	296.671.644 (XIII)
Cumulative Cash Outflow Next 180 Days	-10.101.460 (XIV)
Liquidity Surplus (+) / Deficit (-) (XIII)+(XIV)	286.570.184
> > Liquidity Test Royal Decree Art 7 paraf 1	Passed
MtM Liquid Bonds minus ECB Haircut	13.309.200 (XV)
Interest Payable on Mortgage Pandbrieven next 3 months	6.562.500 (XVI)
Excess Coverage Interest Mortgage Pandbrieven by Liquid Bonds (XV)-(XVI)	6.746.700 (XVI)

Residential Mortgage Pandbrieven Programme

Cover Pool Summary

Portfolio Cut-off Date 31/12/2020

1. Residential Mortgage Loans

See Stratification Tables Mortgages for more details

Outstanding Balance of Residential Mortgage Loans at the Cut-off Date	2.968.455.892,53
Principal Redemptions between Cut-off Date and Maturity Date	2.968.455.892,53
Interest Payments between Cut-off Date and Maturity Date	396.847.703,66
Number of borrowers	24.175,00
Number of loans	41.565,00
Average Outstanding Balance per borrower	122.790
Average Outstanding Balance per loan	71.417
Weighted average Current Loan to Current Value	51,79 %
Weighted average seasoning (in Years)	3,65
Weighted average remaining maturity (in years, at 0% CPR)	13,82
Weighted average initial maturity (in years, at 0% CPR)	17,47
Percentage of Fixed Rate Loans	93,93 %
Percentage of Variable Rate Loans	6,07 %
Weighted average interest rate	1,77 %
Weighted average interest rate Fixed Rate Loans	1,79 %
Weighted average interest rate Variable Rate Loans	1,44 %
Weighted Remaining average life (in years, at 0% CPR)	7,22
Weighted Remaining average life to interest reset (in years, at 0% CPR)	6,83

2. Registered Cash

Registered Cash Proceeds under the Residential Mortgage Loans 139.110.269

3. Public Sector Exposure (Liquid Bond Positions)

	Position	Position	Position
ISIN	BE0000308172	BE0000337460	BE0000345547
Issuer Name(Liquid_Bonds_C Series(Liquid_Bonds_CB_D TASOIRCF)	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium
Currency	BGB 4 28MAR2022 48 EUR	BGB 1 22JUN2026 77 EUR	BGB 0,8 22JUN2028 85 EUR
Nominal Amount	5.000.000	2.000.000	6.000.000
Issue Date	5/10/2016	12/10/2018	21/03/2018
Maturity Date	28/03/2022	22/06/2026	22/06/2028
Coupon Type	F	F	F
Coupon	4,00 %	1,00 %	0,80 %
Standar & Poor's Rating(Liquid	AA	AA	AA
Fitch Rating(Liquid_Bonds_CB	AA-	AA-	AA-
Moody's Rating(Liquid_Bonds_	Aa3	Aa3	Aa3

4. Derivatives

None

Residential Mortgage Pandbrieven Programme

Stratification Tables

Portfolio Cut-off Date 31/12/2020

1. Geographic distribution

	In EUR	In %	In number of loans	In %
Antwerpen	494.136.889,14	16,65 %	6.831	16,43 %
Oost-Vlaanderen	444.407.136,10	14,97 %	6.581	15,83 %
Vlaams-Brabant	412.727.173,37	13,90 %	5.517	13,27 %
West-Vlaanderen	323.615.432,90	10,90 %	5.130	12,34 %
Brussels	308.157.836,87	10,38 %	3.252	7,82 %
Liège	238.340.264,84	8,03 %	3.498	8,42 %
Limburg	199.073.944,22	6,71 %	3.218	7,74 %
Hainaut	186.872.834,19	6,30 %	2.832	6,81 %
Brabant Wallon	172.143.138,41	5,80 %	1.989	4,79 %
Namur	110.663.343,91	3,73 %	1.615	3,89 %
Luxembourg	74.978.599,81	2,53 %	1.060	2,55 %
Other	3.339.298,77	0,11 %	42	0,10 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

2. Seasoning

In Years	In EUR	In %	In number of loans	In %
<=1	170.856.817,84	5,76 %	1.591	3,83 %
>1 and <=2	525.715.614,28	17,71 %	5.905	14,21 %
>2 and <=3	369.575.262,27	12,45 %	4.197	10,10 %
>3 and <=4	457.190.529,06	15,40 %	5.909	14,22 %
>4 and <=5	809.368.742,34	27,27 %	12.589	30,29 %
>5 and <=6	529.122.492,18	17,82 %	8.694	20,92 %
>6 and <=7	52.784.635,16	1,78 %	1.146	2,76 %
>7 and <=8	8.099.517,82	0,27 %	189	0,45 %
>8 and <=9	2.171.968,65	0,07 %	89	0,21 %
>9 and <=10	6.138.276,30	0,21 %	406	0,98 %
>10 and <=11	14.253.040,33	0,48 %	345	0,83 %
>11 and <=12	8.341.421,26	0,28 %	179	0,43 %
>12 and <=13	2.491.720,57	0,08 %	32	0,08 %
>13 and <=14	4.727.901,42	0,16 %	19	0,05 %
>14 and <=15	2.461.178,45	0,08 %	54	0,13 %
>15 and <=16	3.215.723,19	0,11 %	123	0,30 %
>16 and <=17	1.211.565,75	0,04 %	53	0,13 %
>17 and <=18	383.192,51	0,01 %	33	0,08 %
>18 and <=19	289.049,99	0,01 %	6	0,01 %
>19 and <=20	3.554,59	0,00 %	1	0,00 %
>20 and <=21	43.451,31	0,00 %	3	0,01 %
>21 and <=22	10.237,26	0,00 %	2	0,00 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

3. Remaining term to maturity

In Years	In EUR	In %	In number of loans	In %
<0	150.000,00	0,01 %	365	0,88 %
<=1	15.383.614,11	0,52 %	532	1,28 %
>1 and <=2	16.959.142,85	0,57 %	541	1,30 %
>2 and <=3	25.779.672,32	0,87 %	809	1,95 %
>3 and <=4	43.266.823,43	1,46 %	1.212	2,92 %
>4 and <=5	112.132.729,53	3,78 %	3.357	8,08 %
>5 and <=6	137.184.715,77	4,62 %	3.668	8,82 %
>6 and <=7	107.048.637,14	3,61 %	2.267	5,45 %
>7 and <=8	128.319.361,57	4,32 %	2.379	5,72 %
>8 and <=9	149.748.619,66	5,04 %	2.618	6,30 %
>9 and <=10	134.796.248,77	4,54 %	2.077	5,00 %
>10 and <=11	154.348.478,06	5,20 %	2.188	5,26 %
>11 and <=12	120.044.018,51	4,04 %	1.549	3,73 %
>12 and <=13	125.666.007,26	4,23 %	1.548	3,72 %
>13 and <=14	175.012.229,82	5,90 %	2.068	4,98 %
>14 and <=15	178.588.669,92	6,02 %	1.978	4,76 %
>15 and <=16	201.955.157,97	6,80 %	2.063	4,96 %
>16 and <=17	147.869.882,47	4,98 %	1.458	3,51 %
>17 and <=18	150.511.163,47	5,07 %	1.400	3,37 %
>18 and <=19	165.484.901,64	5,57 %	1.686	4,06 %
>19 and <=20	163.465.866,92	5,51 %	1.528	3,68 %
>20 and <=21	154.551.281,17	5,21 %	1.372	3,30 %
>21 and <=22	103.072.059,91	3,47 %	873	2,10 %
>22 and <=23	73.274.566,97	2,47 %	620	1,49 %
>23 and <=24	125.456.149,55	4,23 %	1.013	2,44 %
>24 and <=25	55.685.948,79	1,88 %	368	0,89 %
>25 and <=26	637.949,83	0,02 %	6	0,01 %
>26 and <=27	1.080.873,25	0,04 %	12	0,03 %
>27 and <=28	547.188,63	0,02 %	3	0,01 %
>28 and <=29	207.235,18	0,01 %	3	0,01 %
>29 and <=30	226.698,06	0,01 %	4	0,01 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

