### **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 ("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, 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&Gs") 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 ingood faith, no representation is made by us as to its completeness of the Product Information contained on the Site is displayed by us ingood faith, no representation is made by us as to its completeness of accuracy. **PRODUCT** INFORMATION IS DISPLAYED ON THE SITE "As IS" AND HAS NOT BEEN INDEPENDENTLY VENIFIED BY US. BY YOUR USE OF THE SITE, YOU AGREE THAT WE HAVE NO LABILITY WHATSOFVER 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.

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 ourAcceptable 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 reearding. 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 Accentable Lise Policy.

5 SECHERTY

#### 5. SECURITY

Issuers are required to register with us in order to use the Site by completing the followingRegistration 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 disclosine 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 antivirus 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 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 websitewww.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 (soam): 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

 $\cdot$  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 LISE

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

· to ensure that content from the Site is presented in the most effective manner for your computer;

· to provide you with information, products or services that you request from us or which we feel may interest you; and

### to notify you about changes to our service

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

### 3. TRANSFER AND STORAGE OF PERSONAL INFORMATION

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

· if we are under a duty to disclose or share your personal information in order to comply with any legal obligation. or in order to enforce or apply our Terms of Use and other agreements:

in the case of any legitimate interest; and

for direct marketing purposes (unless you object to such processing in accordance with paragraph 2 above).

· By submitting your personal information, you also agree that such information may be transferred to, and stored at, a destination outside the European Economic Area ("EEA"), whether or not an adequate level of protection in ensured for personal information in the country of reception.

· Your personal information may also be processed by staff operating outside the EEA who work for us or for one of our processors for the same purposes as listed in paragraph 2 above. Such staff may be engaged in, among other things, the provision of

### support services.

4. SECURITY

We will take all steps reasonably necessary to ensure that your information is treated securely and in accordance with this privacy policy, and to prevent personal information being accessible to and processed by unauthorised parties, or being

accidentally changed or deleted. There are internal security measures in place to protect the premises, servers, network, data transfers, and the information itself.

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

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

### 5. YOUR RIGHTS

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

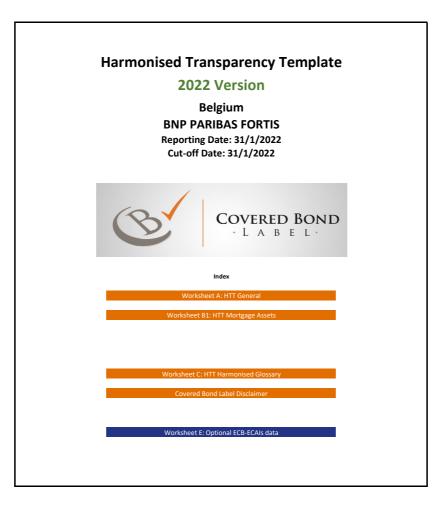
You also have the right to ask us not to process your personal information for marketing purposes. You can exercise your right to prevent such processing by checking certain boxes on the forms we use to collect your information or by contacting us by email or by letter in accordance with the above.

### 6. CHANGES TO OUR PRIVACY POLICY

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

#### 7. CONTACT

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



ч. панно	onised Transparency Template - G	eneral Information		HTT 2022	
	Reporting in Domestic Currency CONTENT OF TAB A 1.80e Feb2 2. Beginster Service 3. Beering Content Service Con	(Please insert currency)			
ield Number G.1.1.1	1. Basic Facts Country	Belgium			
G.1.1.2	Issuer Name	BNP Paribas Fortis SA/NV https://www.bnpparibasfortis.com/investors/			
G.1.1.3 G.1.1.4	Link to Issuer's Website Cut-off date	coveredbonds 01/31/2022			
OG.1.1.1	Optional information e.g. Contact names	01/51/2022			
0G.1.1.2 0G.1.1.3	Optional information e.g. Parent name				
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 G.2.1.2	UCITS Compliance (Y/N) CRR Compliance (Y/N)	Y			
G.2.1.3 0G.2.1.1	LCR status	LEVEL 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 G.3.1.2	Total Cover Assets Outstanding Covered Bonds	2,942.4 2,250.0			
0G.3.1.1 0G.3.1.2	Cover Pool Size (NPV) (mn) Outstanding Covered Bonds (NPV) (mn)	2,250.0 3,137.3 2,308.5			
0G.3.1.2 0G.3.1.3 0G.3.1.4	Catstanavig Covered Bonds (NPV) (mn)	2,306.3			
	2. Over-collateralisation (OC)	Legal	Actual	Minimum Committed	Purpose
G.3.2.1 OG.3.2.1	OC (%) Optional information e.g. Asset Coverage Test (ACT)	5.0% 0.0%	30.8% 147.8%	5.0% 0.0%	ND1 0.0%
OG.3.2.2 OG.3.2.3	Optional information e.g. OC (NPV basis)	0.0%	35.9%	0.0%	0.0%
OG.3.2.4 OG.3.2.5					
OG.3.2.6	3. Cover Pool Composition	Nominal (mn)		% Cover Pool	
G.3.3.1 G.3.3.2	Mortgages Public Sector	2,942.4		99.4%	
G.3.3.3 G.3.3.4	Shipping Substitute Assets	- 18.0		0.6%	
G.3.3.5 G.3.3.6	Other	0.0 2,960.4		0.0%	
OG.3.3.1	Total o/w [If relevant, please specify]	2,900.4		0.0%	
OG.3.3.2 OG.3.3.3	o/w [If relevant, please specify] o/w [If relevant, please specify]			0.0%	
OG.3.3.4 OG.3.3.5	o/w [If relevant, please specify] o/w [If relevant, please specify]			0.0% 0.0%	
OG.3.3.6	o/w [If relevant, please specify] 4. Cover Pool Amortisation Profile	Contractual (mn)	Expected Upon Prepayments (mn)	0.0% % Total Contractual	% Total Expected Upon Prepayments
G.3.4.1	Weighted Average Life (in years)	7.3	ND1		
	Residual Life (mn) By buckets:				
G.3.4.2 G.3.4.3	0 - 1 Y 1 - 2 Y	37.1 118.1	ND1 ND1	1.26% 4.01%	
G.3.4.4 G.3.4.5	2 - 3 Y 3 - 4 Y	192.8 222.8	ND1 ND1	6.55% 7.57%	
G.3.4.6 G.3.4.7	4 - 5 Y 5 - 10 Y	249.4 1,418.4	ND1 ND1	8.48% 48.21%	
G.3.4.8 G.3.4.9	10+Y				
OG.3.4.1		703.8	ND1	23.92%	0.0%
	Total o/w 0-1 day	703.8 2,942.4	ND1 0.0	100.00%	0.0%
OG.3.4.2 OG.3.4.3	Total a/w 0-1 day a/w 0-0.5y a/w 0.51y			100.00% 0.00% 0.00% 0.00%	0.0%
OG.3.4.3 OG.3.4.4 OG.3.4.5	Total o/w 0-1 day o/w 0-0.5y			100.00% 0.00% 0.00%	0.0%
OG.3.4.3 OG.3.4.4 OG.3.4.5 OG.3.4.6 OG.3.4.7	τατα α/w 0-1 day α/w 0-0.5y α/w 0-5.5y α/w -0.5-1y α/w -1.5y			100.00% 0.00% 0.00% 0.00%	0.0%
OG.3.4.3 OG.3.4.4 OG.3.4.5 OG.3.4.6	τατα α/w 0-1 day α/w 0-0.5y α/w 0-5.5y α/w -0.5-1y α/w -1.5y			100.00% 0.00% 0.00% 0.00% 0.00%	0.0%
OG.3.4.3 OG.3.4.4 OG.3.4.5 OG.3.4.6 OG.3.4.7 OG.3.4.8 OG.3.4.9 OG.3.4.10	Total a/w b1 day a/w 60 3/w a/w 1.5 a/w 1.5 a/			100.00% 0.00% 0.00% 0.00% 0.00%	0.0% % Total Extended Maturity
OG.3.4.3 OG.3.4.4 OG.3.4.5 OG.3.4.6 OG.3.4.7 OG.3.4.8 OG.3.4.9	ταα α/w 0 1 day α/w 0 45y α/w 645y α/w 1-15y α/w 1-52y	2,942.4	0.0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
06.3.4.3 06.3.4.4 06.3.4.5 06.3.4.6 06.3.4.7 06.3.4.8 06.3.4.9 06.3.4.10 G.3.5.1	Tada a/w 0:1 day a/w 0:25y a/w 0:25y a/w 1:15y a/w 1:15y a/w 1:52 v a/w 1:52	2,942.4 Initial Maturity	0.0 Extended Maturity	100.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
06.3.4.3 06.3.4.4 06.3.4.5 06.3.4.6 06.3.4.6 06.3.4.8 06.3.4.9 06.3.4.9 06.3.4.10 6.3.5.1	Total «/w 0:1 day a/w 0:5:7 a/w 0:5:7 a/w 1:5:7 a/w 1:5:7 a/	2,942.4 Initial Maturity 3.8 0.0	0.0 Extended Maturity 4.8 0.0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5.00% % Total Initial Maturity 0.0%	% Total Extended Maturity 0.0%
06.3.4.3 06.3.4.4 06.3.4.5 06.3.4.6 06.3.4.7 06.3.4.9 06.3.4.9 06.3.4.10 6.3.5.1 6.3.5.1 6.3.5.2 6.3.5.3 6.3.5.4 6.3.5.5	Total a/w 02 day a/w 0.55 y a/w 0.55 y a/w 1.5-2 y a/w 1.5-2 y b/w 1.5-2 y b/w 1.5-2 y b/w 1.5-2 y b/w 1.5-2 y b/w 1.5-2 y c/w 1.5-2 y c/w 1.5-2 y c	2,942.4 Initial Maturity 3.8 0.0 500.0	0.0 Extended Maturity 4.8 0.0 0.0 500.0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total Initial Maturity 0.0% 22.2%	% Total Extended Maturity 0.0% 0.0% 2.2%
0G.3.4.3 0G.3.4.4 0G.3.4.5 0G.3.4.6 0G.3.4.7 0G.3.4.9 0G.3.4.10 G.3.5.1 G.3.5.1 G.3.5.2 G.3.5.3 G.3.5.4 G.3.5.5 G.3.5.6 G.3.5.7	таа «W Ф 1 day a/w 0 d3y w/w 0.5-1 w/w 1.5-2 w/w 1.5-2 w/w 1.5-2 w/w 1.5-2 w/w 1.5-2 w/w 1.5-2 w/w 1.5-2 w/w 1.5-2 w/w 1.5-2 Waturby (ma) Wy buckets: 0.1 0.1 1.2 1.2 1.2 3.4 7 3.4 7 3.4 7	2,942.4 Initial Maturity 3.5 0.0 5:00 0.0 0.0	0.0 Extended Maturity 4.5 0.0 500.0 500.0 500.0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5.7 Tetal initial Maturity 0.0% 2.2.2% 2.2.2% 2.2.2%	% Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 2.2%
0G3.4.3 0G3.4.4 0G3.4.5 0G3.4.5 0G3.4.6 0G3.4.7 0G3.4.8 0G3.4.9 0G3.4.10 G3.5.1 G3.5.2 G3.5.3 G3.5.4 G3.5.5 G3.5.6 G3.5.7 G3.5.8 G3.5.9	τοα α(w 0 1 day α(w 0 5.1γ α(w 1.5γ α(w 1.5γ α(w 1.5γ α(w 1.5γ α(w 1.5γ) α(w 1.5γ) α(w 1.5γ) α(w 1.5γ) θ(w 1.5γ) θ	2,942.4 Mitial Maturity 3.8 0.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0	0.0 Extended Maturity 4.8 0.0 0.0 50.0 50.0 50.0 50.0 50.0 50.0	100,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 5. Total Initial Maturity 0,0% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,2.5% 2,3.5% 0,0%	5 Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 3.3% 0.0%