4. Original term to maturity

In Years	In EUR	In %	In number of loans	In %
<=1	0,00	0,00 %	4	0,01 %
>1 and <=2	2.033.344,38	0,07 %	41	0,10 %
>2 and <=3	5.573.498,43	0,19 %	77	0,19 %
>3 and <=4	2.278.655,00	0,08 %	80	0,19 %
>4 and <=5	34.430.230,69	1,16 %	428	1,03 %
>5 and <=6	4.973.699,41	0,17 %	395	0,95 %
>6 and <=7	11.919.098,33	0,40 %	533	1,28 %
>7 and <=8	18.495.955,43	0,62 %	716	1,72 %
>8 and <=9	33.142.866,87	1,12 %	866	2,08 %
>9 and <=10	364.347.081,57	12,27 %	8.837	21,26 %
>10 and <=11	59.754.209,18	2,01 %	1.936	4,66 %
>11 and <=12	62.611.364,52	2,11 %	1.107	2,66 %
>12 and <=13	207.334.897,40	6,98 %	3.452	8,31 %
>13 and <=14	26.541.243,01	0,89 %	414	1,00 %
>14 and <=15	429.623.404,33	14,47 %	5.712	13,74 %
>15 and <=16	30.338.581,97	1,02 %	366	0,88 %
>16 and <=17	41.540.599,14	1,40 %	522	1,26 %
>17 and <=18	204.465.409,89	6,89 %	2.328	5,60 %
>18 and <=19	25.759.753,13	0,87 %	374	0,90 %
>19 and <=20	670.746.082,37	22,60 %	6.718	16,16 %
>20 and <=21	47.418.462,38	1,60 %	533	1,28 %
>21 and <=22	13.092.876,92	0,44 %	140	0,34 %
>22 and <=23	21.983.246,10	0,74 %	255	0,61 %
>23 and <=24	16.746.394,84	0,56 %	195	0,47 %
>24 and <=25	552.006.796,91	18,60 %	4.801	11,55 %
>25 and <=26	67.845.258,88	2,29 %	566	1,36 %
>26 and <=27	91.759,32	0,00 %	1	0,00 %
>27 and <=28	642.031,79	0,02 %	6	0,01 %
>28 and <=29	868.137,56	0,03 %	8	0,02 %
>29 and <=30	9.550.061,02	0,32 %	127	0,31 %
>30 and <=31	2.026.627,63	0,07 %	22	0,05 %
>39 and <=40	274.264,13	0,01 %	5	0,01 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

5. Origination Year

Year	In EUR	In %	In number of loans	In %
1999	10.237,26	0,00 %	2	0,00 %
2000	43.451,31	0,00 %	3	0,01 %
2001	3.554,59	0,00 %	1	0,00 %
2002	289.049,99	0,01 %	6	0,01 %
2003	383.192,51	0,01 %	33	0,08 %
2004	1.211.565,75	0,04 %	53	0,13 %
2005	3.215.723,19	0,11 %	123	0,30 %
2006	2.461.178,45	0,08 %	54	0,13 %
2007	4.727.901,42	0,16 %	19	0,05 %
2008	2.491.720,57	0,08 %	32	0,08 %
2009	8.341.421,26	0,28 %	179	0,43 %
2010	14.253.040,33	0,48 %	345	0,83 %
2011	6.138.276,30	0,21 %	406	0,98 %
2012	2.171.968,65	0,07 %	89	0,21 %
2013	8.099.517,82	0,27 %	189	0,45 %
2014	52.784.635,16	1,78 %	1.146	2,76 %
2015	529.122.492,18	17,82 %	8.694	20,92 %
2016	809.368.742,34	27,27 %	12.589	30,29 %
2017	457.190.529,06	15,40 %	5.909	14,22 %
2018	369.575.262,27	12,45 %	4.197	10,10 %
2019	525.715.614,28	17,71 %	5.905	14,21 %
2020	170.856.817,84	5,76 %	1.591	3,83 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

6. Outstanding Loan Balance by Borrower

In EUR * 1000	In EUR	In %	In number of Borrowers	In %
<=100	629.150.863,43	21,19 %	12.687	52,48 %
>100 and <=200	1.055.754.217,16	35,57 %	7.333	30,33 %
>200 and <=300	694.933.757,27	23,41 %	2.893	11,97 %
>300 and <=400	252.322.648,53	8,50 %	741	3,07 %
>400	336.294.406,14	11,33 %	521	2,16 %
	2.968.455.892,53	100,00 %	24.175	100,00 %

7. Interest Rate

	In EUR	In %	In number of loans	In %
0 - 0.5%	3.055.758,57	0,10 %	64	0,15 %
0.5 - 1%	60.128.694,46	2,03 %	750	1,80 %
1 - 1.5%	575.050.457,93	19,37 %	7.841	18,86 %
1.5 - 2%	1.955.802.674,40	65,89 %	27.066	65,12 %
2 - 2.5%	236.287.622,53	7,96 %	3.373	8,12 %
2.5 - 3%	105.659.628,87	3,56 %	1.654	3,98 %
3 - 3.5%	20.458.197,35	0,69 %	421	1,01 %
3.5 - 4%	8.545.335,67	0,29 %	246	0,59 %
4 - 4.5%	2.430.273,35	0,08 %	83	0,20 %
4.5 - 5%	770.746,28	0,03 %	45	0,11 %
5 - 5.5%	227.439,96	0,01 %	14	0,03 %
5.5 - 6%	35.939,08	0,00 %	7	0,02 %
6 - 6.5%	3.124,08	0,00 %	1	0,00 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

8. Interest Rate Type

	In EUR	In %	In number of loans	In %
Fixed	2.788.172.852,42	93,93 %	39.380	94,74 %
Variable	2.505.548,24	0,08 %	48	0,12 %
Variable With Cap	177.777.491,87	5,99 %	2.137	5,14 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

9. Next Reset Date

	In EUR	In %	In number of loans	In %
2021	46.961.892,94	1,58 %	875	2,11 %
2022	10.997.472,64	0,37 %	80	0,19 %
2023	20.812.958,05	0,70 %	190	0,46 %
2024	32.064.784,69	1,08 %	304	0,73 %
2025	13.507.083,12	0,46 %	140	0,34 %
2026	7.716.561,86	0,26 %	67	0,16 %
2027	4.158.384,67	0,14 %	41	0,10 %
2028	3.596.024,68	0,12 %	40	0,10 %
2029	5.912.887,66	0,20 %	59	0,14 %
2030	13.560,04	0,00 %	1	0,00 %
2033	4.282.021,33	0,14 %	48	0,12 %
2034	19.973.702,71	0,67 %	210	0,51 %
2035	2.877.831,65	0,10 %	17	0,04 %
Fixed To Maturity	2.795.580.726,49	94,18 %	39.493	95,02 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

10. Interest Payment Frequency

	In EUR	In %	In number of loans	In %
Monthly	2.968.455.892,53	100,00 %	41.565	100,00 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

11. Repayment Type

	In EUR	In %	In number of loans	In %
Annuity	2.826.361.594,49	95,21 %	39.987	96,20 %
Interest only	91.735.191,69	3,09 %	530	1,28 %
Linear	50.359.106,35	1,70 %	1.048	2,52 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

12. Current Loan to Current Value (LTV)

	In EUR	In %	In number of loans	In %
0	611.031,00	0,02 %	215	0,52 %
1-10%	46.900.106,16	1,58 %	2.349	5,65 %
11-20%	169.347.527,51	5,70 %	4.821	11,60 %
21-30%	274.796.410,58	9,26 %	5.433	13,07 %
31-40%	317.735.859,79	10,70 %	5.317	12,79 %
41-50%	366.262.090,17	12,34 %	5.233	12,59 %
51-60%	390.608.495,31	13,16 %	4.743	11,41 %
61-70%	397.282.575,94	13,38 %	4.432	10,66 %
71-80%	401.304.524,34	13,52 %	3.882	9,34 %
81-90%	407.779.255,20	13,74 %	3.570	8,59 %
91-100%	165.944.724,13	5,59 %	1.279	3,08 %
101-110%	11.442.254,84	0,39 %	100	0,24 %
111-120%	3.469.584,99	0,12 %	59	0,14 %
>120%	14.971.452,57	0,50 %	132	0,32 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

13. Loan to Mortgage Inscription Ratio (LTM)

	In EUR	In %	In number of loans	In %
1-20%	13.628.825,76	0,46 %	1.278	3,07 %
21-40%	71.129.641,42	2,40 %	2.598	6,25 %
41-60%	203.800.581,69	6,87 %	5.240	12,61 %
61-80%	433.733.000,39	14,61 %	7.135	17,17 %
81-100%	593.270.400,11	19,99 %	6.443	15,50 %
101-120%	75.838.869,29	2,55 %	1.510	3,63 %
121-140%	120.342.766,04	4,05 %	1.836	4,42 %
141-160%	148.022.880,28	4,99 %	2.198	5,29 %
161-180%	173.703.841,68	5,85 %	2.219	5,34 %
181-200%	148.619.675,39	5,01 %	1.830	4,40 %
201-300%	475.691.229,68	16,02 %	5.073	12,20 %
301-400%	204.166.981,16	6,88 %	1.925	4,63 %
401-500%	81.344.021,00	2,74 %	720	1,73 %
>500%	225.163.178,64	7,59 %	1.560	3,75 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

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

In Years	In EUR	In %	In number of loans	In %
>=0 and <=1	35.516.276,46	1,20 %	1.507	3,63 %
>1 and <=2	61.379.759,63	2,07 %	1.746	4,20 %
>2 and <=3	244.097.311,48	8,22 %	6.992	16,82 %
>3 and <=4	231.346.191,70	7,79 %	4.665	11,22 %
>4 and <=5	280.022.782,77	9,43 %	4.642	11,17 %
>5 and <=6	254.861.844,99	8,59 %	3.502	8,43 %
>6 and <=7	250.637.770,69	8,44 %	3.065	7,37 %
>7 and <=8	309.603.710,76	10,43 %	3.481	8,37 %
>8 and <=9	361.920.130,97	12,19 %	3.578	8,61 %
>9 and <=10	267.414.722,29	9,01 %	2.630	6,33 %
>10 and <=11	265.059.331,45	8,93 %	2.462	5,92 %
>11 and <=12	202.558.225,08	6,82 %	1.699	4,09 %
>12 and <=13	189.654.454,73	6,39 %	1.482	3,57 %
>13 and <=14	11.899.247,49	0,40 %	89	0,21 %
>14 and <=15	2.002.632,73	0,07 %	17	0,04 %
>15 and <=16	207.235,18	0,01 %	3	0,01 %
>16 and <=17	47.566,07	0,00 %	1	0,00 %
>17 and <=18	226.698,06	0,01 %	4	0,01 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