0G3.4.3 0G3.4.4 0G3.4.5 0G3.4.6 0G3.4.7 0G3.4.8 0G3.4.10 0G3.4.10 0G3.4.10 G3.5.1 G3.5.2 G3.5.3 G3.5.5 G3.5.6 G3.5.7 G3.5.8 G3.5.7 G3.5.8 G3.5.10 0G3.5.11	ταα α(w 0.3 day α/w 0.5.1γ α/w 1.5.2γ α/w 1.5.2γ α/α 1.5.5.2γ α/α 1.5.2γ α/α 1.5.2γ α/	2,942.4 Mitial Maturity 3.8 0.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0	0.0 Extended Maturity 4.5 0.0 500.0 500.0 500.0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% % Total Initial Maturity 0.0% 2.2.2% 2.2.2% 2.2.2% 2.2.2% 0.0% 0.0	% Total Extended Maturity 0.0% 0.0% 22.2% 22.2% 22.2% 22.2% 23.4% 0.0% 0.0%
063.43 063.44 063.44 063.44 063.44 063.44 063.44 063.41 063.41 063.41 063.41 063.51 063.51 063.55 063.55 063.55 063.55 063.51 063.55 063.51 063.55	τοια α(w 0.5 4y α/w 0.5 y α/w 0.5.1y α/w 1.5.2 y α/w 1.5 y α/w 1.5 y α/w 0.5 y α/w 0.5 y α/w 0.5 y α/w 0.5 y	2,942.4 Mitial Maturity 3.8 0.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0	0.0 Extended Maturity 4.8 0.0 0.0 50.0 50.0 50.0 50.0 50.0 50.0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total Initial Maturity 0.0% 2.2.2% 2.2.2% 2.2.2% 0.0% 0.3.3.5% 0.0% 0.0%	5 Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0%
063.43 063.44 063.45 063.46 063.47 063.48 063.49 063.49 063.49 063.41 063.51 063.51 063.55 063.56 063.57 063.51 063.52 063.51 063.52 063.51 063.52 063.51 063.52 063.54 063.55	ταα α'ψ θ 2 day α'ψ 3 day α'ψ 3.5 'y e'ψ 3.5 'y e'ψ 3.5 'y e'ψ 3.5 'y e'ψ 3.5 'y e'ψ 3.5 'y dw 1.5 'y Weighted Average life (in years) Maturity (mn) Weighted Average life (in years) Maturity (mn) Weighted Average life (in years) 3 's 's 1 's 's 3 's 's 's 's 's 3 's	2,942.4 Mitial Maturity 3.8 0.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0	0.0 Extended Maturity 4.8 0.0 0.0 50.0 50.0 50.0 50.0 50.0 50.0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total Initial Maturity 0.0% 22.2% 22.2% 22.2% 22.2% 0.0% 0.0%	% Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 2.2% 2.3% 3.3% 100% 0.0% 0.0%
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003.43 003.44 003.45 003.46 003.47 003.48 003.40 003.40 003.41 003.41 003.41 003.41 003.41 003.41 003.51 003.55 0000000000	таа a/w 02 day a/w 03.51 a/w 0.51 a/w 1.55 a/w 1.55 a/w 1.55 a/w 1.52 a/w 1.52 b/box b/b/	2,942.4 Mitial Maturity 3.8 0.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0 500.0	0.0 Extended Maturity 4.8 0.0 0.0 50.0 50.0 50.0 50.0 50.0 50.0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% <b>5. Total initial Mauriy</b> 0.00% 2.2.2% 2.2.2% 2.2.2% 3.3.3% 0.0% 0.0% 0.0% 0.0% 0.0%	5 Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%
06.3.4.3         06.3.4.4           06.3.4.4         06.3.4.5           06.3.4.4         06.3.4.5           06.3.4.6         06.3.4.9           06.3.4.8         06.3.4.9           06.3.4.9         06.3.4.9           06.3.4.8         06.3.4.9           06.3.4.9         06.3.4.9           06.3.5.1         06.3.5.9           06.3.5.2         06.3.5.9           06.3.5.2         06.3.5.9           06.3.5.2         06.3.5.9           06.3.5.2         06.3.5.9           06.3.5.2         06.3.5.9           06.3.5.2         06.3.5.9           06.3.5.2         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9<	Total           a/w 02 day           a/w 03 day           a/w 04 day           a/w 05 day           a/w 05 day           a/w 04	2,942.4	0.0 Extended Maturity 4.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total Initial Maturity 0.0% 2.2.2% 2.2.2% 2.2.2% 0.0% 0.0% 0.0	5 Total Extended Maturity 0.0% 0.25% 2.25% 2.25% 2.25% 2.25% 3.35% 0.0% 0.0% 0.0% 0.0% 0.0%
003.43         003.44           003.44         003.45           003.44         003.44           003.43         003.40           003.44         003.40           003.41         003.41           003.51         003.51           003.55         03.56           003.56         03.57           003.51         003.52           003.52         003.53           003.53         003.57           003.54         003.57           003.55         003.57           003.52         003.52           003.54         003.57           003.54         003.57           003.55         003.56           003.54         003.57           003.54         003.57           003.54         003.57           003.54         003.57           003.54         003.57           003.54         003.57           003.54         003.57           003.54         003.57           003.54         003.57           003.54         003.57           003.54         03.56	Total           a/w 0 1 day           a/w 0 1 day           a/w 0 1 day           a/w 0 1 day           a/w 1 day           a/w 1 day           a/w 1 day           b/b blockets:           0 - 1 T           0 - 1 T           2 - 3 T           3 - 4 T           4 - 5 T           1 Dr Y           a/w 0 1 day           a/w 1 5.5 2 v           B/W 0 By           B/W 1 - 5 2 v	2,942.4 Initial Maturity 3.8 0.0 5500 5500 5500 0.0 7500 0.0 7500 0.0 2,250.0 Nominal [Schore hedging] (mm) 2,942.4	0.0  Executed Maturity 4.8  0.0  0.0  0.0  0.0  0.0  0.0  0.0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total insta Maturity 0.0% 0.22.2% 0.22.2% 0.22.2% 0.22.2% 0.23.5% 0.0% 0.0% 0.0% 0.0%	5 Total Extended Maturity 0.0% 0.25% 2.25% 2.25% 2.25% 2.25% 3.35% 0.0% 0.0% 0.0% 0.0% 0.0%
00.3.43         00.3.44           00.3.44         00.3.45           00.3.44         00.3.43           00.3.43         00.3.43           00.3.43         00.3.43           00.3.43         00.3.43           00.3.43         00.3.43           00.3.43         00.3.43           00.3.43         00.3.43           00.3.43         00.3.43           00.3.53         0.3.54           0.3.55         0.3.55           0.3.56         0.3.56           0.3.57         0.3.53           00.3.52         0.0.3.52           00.3.52         0.0.3.53           00.3.51         0.0.3.51           00.3.52         0.0.3.53           00.3.51         0.0.3.51           00.3.52         0.0.3.51           00.3.51         0.0.3.51           00.3.52         0.0.3.51           00.3.53         0.0.3.51           00.3.51         0.0.3.51           00.3.52         0.0.3.51           00.3.51         0.0.3.51           00.3.51         0.0.3.51           00.3.51         0.0.3.51           00.3.52         0.0.3.51           00.3.53	таа a/w 02 day a/w 03 day a/w 03-1y a/w 03-1y a/w 15-2y w/w 15-2y .6. Metanty (m) Weighted Average life (in years) Muturby (m) Weighted Average life (in years) Muturby (m) Weighted Average life (in years) .1 y 1 y 2 y 2 y 2 y 2 y 2 y 2 y 2 y 2	2,942.4 Initial Maturity 3.5 0.0 0.00 0.00 0.00 2,256.0 Nominal [Defore hedging] (mn) 2,942.4 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	0.0 Extended Maturity 4.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5.7 Tela initia Maturity 0.0% 2.2.2% 0.0% 3.3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0	5 Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%
003.4.3 003.4.4 003.5.4 003.5.	Таа a/w 02 day a/w 03.5y a/w 03.5y a/w 03.5y a/w 03.5y a/w 1.5y a/w 1.5y a/w 1.5y a/w 1.5y b/ buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 4 - 5 Y 3 - 10 Y 10 - Z a/w 1.5y a/w	2,942.4 Initial Maturity 3.8 0.0 5000 5000 5000 0.0 750.0 0.0 750.0 0.0 2,250.0 Nominal [Sefore bedging] (mn) 2,942.4	0.0 Extended Maturity 4.3 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% <b>X Tetal Initial Maturity</b> 0.0% 2.2.5% 2.2.5% 2.2.5% 2.2.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	5 Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%
003.43 003.44 003.44 003.44 003.44 003.44 003.44 003.48 003.49 003.49 003.49 003.49 003.49 003.49 003.49 003.49 003.50 0000000000	та «We D 2 day «We D 3 day «We D 4 day	2,942.4 initial Maturity 3.8 0.0 500.0	0.0 Extended Maturity 4.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% <b>X Total Initial Mauriy</b> 0.0% 2.2.2% 2.2.2% 2.2.2% 2.2.2% 3.3.5% 3.3.5% 3.3.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	5 Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%
003.43         003.44           003.44         003.45           003.44         003.46           003.48         003.49           003.49         003.49           003.40         003.49           003.41         003.49           003.43         003.49           003.44         003.49           003.40         003.49           003.51         003.57           003.52         003.57           003.55         003.57           003.55         003.55           003.55         003.55           003.55         003.55           003.55         003.55           003.55         003.55           003.55         003.55           003.55         003.56           003.55         003.57           003.55         003.57           003.55         003.57           003.55         003.57           003.55         003.57           003.55         003.57           003.55         003.57           003.56         003.57           003.57         003.57           003.56         003.57           003.57	Тата «We D 2 day a/We D 3/y a/W 0.5.15 w/w.15.15 a/W 1.5-27 w/w.15-27 w/w.15-27 w/w.15-27 w/w.15-27 w/w.15-27 b w/w.15-27 w/w.15-27 b w/w.15-27 0 v/w.15-27 0 v/w.15-27 1	2,942.4 nitial Maturity 3.8 0.0 500.0 5	0.0 Extended Maturity 4.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total inkariy 0.00% 2.2.2% 2.2.2% 2.2.2% 2.2.2% 0.00% 0.0% 0.	5 Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%
003.43 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.45 003.55 0000000000	Таа a/w 02 day a/w 03 day a/w 03.51 y a/w 15.51 y a/w 15.52 y a/w 15.52 y b/b 15.52 y b	2,942.4 Notical Maturity 3.8 0.0 500.0 500.0 500.0 0.0 0.0 0.	0.0 Extended Maturity 4.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total Initial Maturity 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	5 Total Extended Maturity 0.0% 0.0% 0.0% 2.2% 2.2% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0
06.3.4.3         06.3.4.4           06.3.4.4         06.3.4.4           06.3.4.4         06.3.4.4           06.3.4.4         06.3.4.4           06.3.4.4         06.3.4.4           06.3.4.7         06.3.4.9           06.3.4.9         06.3.4.9           06.3.4.9         06.3.4.9           06.3.4.1         06.3.4.9           06.3.5.2         06.3.5.9           06.3.5.3         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.4         06.3.5.9           06.3.5.4         06.3.5.9           06.3.5.4         06.3.5.9           06.3.5.4         06.3.5.9           06.3.5.4         06.3.5.9           06.3.5.4         06.3.5.9           06.3.5.4         06.3.5.9           06.3.5.9         06.3.5.9           06.3.5.4         05.5.6           05.3.5         05.3.5           06.3.5.4         05.6.5           05.45         05.6.5           06.3.5.9         05.6.5           06.3.5.9         05.6.5           05.5.6         05.6.5           05.6.6         05.6.5	Таа a/w 02 day a/w 03 day a/w 03-1y a/w 03-1y a/w 03-1y a/w 03-1y a/w 03-1y b/ buckes: 0-17 0-17 0-17 0-17 1-27 3-47 3-47 3-47 3-47 3-47 3-47 4-57 3-19 10-7	2,942.4 Initial Maturity 3.5 0.0 0.00 0.00 0.00 2,250.0 Nominal [Sefore hedging] (mn) 2,942.4 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	0.0 Extended Maturity 4.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5.7 Telai lanka Maturity 0.0% 2.2 % 2.2 % 2.2 % 2.2 % 2.2 % 2.2 % 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.	5 Total Extended Maturity 0.0% 0.0% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%
003.43 003.44 003.45 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.45 003.45 003.54 003.54 003.54 003.54 003.54 003.54 003.54 003.54 003.55 0000000000	د. Kitaluity of Covered Band           د. Kitaluity of Covered Band           Weighted Average file (in years)           Mature file (in years)           Mature file (in years)           Bit of the second	2,942.4 nitial Maturity 3.8 0.0 500.0 500.0 500.0 500.0 500.0 2,00.0 2,250.0 2,250.0 2,250.0 2,250.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 Extended Maturity 4.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total Initial Maturity 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	5 Total Extended Maturity 0.0% 0.0% 0.0% 2.2% 2.2% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0