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

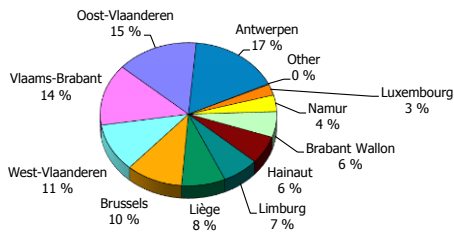
In Years	In EUR	In %	In number of loans	In %
Fixed To Maturity	2.795.580.726,49	94,18 %	39.493	95,02 %
>=0 and <=1	59.089.762,17	1,99 %	961	2,31 %
>1 and <=2	46.765.879,43	1,58 %	445	1,07 %
>2 and <=3	25.277.589,12	0,85 %	244	0,59 %
>3 and <=4	8.551.654,58	0,29 %	86	0,21 %
>4 and <=5	6.056.725,05	0,20 %	61	0,15 %
>7 and <=8	9.046.034,83	0,30 %	73	0,18 %
>6 and <=7	18.087.520,86	0,61 %	202	0,49 %
	2.968.455.892,53	100,00 %	41.565	100,00 %

Residential Mortgage Pandbrieven Programme

Stratification Tables

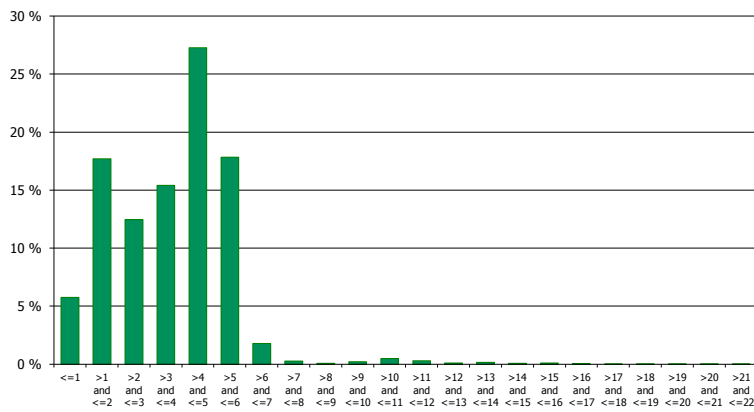
Portfolio Cut-off Date 31/12/2020

1. Geographic distribution



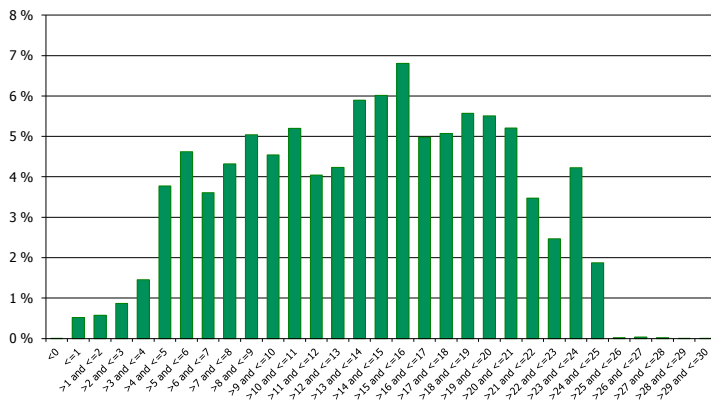
2. Seasoning

Distribution per Seasoning



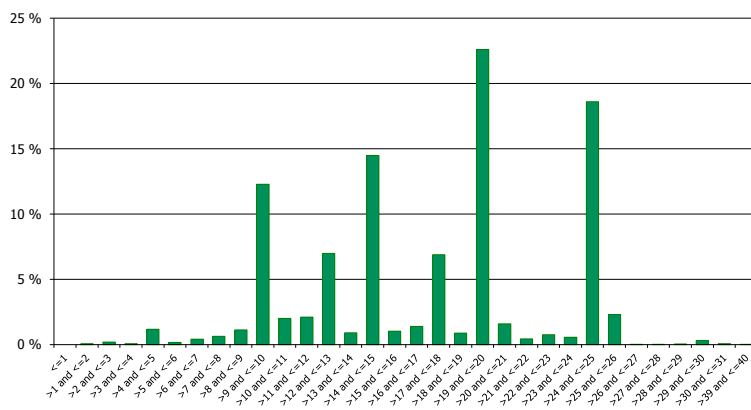
3. Remaining term to maturity

Distribution of Remaining Term to Maturity (in years)



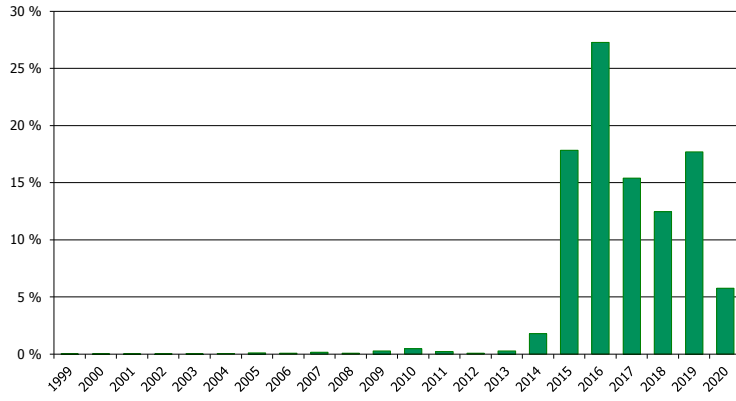
4. Original term to maturity

Distribution of Initial Term (in years)



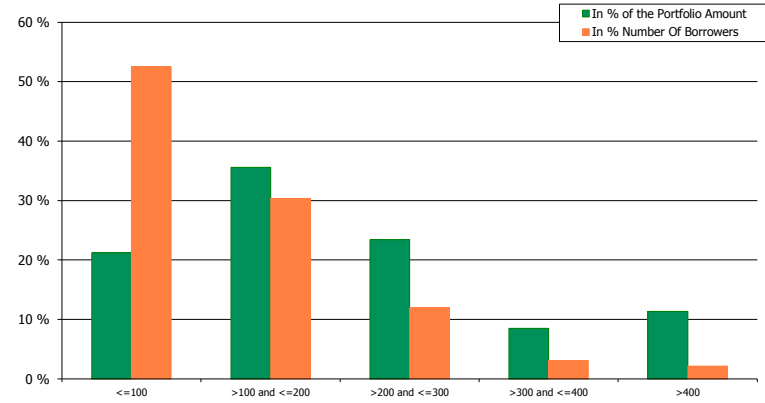
5. Origination Year

Distribution Origination Year



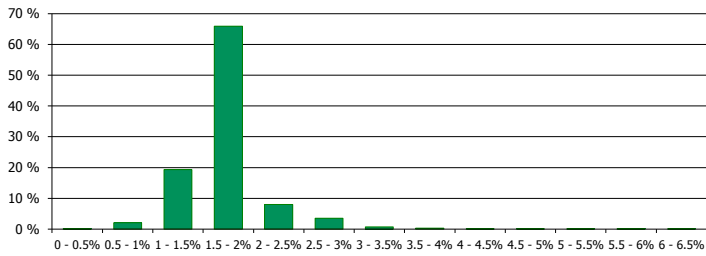
6. Outstanding Loan Balance by Borrower

Outstanding Loan Balance by Borrower



7. Interest Rate

Distribution per Interest Rate



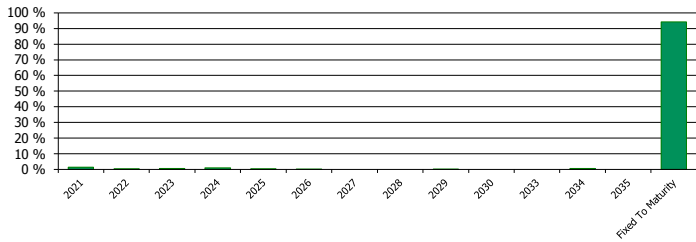
8. Interest Rate Type

Distribution per Interest Type



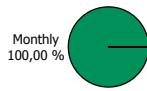
9. Next Reset Date

Next Reset Date



10. Interest Payment Frequency

Distribution per Interest Payment Frequency



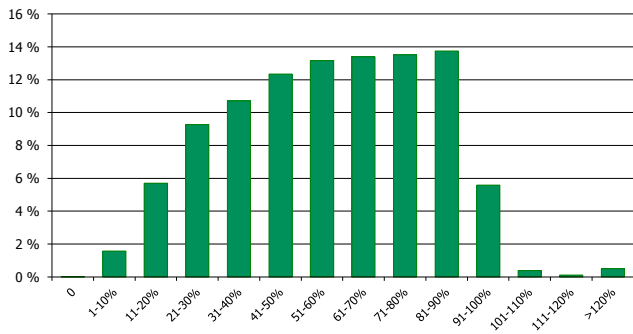
11. Repayment Type

Distribution per Repayment Type



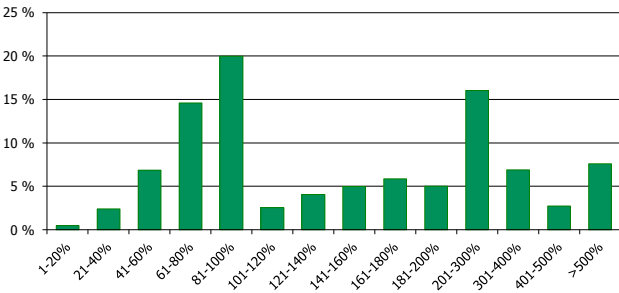
12. Current Loan to Current Value (LTV)