003.43 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.44 003.45 003.54 003.55 0000000000		2,942.4 Mitial Maturity 3.8 0.0 500.0 500.0 500.0 500.0 2,00 0 0 0 2,250.0 Meninal [hefers hetging] (mn) 2,242.4 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	0.0 Extended Maturity 4.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total Initial Maturity 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	5 Total Extended Maturity 0.0% 0.0% 0.0% 2.2% 2.2% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0
0G1.4.3         0G1.4.4           0G1.4.4         0G1.4.4           0G1.4.4         0G1.4.6           0G1.4.6         0G1.4.6           0G1.4.6         0G1.4.6           0G3.4.7         0G3.4.8           0G3.4.8         0G3.4.1           0G3.5.1         0G3.5.1           0G3.5.2         G3.5.6           G3.5.5         G3.5.6           G3.5.6         G3.5.7           G3.5.7         G3.5.8           0G3.5.2         0G3.5.1           0G3.5.2         0G3.5.1           0G3.5.3         0G3.5.6           0G3.5.6         0G3.5.6           0G3.5.7         0G3.5.8           0G3.5.6         0G3.5.6           0G3.5.7         0G3.5.8           0G3.5.8         0G3.5.6           0G3.5.7         0G3.5.8           0G3.5.6         0G3.6.7           0G3.6.6         G3.6.7           0G3.6.7         G3.6.6           0G3.6.7         G3.6.6           0G3.6.7         G3.6.6           0G3.6.7         G3.6.6           0G3.6.7         G3.6.6           0G3.6.7         G3.6.6           0G3.6.6         G3.6.6	A. Netarity of Covers Rond	2,542.4  Nitisi Maturity 3.8  0.0 500.0 500.0 500.0 500.0 2,500.0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.0 Extended Maturity 4.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5. Total Initial Maturity 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	5 Total Extended Maturity 0.0% 0.0% 0.0% 2.2% 2.2% 2.2% 3.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0
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G.3.7.1	7. Covered Bonds - Currency EUR	Nominal [before hedging] (mn) 2,250.0	Nominal [after hedging] (mn) 0.0	% Total [before] 100.0%	% Total [afte
G.3.7.2	USD	0.0	0.0	0.0%	
G.3.7.3 G.3.7.4	GBP NOK	0.0	0.0	0.0%	
G.3.7.5	NOK CHF	0.0	0.0	0.0%	
G.3.7.6	AUD	0.0	0.0	0.0%	
G.3.7.7 G.3.7.8	CAD BRL	0.0	0.0 0.0	0.0%	
G.3.7.9	CZK	0.0	0.0	0.0%	
G.3.7.10 G.3.7.11	HKD	0.0	0.0 0.0	0.0%	
G.3.7.12 G.3.7.13	KRW SEK	0.0	0.0	0.0%	
G.3.7.14	SGD	0.0	0.0	0.0%	
G.3.7.15 G.3.7.16	Other Total	0.0 2,250.0	0.0 0.0	0.0% 100.0%	0.0%
OG.3.7.1	o/w [If relevant, please specify]	0.0	0.0	100.0%	0.0%
OG.3.7.2	o/w [If relevant, please specify]	0.0	0.0		
OG.3.7.3 OG.3.7.4	o/w [If relevant, please specify] o/w [If relevant, please specify]	0.0	0.0		
OG.37.5 OG.3.7.6	o/w [If relevant, please specify] o/w [If relevant, please specify]	0.0	0.0		
OG.3.7.7	o/w [If relevant, please specify]	0.0	0.0		
OG.3.7.8 OG.3.7.9	o/w [If relevant, please specify] o/w [If relevant, please specify]	0.0 0.0	0.0 0.0		
	8. Covered Bonds - Breakdown by interest rate	Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [afte
G.3.8.1 G.3.8.2	Fixed coupon Floating coupon	2,250.0	2,250.0	100.0% 0.0%	100.0% 0.0%
G.3.8.3 G.3.8.4	Other	0.0 2,250.0	0.0 2,250.0	0.0%	0.0%
OG.3.8.1	Total	2,250.0	2,250.0	100.0%	100.0%
OG.3.8.2					
OG.3.8.3 OG.3.8.4					
OG.3.8.5	0 Substitute Access Ture	Nominal [before hedging] (mn)		% Substitute Assets	
G.3.9.1	9. Substitute Assets - Type Cash	Nominal [before hedging] (mn) 0.0		% Substitute Assets 0.0%	
G.3.9.2	Exposures to/guaranteed by Supranational, Sovereign, Agency (SSA)	18.0		100.0%	
G.3.9.3	Exposures to central banks	0.0			
G.3.9.4 G.3.9.5	Exposures to credit institutions Other	0.0		0.0%	
G.3.9.6	Total	18.0		100.0%	
OG.3.9.1	o/w EU qvts or quasi qovts			0.0%	
OG.3.9.2	o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts			0.0%	
OG.3.9.3	o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts			0.0%	
OG.3.9.4	o/w EU central banks			0.0%	
OG.3.9.5	o/w third-party countries Credit Quality Step 1 (CQS1) central banks			0.0%	
OG.3.9.6	o/w third-party countries Credit Quality Step 2 (CQS2) central banks			0.0%	
OG.3.9.7 OG.3.9.8	a/w CQ51 credit institutions a/w CQ52 credit institutions			0.0%	
OG.3.9.9 OG.3.9.10					
OG.3.9.11					
OG.3.9.12	10. Substitute Assets - Country	Nominal (mn)		% Substitute Assets	
G.3.10.1	Domestic (Country of Issuer)	18.0		100.0%	
G.3.10.2 G.3.10.3	Eurozone Rest of European Union (EU)	0.0 0.0		0.0%	
G.3.10.4	European Economic Area (not member of EU)	0.0		0.0%	
G.3.10.5 G.3.10.6	Switzerland Australia	0.0		0.0%	
G.3.10.7	Brazil	0.0		0.0%	
G.3.10.8 G.3.10.9	Canada Japan	0.0		0.0%	
G.3.10.10	Korea	0.0		0.0%	
G.3.10.11 G.3.10.12	New Zealand Singapore	0.0		0.0%	
G.3.10.13	US	0.0		0.0%	
G.3.10.14 G.3.10.15	Other Total EU	0.0 18.0		0.0%	
G.3.10.16	Total	18.0		100.0%	
OG.3.10.1 OG.3.10.2	o/w [If relevant, please specify] o/w [If relevant, please specify]			0.0%	
OG.3.10.3	o/w [If relevant, please specify]			0.0%	
OG.3.10.4 OG.3.10.5	o/w [If relevant, please specify] o/w [If relevant, please specify]			0.0%	
OG.3.10.6	o/w [If relevant, please specify]			0.0%	
OG.3.10.7	o/w [If relevant, please specify] 11. Liquid Assets	Nominal (mn)		0.0% % Cover Pool	% Covered Bo
G.3.11.1 G.3.11.2	Substitute and other marketable assets Central bank eligible assets	18.0 0.0		0.61%	0.80%
G.3.11.2 G.3.11.3	Other	0.0		0.00%	0.00%
		18.0		0.61%	0.80%
G.3.11.4	Total				
G.3.11.4 OG.3.11.1 OG.3.11.2	o/w [if relevant, please specify] o/w [if relevant, please specify]				
G.3.11.4 OG.3.11.1 OG.3.11.2 OG.3.11.3	o/w [If relevant, please specify] o/w [If relevant, please specify] o/w [If relevant, please specify]				
G.3.11.4 OG.3.11.1 OG.3.11.2 OG.3.11.3 OG.3.11.4 OG.3.11.5	o/v [If relevant, please specify] o/w [If relevant, please specify] o/w [If relevant, please specify] o/w [If relevant, please specify] o/w [If relevant, please specify]				