Current LTV Distribution



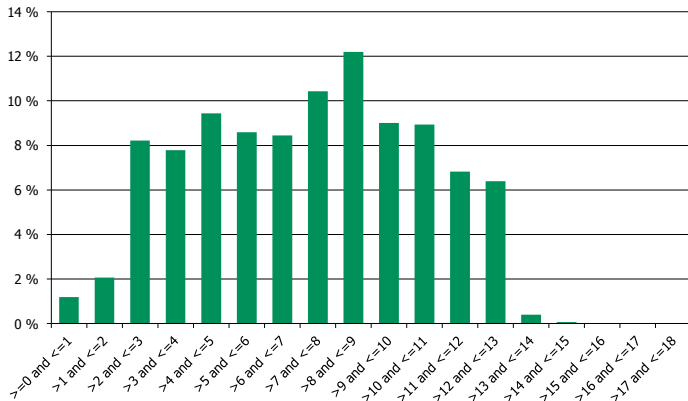
13. Loan to Mortgage Inscription Ratio (LTM)

Loan To Mortgage Inscription Distribution



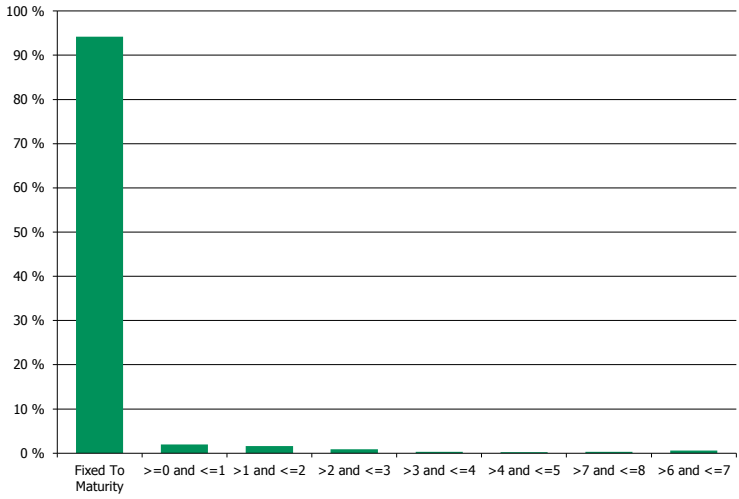
14. Distribution of Average Life to Final Maturity (at 0% CPR)

Distribution of Average Life to Final Maturity



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

Distribution of Average Life To Interest Reset Date



Residential Mortgage Pandbrieven Programme

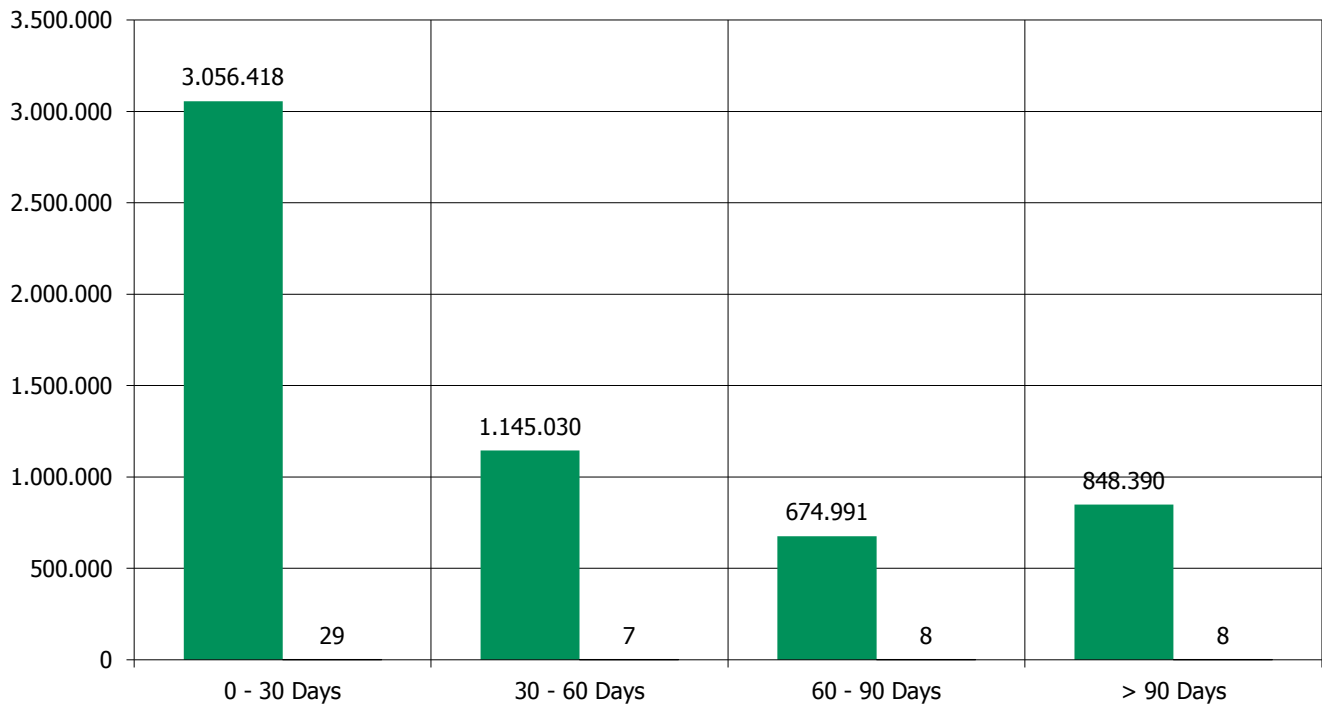
Cover Pool Performance

Portfolio Cut-off Date 31/12/2020

1. Delinquencies (at cut-off date)

	In EUR	In %	In number of loans	In %
Performing	2.962.731.064,31	99,81 %	41.513	99,87 %
0 - 30 Days	3.056.417,53	0,10 %	29	0,07 %
30 - 60 Days	1.145.029,72	0,04 %	7	0,02 %
60 - 90 Days	674.991,19	0,02 %	8	0,02 %
> 90 Days	848.389,78	0,03 %	8	0,02 %
Total	2.968.455.892,53	100,00 %	41.565	100,00 %