6.3.11.4 0G.3.11.1 0G.3.11.2 0G.3.11.3 0G.3.11.4 0G.3.11.5 0G.3.11.6	o/w [f relevant, please space(iy) o/w [f relevant, please space(iy)				
G.3.11.4 OG.3.11.1 OG.3.11.2 OG.3.11.3 OG.3.11.4 OG.3.11.5	a/w (II relevant, please specify) a/w (II relevant, please specify) 12 20 ood bit				
G.3.11.4 OG.3.11.1 OG.3.11.2 OG.3.11.3 OG.3.11.4 OG.3.11.5 OG.3.11.6	a/w (II relevant, please specify) a/w (II relevant, please specify) 12 20 ood bit	tps://www.coveredbondlabel.com/issuer/1			
6.3.11.4 06.3.11.1 06.3.11.2 06.3.11.3 06.3.11.4 06.3.11.5 06.3.11.6 06.3.11.7 6.3.12.1		31/			
G.3.11.4 OG.3.11.1 OG.3.11.2 OG.3.11.3 OG.3.11.4 OG.3.11.4 OG.3.11.6 OG.3.11.7 G.3.12.1	a/w (II relevant, pieces specify) a/w (II relevant, pieces specify) 12.2600 tilt relevant, pieces specify) Bond list MI 13.Concerts the resider (a coper pool fontional (mn)	31/			
G.3.11.4 OG.3.11.1 OG.3.11.2 OG.3.11.3 OG.3.11.4 OG.3.11.5 OG.3.11.6 OG.3.11.7 G.3.12.1 G.3.13.1 G.3.13.2 G.3.13.2 G.3.13.3	a drift if referent, pieces specifyi a drift if referent, pieces specifyi B and the specific of specific in the specific of specific B and the specific of specific in the specific of specific D and the specific of specific in the specific in the specific of specific in the specific of specific in the specific in the specific of specific in the specific of specific in the s	31/			
G.3.11.4 OG.3.11.1 OG.3.11.2 OG.3.11.2 OG.3.11.3 OG.3.11.4 OG.3.11.5 OG.3.11.6 OG.3.11.7 G.3.12.1 G.3.13.1 G.3.13.1 G.3.13.2 G.3.13.3 OG.3.13.1	a/w II relevant, please specify]         a/w II relevant, please specify]           a/w II relevant, please specify]         a/w II relevant, please specify]           a/w II relevant, please specify]         a/w II relevant, please specify]           a/w II relevant, please specify]         a/w II relevant, please specify]           a/w II relevant, please specify]         a/w II relevant, please specify]           2.2 Bord list         b/m           13.0 Bord list         b/m           14.0 Bord list         b/m           15.0 Bord list         b/m           Toge of treats rate spaces (Inter arom, stemma or both)         NNo'd Derivedhows in the requere space spand or both)           NNo'd Derivedhows in the core pad (mm)         SNO'd Derivedhows in the requerement or both)	0.0 0.0			
G.3.11.4 OG.3.11.1 OG.3.11.2 OG.3.11.3 OG.3.11.4 OG.3.11.5 OG.3.11.6 OG.3.11.7 G.3.12.1 G.3.13.1 G.3.13.2 G.3.13.3 OG.3.13.1 OG.3.13.2 OG.3.13.3	a drift if referent, pieces specifyi a drift if referent, pieces specifyi B and the specific of specific in the specific of specific B and the specific of specific in the specific of specific D and the specific of specific in the specific in the specific of specific in the specific of specific in the specific in the specific of specific in the specific of specific in the s	0.0 0.0			
6.3.11.4 0G.3.11.1 0G.3.11.2 0G.3.11.2 0G.3.11.3 0G.3.11.5 0G.3.11.6 0G.3.11.6 0G.3.11.7 0G.3.11.2 0G.3.13.1 0G.3.13.2 0G.3.13.1 0G.3.13.2 0G.3.14.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0	a drift (I referent, pieces specify) a drift (I referent, pieces spec	0.0 0.0			
G.3.11.4 OG.3.11.1 OG.3.11.2 OG.3.11.3 OG.3.11.4 OG.3.11.5 OG.3.11.6 OG.3.11.7 G.3.12.1 G.3.13.1 G.3.13.1 G.3.13.2 G.3.13.3 OG.3.13.1 OG.3.13.2 OG.3.13.3	a drift (I referent, pieces specify) a drift (I referent, pieces spec	0.0 0.0			
6.3.11.4 0G.3.11.1 0G.3.11.2 0G.3.11.2 0G.3.11.3 0G.3.11.5 0G.3.11.6 0G.3.11.6 0G.3.11.7 0G.3.11.2 0G.3.13.1 0G.3.13.2 0G.3.13.1 0G.3.13.2 0G.3.14.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0G.3.15.2 0	a drift (Heisenni, pieces specify) a drift (Heisenni, pieces specify) Beriadhese in the respirate specify and a drift (Heisenni, pieces a drift (Heisenni, pieces specify) Beriadhese substantiation specify and a drift (Heisenni, pieces) Beriadhese substantiation specify and a drift (Heisenni, pieces) Beriadhese substantiation de cover pool (mol Beriadhese specify) Beriadhese substantiation de pieces strategy? (Typi)	0.0 0.0			
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G.311.4         GG.311.1           GG.311.1         GG.311.1           GG.311.1         GG.311.6           GG.311.6         GG.311.6           GG.311.6         GG.311.6           GG.311.7         GG.312.1           GG.311.6         GG.313.1           GG.312.0         GG.313.1           GG.313.1         GG.313.3           GG.313.3         GG.313.4           GG.314.4         GG.314.3           GG.314.4         GG.314.4           GG.314.4         GG.314.4 </td <td>de/ II (relevant, pieces specify) de/ II (relevant, pieces de/ II) de/ II (relevant, pi</td> <td>N Row Row Row Row Row Row Row Row Row Row</td> <td>rin for Article 129(7) of the Capital Requirements Re event Investor institution and its relevant supervisor <u>48 for Public Sector Assets</u> <u>267 for Commercial Mortgage Assets</u></td> <td>18 for Public Sector Assets 129 for Public</td> <td></td>	de/ II (relevant, pieces specify) de/ II (relevant, pieces de/ II) de/ II (relevant, pi	N Row	rin for Article 129(7) of the Capital Requirements Re event Investor institution and its relevant supervisor <u>48 for Public Sector Assets</u> <u>267 for Commercial Mortgage Assets</u>	18 for Public Sector Assets 129 for Public	
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5	. References to Capital Requirements Regulation (CRR)
	129(1)
G.5.1.1	Exposure to credit institute credit quality step 1 & 2
0G.5.1.1 0G.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 Covereage Test (passe/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
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OG.6.1.31	Other optional/relevant information
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OG.6.1.44	Other optional/relevant information
0G.6.1.44 0G.6.1.45	Other optional/relevant information Other optional/relevant information
00.0.1.43	Saler optional/relevant information