Delinquency Outstanding in Euro



Residential Mortgage Pandbrieven Programme

Amortisation

Portfolio Cut-off Date déc/2020

TIME		LIABILITIES	COVER LOAN ASSETS			
Maturity	Month	Covered bonds	CPR 0%	CPR 2%	CPR 5%	CPR 10%
1/01/2021	1	2.250.000.000	2.948.692.594	2.943.691.393	2.936.204.980	2.923.768.552
1/02/2021	2	2.250.000.000	2.928.842.277	2.918.915.636	2.904.087.708	2.879.539.019
1/03/2021	3	2.250.000.000	2.906.828.630	2.892.538.247	2.871.232.836	2.836.068.149
1/04/2021	4	2.250.000.000	2.885.582.059	2.866.526.026	2.838.175.744	2.791.541.920
1/05/2021	5	2.250.000.000	2.865.466.946	2.841.871.415	2.806.839.540	2.749.403.867
1/06/2021	6	2.250.000.000	2.843.565.288	2.815.366.921	2.773.589.973	2.705.327.403
1/07/2021	7	2.250.000.000	2.822.351.648	2.789.776.960	2.741.615.240	2.663.177.800
1/08/2021	8	2.250.000.000	2.800.805.499	2.763.783.944	2.709.163.430	2.620.507.944
1/09/2021	9	2.250.000.000	2.779.544.472	2.738.151.950	2.677.211.940	2.578.633.668
1/10/2021	10	2.250.000.000	2.759.048.503	2.713.499.924	2.646.578.555	2.538.678.869
1/11/2021	11	2.250.000.000	2.738.948.075	2.689.162.562	2.616.170.985	2.498.881.854
1/12/2021	12	2.250.000.000	2.718.873.509	2.665.071.230	2.586.352.149	2.460.273.216
1/01/2022	13	2.250.000.000	2.697.540.874	2.639.676.043	2.555.192.119	2.420.337.117
1/02/2022	14	2.250.000.000	2.676.376.215	2.614.523.427	2.524.408.065	2.381.049.807
1/03/2022	15	2.250.000.000	2.655.149.985	2.589.813.901	2.494.805.513	2.344.124.249
1/04/2022	16	2.250.000.000	2.635.128.313	2.565.925.515	2.465.507.203	2.306.783.454
1/05/2022	17	2.250.000.000	2.614.202.858	2.541.371.314	2.435.903.734	2.269.743.372
1/06/2022	18	2.250.000.000	2.593.448.731	2.516.919.263	2.406.331.050	2.232.691.043
1/07/2022	19	2.250.000.000	2.573.192.099	2.493.161.359	2.377.750.299	2.197.129.137
1/08/2022	20	2.250.000.000	2.552.284.877	2.468.710.158	2.348.443.168	2.160.856.928
1/09/2022	21	2.250.000.000	2.532.079.453	2.445.012.395	2.319.984.635	2.125.630.075
1/10/2022	22	2.250.000.000	2.511.438.150	2.421.100.311	2.291.641.056	2.091.054.034
1/11/2022	23	2.250.000.000	2.490.983.939	2.397.308.927	2.263.350.984	2.056.492.770
1/12/2022	24	2.250.000.000	2.470.016.955	2.373.228.582	2.235.101.455	2.022.500.350
1/01/2023	25	2.250.000.000	2.448.946.863	2.348.993.293	2.206.650.438	1.988.298.223
1/02/2023	26	2.250.000.000	2.428.054.650	2.325.003.716	2.178.559.913	1.954.672.988
1/03/2023	27	2.250.000.000	2.407.669.309	2.301.951.417	2.152.004.259	1.923.458.148
1/04/2023	28	2.250.000.000	2.387.820.446	2.279.102.002	2.125.224.571	1.891.476.990
1/05/2023	29	2.250.000.000	2.366.950.736	2.255.474.260	2.098.015.577	1.859.606.373
1/06/2023	30	2.250.000.000	2.345.852.914	2.231.578.731	2.070.509.081	1.827.452.413
1/07/2023	31	2.250.000.000	2.324.778.657	2.207.901.048	2.043.498.386	1.796.219.139
1/08/2023	32	2.250.000.000	2.303.493.498	2.183.975.517	2.016.213.655	1.764.729.688
1/09/2023	33	2.250.000.000	2.283.031.567	2.160.903.984	1.989.840.882	1.734.269.590
1/10/2023	34	1.750.000.000	2.261.695.951	2.137.195.912	1.963.165.807	1.704.006.803
1/11/2023	35	1.750.000.000	2.241.988.004	2.114.979.575	1.937.817.694	1.674.880.706
1/12/2023	36	1.750.000.000	2.221.724.018	2.092.423.378	1.912.432.301	1.646.164.063
1/01/2024	37	1.750.000.000	2.200.724.962	2.069.131.070	1.886.334.039	1.616.822.214
1/02/2024	38	1.750.000.000	2.179.922.656	2.046.096.426	1.860.590.457	1.588.002.107
1/03/2024	39	1.750.000.000	2.159.546.753	2.023.755.137	1.835.896.096	1.560.716.173
1/04/2024	40	1.750.000.000	2.139.310.250	2.001.390.825	1.810.990.330	1.533.022.693
1/05/2024	41	1.750.000.000	2.118.983.002	1.979.120.174	1.786.430.645	1.506.033.720
1/06/2024	42	1.750.000.000	2.098.495.587	1.956.660.745	1.761.666.190	1.478.865.831
1/07/2024	43	1.750.000.000	2.076.294.220	1.932.782.244	1.735.884.326	1.451.249.290
1/08/2024	44	1.750.000.000	2.056.405.650	1.911.021.617	1.711.975.507	1.425.198.660
1/09/2024	45	1.250.000.000	2.034.576.497	1.887.528.917	1.686.629.352	1.398.151.174
1/10/2024	46	1.250.000.000	2.014.019.671	1.865.390.921	1.662.745.060	1.372.701.877
1/11/2024	47	1.250.000.000	1.994.526.048	1.844.202.653	1.639.677.898	1.347.924.986
1/12/2024	48	1.250.000.000	1.975.114.305	1.823.256.308	1.617.064.684	1.323.886.205
1/01/2025	49	1.250.000.000	1.954.868.505	1.801.506.440	1.593.711.034	1.299.240.241
1/02/2025	50	1.250.000.000	1.935.313.478	1.780.460.608	1.571.086.956	1.275.371.554
1/03/2025	51	1.250.000.000	1.916.103.115	1.760.086.647	1.549.540.807	1.253.067.691
1/04/2025	52	1.250.000.000	1.896.675.396	1.739.285.838	1.527.334.013	1.229.878.353
1/05/2025	53	1.250.000.000	1.877.757.883	1.719.111.734	1.505.902.778	1.207.650.185
1/06/2025	54	1.250.000.000	1.857.977.343	1.698.117.366	1.483.729.140	1.184.828.421
1/07/2025	55	1.250.000.000	1.838.652.455	1.677.696.877	1.462.278.808	1.162.912.682
1/08/2025	56	1.250.000.000	1.819.985.451	1.657.847.373	1.441.303.125	1.141.376.348
1/09/2025	57	1.250.000.000	1.800.979.403	1.637.752.060	1.420.211.517	1.119.910.174
1/10/2025	58	750.000.000	1.782.760.345	1.618.523.218	1.400.082.337	1.099.511.612
1/11/2025	59	750.000.000	1.763.819.051	1.598.610.926	1.379.340.579	1.078.634.671
1/12/2025	60	750.000.000	1.745.907.088	1.579.779.363	1.359.737.075	1.058.946.175

1/01/2026	61	750.000.000	1.728.070.191	1.560.987.646	1.340.145.838	1.039.268.174
1/02/2026	62	750.000.000	1.710.598.007	1.542.584.020	1.320.977.794	1.020.064.662
1/03/2026	63	750.000.000	1.692.312.720	1.523.756.629	1.301.857.392	1.001.453.088
1/04/2026	64	750.000.000	1.674.134.405	1.504.832.250	1.282.419.131	982.321.850
1/05/2026	65	750.000.000	1.656.347.911	1.486.400.671	1.263.594.009	963.934.353
1/06/2026	66	750.000.000	1.638.423.648	1.467.821.738	1.244.626.586	945.443.527
1/07/2026	67	750.000.000	1.620.942.578	1.449.777.309	1.226.300.270	927.703.995
1/08/2026	68	750.000.000	1.603.716.074	1.431.937.060	1.208.129.663	910.086.705
1/09/2026	69	750.000.000	1.585.976.299	1.413.695.642	1.189.705.941	892.412.146
1/10/2026	70	750.000.000	1.569.211.018	1.396.455.610	1.172.304.991	875.754.826
1/11/2026	71	750.000.000	1.552.965.857	1.379.654.917	1.155.255.499	859.362.878
1/12/2026	72	750.000.000	1.535.862.558	1.362.220.711	1.137.849.486	842.945.402
1/01/2027	73	750.000.000	1.519.000.500	1.344.979.986	1.120.591.318	826.643.969
1/02/2027	74	750.000.000	1.503.060.261	1.328.608.654	1.104.136.080	811.055.304
1/03/2027	75	750.000.000	1.487.193.755	1.312.569.656	1.088.300.931	796.364.477
1/04/2027	76	750.000.000	1.471.519.210	1.296.532.842	1.072.270.247	781.310.668
1/05/2027	77	750.000.000	1.455.818.076	1.280.593.384	1.056.481.155	766.650.347
1/06/2027	78	750.000.000	1.438.256.855	1.263.000.080	1.039.316.858	751.000.409
1/07/2027	79	750.000.000	1.421.965.668	1.246.644.418	1.023.332.949	736.419.437
1/08/2027	80	750.000.000	1.406.742.937	1.231.206.808	1.008.090.361	722.377.760
1/09/2027	81	750.000.000	1.391.358.548	1.215.676.732	992.843.167	708.438.534
1/10/2027	82	750.000.000	1.376.105.329	1.200.375.938	977.934.112	694.939.828
1/11/2027	83	750.000.000	1.360.698.632	1.184.923.551	962.890.138	681.351.107
1/12/2027	84	750.000.000	1.342.491.908	1.167.149.855	946.112.531	666.734.772
1/01/2028	85	750.000.000	1.327.380.625	1.152.054.957	931.501.298	653.657.719
1/02/2028	86	750.000.000	1.312.660.321	1.137.346.667	917.270.063	640.945.008
1/03/2028	87	0	1.297.272.424	1.122.230.403	902.925.321	628.421.347
1/04/2028	88		1.282.573.465	1.107.632.967	888.914.045	616.049.323
1/05/2028	89		1.267.893.618	1.093.158.155	875.138.239	604.016.025
1/06/2028	90		1.253.131.921	1.078.598.358	861.286.242	591.937.603
1/07/2028	91		1.238.398.473	1.064.167.351	847.671.248	580.192.293
1/08/2028	92		1.224.352.668	1.050.313.224	834.507.893	568.763.308
1/09/2028	93		1.210.149.709	1.036.368.445	821.334.166	557.413.691
1/10/2028	94		1.196.212.222	1.022.750.914	808.547.152	546.486.172
1/11/2028	95		1.182.471.173	1.009.287.704	795.874.427	535.642.460
1/12/2028	96		1.168.636.266	995.841.773	783.338.867	525.044.609
1/01/2029	97		1.154.882.529	982.452.520	770.841.342	514.479.586
1/02/2029	98		1.140.693.974	968.736.550	758.146.627	503.863.588
1/03/2029	99		1.126.930.744	955.581.841	746.133.477	493.982.205
1/04/2029	100		1.112.289.744	941.567.313	733.320.969	483.443.251
1/05/2029	101		1.098.145.602	928.068.276	721.028.490	473.390.902
1/06/2029	102		1.084.497.453	914.979.400	709.051.707	463.555.788
1/07/2029	103		1.071.189.739	902.268.394	697.480.551	454.121.734
1/08/2029	104		1.058.307.012	889.905.299	686.173.977	444.867.878
1/09/2029	105		1.044.097.828	876.468.053	674.094.268	435.185.141
1/10/2029	106		1.031.500.584	864.472.011	663.231.657	426.417.241
1/11/2029	107		1.018.634.644	852.241.504	652.185.418	417.539.158
1/12/2029	108		1.004.977.816	839.435.387	640.804.340	408.571.110
1/01/2030	109		992.538.040	827.638.601	630.192.168	400.103.022
1/02/2030	110		979.913.248	815.725.400	619.541.414	391.674.946
1/03/2030	111		967.217.505	803.923.321	609.175.039	383.647.667
1/04/2030	112		955.120.242	792.521.965	599.008.346	375.647.025
1/05/2030	113		943.086.365	781.252.256	589.037.057	367.879.665
1/06/2030	114		930.875.606	769.828.965	578.948.154	360.047.216
1/07/2030	115		919.120.696	758.860.073	569.294.380	352.592.251
1/08/2030	116		907.460.481	747.962.214	559.691.800	345.176.667
1/09/2030	117		895.929.014	737.205.077	550.239.415	337.909.812
1/10/2030	118		884.399.881	726.523.978	540.932.529	330.832.593
1/11/2030	119		873.056.678	715.989.238	531.733.147	323.828.854
1/12/2030	120		861.741.493	705.549.715	522.690.525	317.016.977
1/01/2031	121		850.477.641	695.146.429	513.673.777	310.228.653
1/02/2031	122		839.020.820	684.618.943	504.607.968	303.462.643
1/03/2031	123		827.728.616	674.370.039	495.911.952	297.091.837
1/04/2031	124		816.539.808	664.125.932	487.136.689	290.598.657
1/05/2031	125		805.277.222	653.890.536	478.448.525	284.245.806
1/06/2031	126		794.380.342	643.948.156	469.975.443	278.029.342
1/07/2031	127		783.623.737	634.185.866	461.711.389	272.020.815
1/08/2031	128		772.986.552	624.516.179	453.515.166	266.060.243
1/09/2031	129		762.458.030	614.965.110	445.443.567	260.218.087
1/10/2031	130		751.542.439	605.166.117	437.266.882	254.394.348
1/11/2031	131		741.217.029	595.839.461	429.432.923	248.778.490
1/12/2031	132		730.961.962	586.631.274	421.755.790	243.329.424

1/01/2032	133	720.820.133	577.510.815	414.142.744	237.925.095
1/02/2032	134	710.775.548	568.497.385	406.642.249	232.626.568
1/03/2032	135	700.796.507	559.626.488	399.344.522	227.546.465
1/04/2032	136	690.875.749	550.768.459	392.023.971	222.429.100
1/05/2032	137	680.894.871	541.920.695	384.776.966	217.422.322
1/06/2032	138	671.096.052	533.215.955	377.633.539	212.482.048
1/07/2032	139	661.368.339	524.624.312	370.634.296	207.688.940
1/08/2032	140	651.698.980	516.077.390	363.668.860	202.922.639
1/09/2032	141	642.090.539	507.606.111	356.789.625	198.240.883
1/10/2032	142	632.468.048	499.178.327	350.002.273	193.672.498
1/11/2032	143	623.000.563	490.872.101	343.302.989	189.160.866
1/12/2032	144	613.448.525	482.552.530	336.653.861	184.736.790
1/01/2033	145	603.953.578	474.277.813	330.039.488	180.340.104
1/02/2033	146	594.451.026	466.023.814	323.470.961	176.002.295
1/03/2033	147	585.197.493	458.066.581	317.217.336	171.939.222
1/04/2033	148	576.023.439	450.120.804	310.922.023	167.813.211
1/05/2033	149	566.845.172	442.221.592	304.713.790	163.788.292
1/06/2033	150	557.812.676	434.436.843	298.588.383	159.816.006
1/07/2033	151	548.860.246	426.762.850	292.592.124	155.964.616
1/08/2033	152	539.993.869	419.156.725	286.646.443	152.148.132
1/09/2033	153	531.206.257	411.636.210	280.787.508	148.407.029
1/10/2033	154	522.501.001	404.225.843	275.054.056	144.780.751
1/11/2033	155	513.834.543	396.846.930	269.346.351	141.175.875
1/12/2033	156	504.442.399	388.953.668	263.339.320	137.461.534
1/01/2034	157	495.840.738	381.672.854	257.752.689	133.975.473
1/02/2034	158	487.282.130	374.448.704	252.230.939	130.550.058
1/03/2034	159	478.771.050	367.344.762	246.877.205	127.290.126
1/04/2034	160	470.326.266	360.253.312	241.495.596	123.987.973
1/05/2034	161	461.957.069	353.262.002	236.226.125	120.785.376
1/06/2034	162	453.399.318	346.129.767	230.868.161	117.545.793
1/07/2034	163	445.237.563	339.341.086	225.783.035	114.485.488
1/08/2034	164	437.176.985	332.632.529	220.756.588	111.462.665
1/09/2034	165	429.236.739	326.037.154	215.829.170	108.513.185
1/10/2034	166	421.439.390	319.589.051	211.039.965	105.670.353
1/11/2034	167	413.728.508	313.209.548	206.301.269	102.860.107
1/12/2034	168	406.084.643	306.918.221	201.659.807	100.133.755
1/01/2035	169	398.306.263	300.528.747	196.959.434	97.385.560
1/02/2035	170	390.807.001	294.370.307	192.432.694	94.744.336
1/03/2035	171	382.363.542	287.569.130	187.554.824	91.989.371
1/04/2035	172	374.999.226	281.552.208	183.163.531	89.455.085
1/05/2035	173	367.701.302	275.619.725	178.862.844	86.996.592
1/06/2035	174	360.505.618	269.767.696	174.619.955	84.573.169
1/07/2035	175	353.488.038	264.082.236	170.519.042	82.248.445
1/08/2035	176	346.592.014	258.491.221	166.484.416	79.962.253
1/09/2035	177	339.650.028	252.884.190	162.458.920	77.698.317
1/10/2035	178	333.006.736	247.531.004	158.628.513	75.555.379
1/11/2035	179	326.434.130	242.233.902	154.839.110	73.438.098
1/12/2035	180	319.885.323	236.984.662	151.110.885	71.376.063
1/01/2036	181	313.367.088	231.761.922	147.404.821	69.330.630
1/02/2036	182	306.879.358	226.578.741	143.741.726	67.321.368
1/03/2036	183	300.429.042	221.464.304	140.162.835	65.385.056
1/04/2036	184	294.032.078	216.381.096	136.597.436	63.451.923
1/05/2036	185	287.687.793	211.364.768	133.102.311	61.574.930
1/06/2036	186	281.442.673	206.425.759	129.661.482	59.729.094
1/07/2036	187	275.331.238	201.611.820	126.326.030	57.954.062
1/08/2036	188	269.357.368	196.902.914	123.061.752	56.217.398
1/09/2036	189	263.494.645	192.290.511	119.873.421	54.528.954
1/10/2036	190	257.737.085	187.780.086	116.773.513	52.901.100
1/11/2036	191	252.092.414	183.356.021	113.732.368	51.305.161
1/12/2036	192	246.552.692	179.032.431	110.777.199	49.767.226
1/01/2037	193	241.159.119	174.818.918	107.894.968	48.267.062
1/02/2037	194	235.852.412	170.682.047	105.073.863	46.805.943
1/03/2037	195	230.643.537	166.656.759	102.360.148	45.422.623
1/04/2037	196	225.496.652	162.661.405	99.652.130	44.033.632
1/05/2037	197	220.397.341	158.722.075	96.999.426	42.685.775
1/06/2037	198	215.332.377	154.811.456	94.368.928	41.352.298
1/07/2037	199	210.338.545	150.972.965	91.802.578	40.062.827
1/08/2037	200	205.397.270	147.176.261	89.266.304	38.790.992
1/09/2037	201	200.505.011	143.427.064	86.771.077	37.546.974
1/10/2037	202	195.684.639	139.749.150	84.337.907	36.344.513
1/11/2037	203	190.923.563	136.117.746	81.937.458	35.160.508
1/12/2037	204	186.211.308	132.540.264	79.587.587	34.012.149