	Reporting in Domestic Currency	[Please insert currency]			
	CONTENT OF TAB B1 7. Mortgage Assets				
	7. Mortgage Assets 7.A Residential Cover Pool 7.B Commercial Cover Pool				
Field	7. Mortgage Assets				
Number	1. Property Type Information	Nominal (mn)		% Total Mortgages	
M.7.1.1 M.7.1.2	Residential Commercial	2,942.4		100.0% 0.0%	
M.7.1.3 M.7.1.4	Other Total	0.0 2,942.4		0.0%	
OM.7.1.1 OM.7.1.2	o/w Housing Cooperatives / Multi-family assets o/w Forest & Agriculture			0.0%	
OM.7.1.3	o/w [If relevant, please specify]			0.0%	
OM.7.1.4 OM.7.1.5	o/w [If relevant, please specify] o/w [If relevant, please specify]			0.0%	
OM.7.1.6 OM.7.1.7	o/w [If relevant, please specify] o/w [If relevant, please specify]			0.0%	
OM.7.1.8 OM.7.1.9	o/w [if relevant, please specify] o/w [if relevant, please specify]			0.0%	
OM.7.1.10 OM.7.1.11	o/w [If relevant, please specify]			0.0%	
	o/w [if relevant, please specify] 2. General Information	Residential Loans	Commercial Loans	Total Mortgages	
M.7.2.1 OM.7.2.1	Number of mortgage loans Number of borrowers	42,245.0 23,910.0	0	42,245.00 23,910.00	
OM.7.2.2 OM.7.2.3	Optional information eg, Number of guarantors	0.0	0.0	0.00	
OM.7.2.4 OM.7.2.5					
OM.7.2.6	3. Concentration Risks	% Residential Loans	* Commercial Learn	% Total Mortgages	
M.7.3.1	3. Concentration Risks 10 largest exposures	% Residential Loans 0.80%	% Commercial Loans 0.00%	% Total Mortgages 0.80%	
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 M.7.4.2	European Union Austria	100.00%	0.00%	0.0%	
M.7.4.3 M.7.4.4	Belgium Bulgaria	100.00%	0.00%	100.00%	
M.7.4.5	Croatia				
M.7.4.6 M.7.4.7	Cyprus Czechia				
M.7.4.8 M.7.4.9	Denmark Estonia				
M.7.4.10 M.7.4.11	Finland France				
M.7.4.12	Germany				
M.7.4.13 M.7.4.14	Greece Netherlands				
M.7.4.15 M.7.4.16	Hungary Ireland				
M.7.4.17	Italy				
M.7.4.18 M.7.4.19	Latvia Lithuania				
M.7.4.20 M.7.4.21	Luxembourg Malta				
M.7.4.22 M.7.4.23	Poland Portugal				
M.7.4.24	Romania				
M.7.4.25 M.7.4.26	Slovakia Slovenia				
M.7.4.27 M.7.4.28	Spain Sweden				
M.7.4.29 M.7.4.30	European Economic Area (not member of EU) Iceland	0.00%	0.00%	0.00%	
M.7.4.31	Liechtenstein				
M.7.4.32 M.7.4.33	Norway Other	0.00%	0.00%	0.00%	
M.7.4.34 M.7.4.35	Switzerland United Kingdom				
M.7.4.36 M.7.4.37	Australia Brazil				
M.7.4.38	Canada				
M.7.4.39 M.7.4.40	Japan Korea				
M.7.4.41 M.7.4.42	New Zealand Singapore				
M.7.4.43 M.7.4.44	US Other				
	5. Breakdown by regions of main country of origin	% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.5.1 M.7.5.2	Antwerpen Vlaams-Brabant	16.48% 13.62%	0.00%	16.5% 13.6%	
M.7.5.3 M.7.5.4	Oost-Vlaanderen Brussels	15.12% 10.65%	0.00%	15.1% 10.7%	
M.7.5.5 M.7.5.6	West-Vlaanderen Limburg	10.94%	0.00%	10.9% 6.8%	
M.7.5.7	Liège	8.05%	0.00%	8.1%	
M.7.5.8 M.7.5.9	Hainaut Brabant Wallon	6.40% 5.44%	0.00%	6.4% 5.4%	
M.7.5.10 M.7.5.11	Namur Luxembourg	3.80% 2.59%	0.00%	3.8% 2.6%	
M.7.5.12	Other 6. Breakdown by Interest Rate	0.08% % Residential Loans	0.00% % Commercial Loans	0.1% % Total Mortzages	
M.7.6.1	Fixed rate	93.79%	0.00%	93.8%	
M.7.6.2 M.7.6.3	Floating rate Other	0.00% 6.21%	0.00%	0.0% 6.2%	
OM.7.6.1 OM.7.6.2					
OM.7.6.3 OM.7.6.4					
OM.7.6.5					
OM.7.6.6	7. Breakdown by Repayment Type	% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.7.1 M.7.7.2	Bullet / interest only Amortising	2.98% 97.02%	0.00%	3.0% 97.0%	
M.7.7.3 OM.7.7.1	Other	0.00%	0.00%	0.0%	
OM.7.7.2					
OM.7.7.3 OM.7.7.4					
OM.7.7.5 OM.7.7.6					
M.7.8.1	8. Loan Seasoning Up to 12months	% Residential Loans 12.34%	% Commercial Loans 0.00%	% Total Mortgages 12.3%	
M.7.8.2	≥ 12 - ≤ 24 months	9.21%	0.00%	9.2%	
M.7.8.3 M.7.8.4	≥ 24 - ≤ 36 months ≥ 36 - ≤ 60 months	16.60% 10.46%	0.00%	16.6% 10.5%	
M.7.8.5 OM.7.8.1	≥ 60 months	51.38%	0.00%	51.4%	
OM.7.8.2					
OM.7.8.3 OM.7.8.4					
M.7.9.1	9. Non-Performing Loans (NPLs) % NPLs	% Residential Loans 0.05%	% Commercial Loans 0.0%	% Total Mortgages 0.05%	
M.7.9.1 OM.7.9.1	70 MPL3	0.03%	0.0%	0.0376	