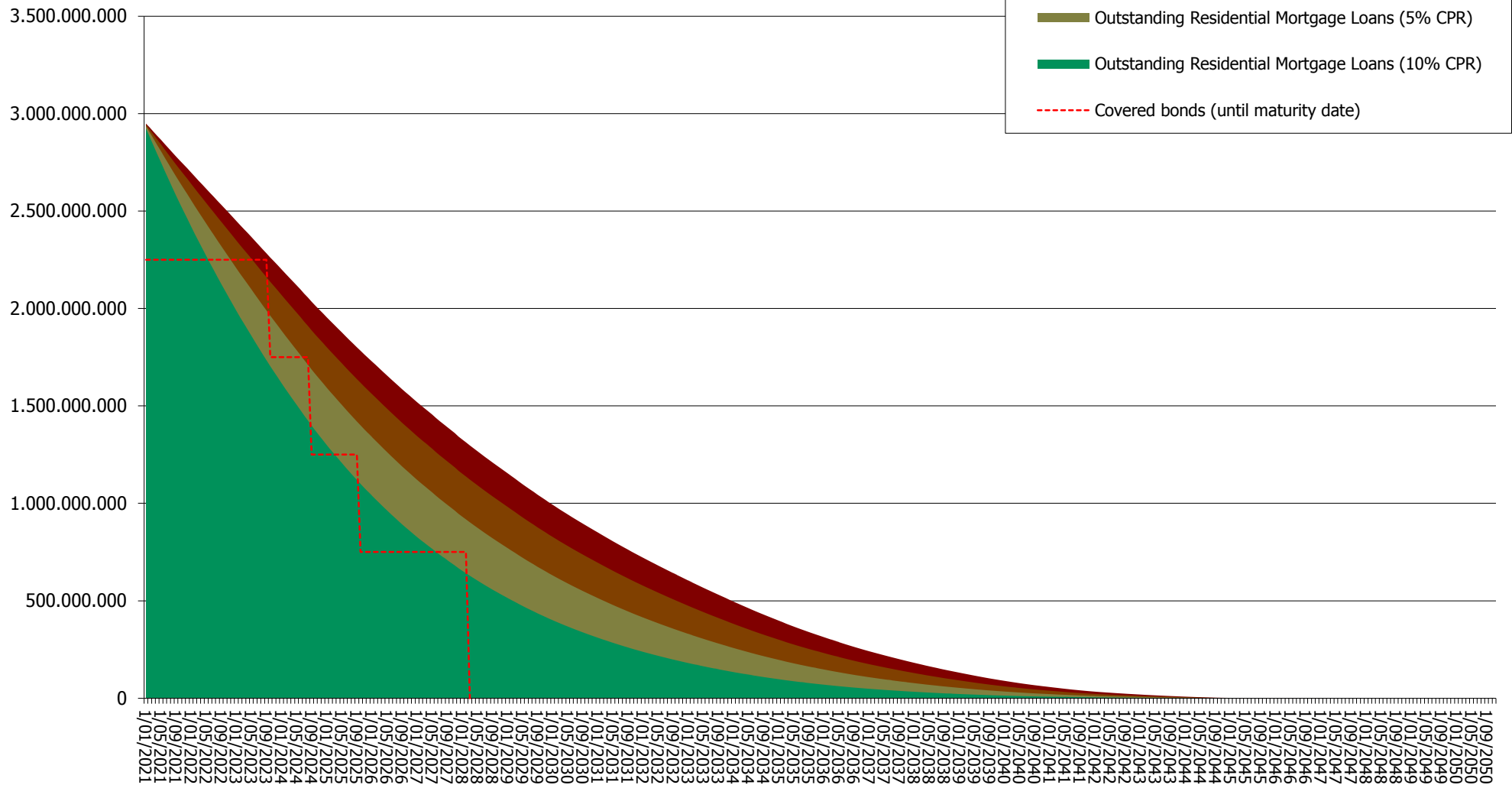
1/01/2038	205	181.587.561	129.029.987	77.282.694	32.887.254
1/02/2038	206	177.038.703	125.584.360	75.027.633	31.792.394
1/03/2038	207	172.596.304	122.245.520	72.865.133	30.757.905
1/04/2038	208	167.834.730	118.671.402	70.554.866	29.656.547
1/05/2038	209	163.532.465	115.439.591	68.464.501	28.659.931
1/06/2038	210	159.360.969	112.304.082	66.435.514	27.692.784
1/07/2038	211	155.268.644	109.240.555	64.464.175	26.760.907
1/08/2038	212	150.728.355	105.866.335	62.314.125	25.758.793
1/09/2038	213	146.594.248	102.788.050	60.348.342	24.840.537
1/10/2038	214	142.661.137	99.866.065	58.488.491	23.976.299
1/11/2038	215	138.747.539	96.961.723	56.643.085	23.121.459
1/12/2038	216	134.856.271	94.087.677	54.828.844	22.289.150
1/01/2039	217	130.988.902	91.234.454	53.030.938	21.466.950
1/02/2039	218	127.148.375	88.409.304	51.258.099	20.661.420
1/03/2039	219	123.352.016	85.638.200	49.537.396	19.891.423
1/04/2039	220	119.582.170	82.880.142	47.820.072	19.120.512
1/05/2039	221	115.860.803	80.169.126	46.142.025	18.373.929
1/06/2039	222	112.177.781	77.489.033	44.486.049	17.639.482
1/07/2039	223	108.578.406	74.879.583	42.882.173	16.933.817
1/08/2039	224	105.042.130	72.317.975	41.309.859	16.243.829
1/09/2039	225	101.616.105	69.840.616	39.793.268	15.581.201
1/10/2039	226	98.343.186	67.480.198	38.353.735	14.955.987
1/11/2039	227	95.143.268	65.173.781	36.948.629	14.347.041
1/12/2039	228	91.986.179	62.907.727	35.576.168	13.757.492
1/01/2040	229	88.918.025	60.706.333	34.243.904	13.186.210
1/02/2040	230	85.886.103	58.536.920	32.936.180	12.628.931
1/03/2040	231	82.895.933	56.409.278	31.663.531	12.092.838
1/04/2040	232	79.964.662	54.322.306	30.414.529	11.566.624
1/05/2040	233	77.086.131	52.280.882	29.199.510	11.059.033
1/06/2040	234	74.304.046	50.308.561	28.026.486	10.569.802
1/07/2040	235	71.630.406	48.418.732	26.907.288	10.106.115
1/08/2040	236	69.069.357	46.608.399	25.835.377	9.662.416
1/09/2040	237	66.593.916	44.861.739	24.803.948	9.237.370
1/10/2040	238	64.216.501	43.189.159	23.820.410	8.834.721
1/11/2040	239	61.895.944	41.557.851	22.862.391	8.443.488
1/12/2040	240	59.604.432	39.953.608	21.925.744	8.064.374
1/01/2041	241	57.331.519	38.364.866	21.000.330	7.691.288
1/02/2041	242	55.066.156	36.786.441	20.085.114	7.324.936
1/03/2041	243	52.810.978	35.225.838	19.188.851	6.971.296
1/04/2041	244	50.578.430	33.679.471	18.299.827	6.620.155
1/05/2041	245	48.376.681	32.160.481	17.431.471	6.280.169
1/06/2041	246	46.213.859	30.670.545	16.581.625	5.948.685
1/07/2041	247	44.178.812	29.271.828	15.786.476	5.640.209
1/08/2041	248	42.234.799	27.936.309	15.027.906	5.346.445
1/09/2041	249	40.378.837	26.663.378	14.306.675	5.068.296
1/10/2041	250	38.585.508	25.437.367	13.615.245	4.803.577
1/11/2041	251	36.854.040	24.254.695	12.949.208	4.549.243
1/12/2041	252	35.178.593	23.114.034	12.309.854	4.306.901
1/01/2042	253	33.625.522	22.056.118	11.716.566	4.081.962
1/02/2042	254	32.150.394	21.052.764	11.155.126	3.869.900
1/03/2042	255	30.753.358	20.107.102	10.629.577	3.673.468
1/04/2042	256	29.413.074	19.198.183	10.123.267	3.483.675
1/05/2042	257	28.101.174	18.311.788	9.632.102	3.301.065
1/06/2042	258	26.818.299	17.446.178	9.153.448	3.123.736
1/07/2042	259	25.579.776	16.613.165	8.694.939	2.955.100
1/08/2042	260	24.363.698	15.796.527	8.246.505	2.790.822
1/09/2042	261	23.168.732	14.996.277	7.808.828	2.631.508
1/10/2042	262	22.006.575	14.220.675	7.386.732	2.479.062
1/11/2042	263	20.875.711	13.467.030	6.977.471	2.331.791
1/12/2042	264	19.767.486	12.731.176	6.579.979	2.189.940
1/01/2043	265	18.684.502	12.013.274	6.193.149	2.052.465
1/02/2043	266	17.620.397	11.309.889	5.815.707	1.919.214
1/03/2043	267	16.588.123	10.630.998	5.454.053	1.792.979
1/04/2043	268	15.600.426	9.981.045	5.107.583	1.671.968
1/05/2043	269	14.639.762	9.351.045	4.773.416	1.556.173
1/06/2043	270	13.714.183	8.744.980	4.452.686	1.445.464
1/07/2043	271	12.825.910	8.165.140	4.147.216	1.340.782
1/08/2043	272	11.962.400	7.602.502	3.851.622	1.239.943
1/09/2043	273	11.122.045	7.056.440	3.565.881	1.143.093
1/10/2043	274	10.309.104	6.529.929	3.291.694	1.050.873
1/11/2043	275	9.514.671	6.016.503	3.025.166	961.693
1/12/2043	276	8.734.387	5.514.033	2.765.694	875.604

1/01/2044	277	7.967.533	5.021.385	2.512.190	791.977
1/02/2044	278	7.220.208	4.542.680	2.266.915	711.626
1/03/2044	279	6.494.001	4.079.295	2.030.830	634.988
1/04/2044	280	5.782.145	3.625.973	1.800.558	560.604
1/05/2044	281	5.093.186	3.188.685	1.579.516	489.766
1/06/2044	282	4.445.105	2.778.222	1.372.693	423.833
1/07/2044	283	3.836.792	2.394.086	1.179.984	362.839
1/08/2044	284	3.303.730	2.057.969	1.011.740	309.787
1/09/2044	285	2.840.833	1.766.618	866.298	264.130
1/10/2044	286	2.465.086	1.530.438	748.634	227.320
1/11/2044	287	2.140.791	1.326.847	647.394	195.746
1/12/2044	288	1.845.443	1.141.914	555.791	167.360
1/01/2045	289	1.606.649	992.468	481.824	144.472
1/02/2045	290	1.388.345	856.162	414.593	123.787
1/03/2045	291	1.183.396	728.656	352.038	104.708
1/04/2045	292	993.746	610.845	294.369	87.184
1/05/2045	293	829.129	508.820	244.599	72.147
1/06/2045	294	723.107	443.003	212.418	62.389
1/07/2045	295	653.843	399.912	191.285	55.952
1/08/2045	296	608.268	371.406	177.198	51.612
1/09/2045	297	574.597	350.252	166.680	48.343
1/10/2045	298	560.423	341.051	161.902	46.764
1/11/2045	299	549.199	333.654	157.988	45.440
1/12/2045	300	539.130	326.999	154.455	44.242
1/01/2046	301	529.643	320.700	151.095	43.096
1/02/2046	302	520.137	314.410	147.755	41.965
1/03/2046	303	511.075	308.459	144.625	40.919
1/04/2046	304	502.447	302.737	141.581	39.888
1/05/2046	305	493.802	297.040	138.575	38.881
1/06/2046	306	485.140	291.334	135.568	37.876
1/07/2046	307	476.462	285.653	132.597	36.895
1/08/2046	308	467.767	279.965	129.626	35.915
1/09/2046	309	459.054	274.284	126.673	34.948
1/10/2046	310	450.326	268.627	123.755	34.003
1/11/2046	311	441.578	262.962	120.837	33.061
1/12/2046	312	434.685	258.433	118.463	32.279
1/01/2047	313	177.779	0	0	0
1/02/2047	314	120.859	71.611	32.659	8.824
1/03/2047	315	113.926	67.399	30.667	8.254
1/04/2047	316	107.727	63.624	28.876	7.739
1/05/2047	317	102.021	60.155	27.234	7.269
1/06/2047	318	97.394	57.329	25.889	6.881
1/07/2047	319	92.758	54.511	24.556	6.500
1/08/2047	320	88.114	51.694	23.228	6.122
1/09/2047	321	83.457	48.879	21.907	5.749
1/10/2047	322	79.567	46.524	20.800	5.436
1/11/2047	323	75.668	44.169	19.697	5.126
1/12/2047	324	71.761	41.820	18.603	4.822
1/01/2048	325	68.123	39.632	17.586	4.539
1/02/2048	326	64.479	37.449	16.575	4.260
1/03/2048	327	60.828	35.272	15.574	3.987
1/04/2048	328	57.171	33.095	14.576	3.715
1/05/2048	329	53.507	30.923	13.586	3.449
1/06/2048	330	49.836	28.753	12.600	3.185
1/07/2048	331	46.158	26.587	11.622	2.926
1/08/2048	332	42.473	24.423	10.649	2.670
1/09/2048	333	38.782	22.263	9.683	2.417
1/10/2048	334	35.085	20.107	8.724	2.169
1/11/2048	335	33.274	19.038	8.238	2.039
1/12/2048	336	31.459	17.969	7.757	1.912
1/01/2049	337	29.638	16.900	7.277	1.786
1/02/2049	338	27.812	15.832	6.800	1.662
1/03/2049	339	25.980	14.767	6.328	1.541
1/04/2049	340	24.144	13.700	5.855	1.420
1/05/2049	341	22.302	12.634	5.387	1.301
1/06/2049	342	20.455	11.568	4.920	1.183
1/07/2049	343	18.603	10.503	4.456	1.067
1/08/2049	344	16.745	9.438	3.994	952
1/09/2049	345	15.631	8.796	3.712	881
1/10/2049	346	14.513	8.153	3.433	812
1/11/2049	347	13.390	7.510	3.154	743
1/12/2049	348	12.263	6.866	2.876	675

1/01/2050	349	11.132	6.222	2.600	607
1/02/2050	350	9.996	5.578	2.325	541
1/03/2050	351	8.856	4.934	2.052	475
1/04/2050	352	7.711	4.289	1.779	410
1/05/2050	353	6.561	3.643	1.508	346
1/06/2050	354	5.479	3.037	1.253	287
1/07/2050	355	4.391	2.430	1.001	228
1/08/2050	356	3.300	1.823	749	170
1/09/2050	357	2.204	1.216	498	112
1/10/2050	358	1.104	608	248	56
1/11/2050	359	0	0	0	0
		260.942.795.884	233.907.757.767	201.225.718.252	161.523.036.085

Amortisation profiles (all amounts in EUR)

- █ Outstanding Residential Mortgage Loans (0% CPR)
- █ Outstanding Residential Mortgage Loans (2% CPR)
- █ Outstanding Residential Mortgage Loans (5% CPR)
- █ Outstanding Residential Mortgage Loans (10% CPR)
- - - Covered bonds (until maturity date)





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

HTT 2019

Reporting in Domestic Currency

[Please insert currency]

CONTENT OF TAB E

- [1. Additional information on the programme](#)
- [2. Additional information on the swaps](#)
- [3. Additional information on the asset distribution](#)

Field Number	1. Additional information on the programme			
	Transaction Counterparties	Name	Legal Entity Identifier (LEI)*	
E.1.1.1	Sponsor (if applicable)			
E.1.1.2	Servicer	BNP Paribas Fortis	KGCEPHLVKVRZYO1TG47	
E.1.1.3	Back-up servicer			
E.1.1.4	BUS facilitator			
E.1.1.5	Cash manager			
E.1.1.6	Back-up cash manager			
E.1.1.7	Account bank			
E.1.1.8	Standby account bank			
E.1.1.9	Account bank guarantor			
E.1.1.10	Trustee	Stichting BNPP Fortis Pfandbriefe Representative		
E.1.1.11	Cover Pool Monitor	David De Schacht & Jurgen De Raedemaeker		
OE.1.1.1				
OE.1.1.2				
OE.1.1.3				
OE.1.1.4				
OE.1.1.5				
OE.1.1.6				
OE.1.1.7				
OE.1.1.8				
	2. Additional information on the swaps			
	Swap Counterparties	Guarantor (if applicable)	Legal Entity Identifier (LEI)*	Type of Swap
E.2.1.1	<i>Example Bank</i>	<i>Example Guarantor</i>	<i>Example Bank(LEI)</i>	<i>FX</i>
E.2.1.2				
E.2.1.3				
E.2.1.4				
E.2.1.5				
E.2.1.6				
E.2.1.7				
E.2.1.8				
E.2.1.9				
E.2.1.10				
E.2.1.11				
E.2.1.12				
E.2.1.13				
E.2.1.14				
E.2.1.15				
E.2.1.16				
E.2.1.17				
E.2.1.18				
E.2.1.19				
E.2.1.20				
E.2.1.21				
E.2.1.22				
E.2.1.23				
E.2.1.24				
E.2.1.25				
OE.2.1.1				
OE.2.1.2				
OE.2.1.3				
OE.2.1.4				
OE.2.1.5				
OE.2.1.6				
OE.2.1.7				
OE.2.1.8				
OE.2.1.9				
OE.2.1.10				
OE.2.1.11				
OE.2.1.12				
OE.2.1.13				



3. Additional information on the asset distribution

1. General Information		Total Assets				
E.3.1.1	Weighted Average Seasoning (months)	43,75				
E.3.1.2	Weighted Average Maturity (months)**	165,89				
OE.3.1.1						
OE.3.1.2						
OE.3.1.3						
OE.3.1.4						
2. Arrears		% Residential Loans	% Commercial Loans	% Public Sector Assets	% Shipping Loans	% Total Loans
E.3.2.1	<30 days	0,02%				0,02%
E.3.2.2	30-<60 days	0,13%				0,13%
E.3.2.3	60-<90 days	0,02%				0,02%
E.3.2.4	90-<180 days	0,03%				0,03%
E.3.2.5	>= 180 days	0,00%				0,00%
OE.3.2.1						
OE.3.2.2						
OE.3.2.3						
OE.3.2.4						