	7.A Residential Cover Pool				
M.7A.10.1	10. Loan Size Information Average loan size (000s)	Nominal 69.7	Number of Loans	% Residential Loans	% No. of Loans
M.7A.10.2	By buckets (mn): <=100K	1,397.1	32,838.0	47.5%	77.7%
M.7A.10.2 M.7A.10.3 M.7A.10.4	>100K and <=200K >200K and <=300K	1,039.2 305.8	7,665.0 1,284.0	47.5% 35.3% 10.4%	18.1% 3.0%
M.7A.10.5 M.7A.10.6	>300K and <=400K >400K	97.3 103.0	284.0 174.0	3.3%	0.7%
M.7A.10.7 M.7A.10.8	TBC at a country level TBC at a country level				
M.7A.10.9 M.7A.10.10	TBC at a country level TBC at a country level				
M.7A.10.11 M.7A.10.12	TBC at a country level TBC at a country level				
M.7A.10.13 M.7A.10.14	TBC at a country level TBC at a country level				
M.7A.10.15 M.7A.10.16	TBC at a country level TBC at a country level				
M.7A.10.17 M.7A.10.18	TBC at a country level TBC at a country level				
M.7A.10.19 M.7A.10.20 M.7A.10.21	TBC at a country level TBC at a country level TBC at a country level				
M.7A.10.21 M.7A.10.22 M.7A.10.23	TBC at a country level TBC at a country level TBC at a country level				
M.7A.10.23 M.7A.10.24 M.7A.10.25	TBC at a country level TBC at a country level				
M.7A.10.26	Total 11. Loan to Value (LTV) Information - UNINDEXED	2,942.4 Nominal	42,245 Number of Loans	100.0% % Residential Loans	100.0% % No. of Loans
M.7A.11.1	Weighted Average LTV (%)	56.7%			
M.7A.11.2 M.7A.11.3	By LTV buckets (mn): >0 - <=40 % >40 - <=50 %	828.9 371.2	19,446.0 5,175.0	28.2% 12.6%	46.0% 12.2%
M.7A.11.5 M.7A.11.4 M.7A.11.5	>50 - <=60 % >60 - <=70 %	388.2 397.1	4,739.0 4,332.0	13.2%	11.2%
M.7A.11.5 M.7A.11.6 M.7A.11.7	>70 < =80 % >80 - <=90 %	428.7 372.2	4,552.0 4,152.0 3,203.0	14.6%	9.8%
M.7A.11.8 M.7A.11.9	>90 - <=100 % >100%	131.6 24.5	964.0 234.0	4.5%	2.3%
M.7A.11.10 OM.7A.11.1	Total o/w >100 - <=110 %	2,942.4	42,245	100.0%	100.0%
OM.7A.11.2 OM.7A.11.3	o/w>110 - <=120 % o/w>120 - <=130 %			0.0%	0.0%
OM.7A.11.4 OM.7A.11.5	o/w >130 - <=140 % o/w >140 - <=150 %			0.0%	0.0%
OM.7A.11.6 OM.7A.11.7	o/w >150 %			0.0%	0.0%
OM.7A.11.8 OM.7A.11.9			N. School Process		
M.7A.12.1	12. Loan to Value (LTV) Information - INDEXED Weighted Average LTV (%)	Nominal 51.5%	Number of Loans	% Residential Loans	% No. of Loans
M.7A.12.2	By LTV buckets (mn): >0 - <=40 %	1,031.5	22,855.0	35.1%	54.1%
M.7A.12.3 M.7A.12.4	>40 - <=50 % >50 - <=60 %	382.8 380.4	4,832.0 4,287.0	13.0% 12.9%	11.4% 10.1%
M.7A.12.5 M.7A.12.6	>60 - <=70 % >70 - <=80 %	416.4 362.9	4,118.0 3,283.0	14.2% 12.3%	9.7% 7.8%
M.7A.12.7 M.7A.12.8	>80 - <=90 % >90 - <=100 %	243.5 108.8	1,995.0 740.0	8.3% 3.7%	4.7% 1.8%
M.7A.12.9 M.7A.12.10	>100% Total	16.1 2,942.4	135.0 42,245	0.5% 100.0%	0.3% 100.0%
OM.7A.12.1 OM.7A.12.2	a/w >100 - <=110 % a/w >110 - <=120 %			0.0%	0.0%
OM.7A.12.3 OM.7A.12.4	o/w >120 - <=130 % o/w >130 - <=140 %			0.0%	0.0%
OM.7A.12.5 OM.7A.12.6	a/w >140 - <=150 % a/w >150 %			0.0%	0.0%
OM.7A.12.7 OM.7A.12.8 OM.7A.12.9					
	13. Breakdown by type	% Residential Loans			
M.7A.13.1	Owner occupied	0.0%			
M.7A.13.1 M.7A.13.2 M.7A.13.3	Owner occupied Second home/Holiday houses Buy-to-let/Non-owner occupied	0.0% 0.0% 0.0%			
M.7A.13.2 M.7A.13.3 M.7A.13.4 M.7A.13.5	Owner occupied Second home/Holiday houses Buy-to-let/Nor-worker occupied Subsidised housing Agricultural	0.0% 0.0% 0.0% 0.0%			
M.7A.13.2 M.7A.13.3 M.7A.13.4 M.7A.13.5 M.7A.13.6 OM.7A.13.1	Owner occupied Second home (Notiday houses Buy-to-let/Non-awner occupied Subsidiated housing Agricultural Other o/w Private rental	0.0% 0.0% 0.0%			
M.7A.13.2 M.7A.13.3 M.7A.13.4 M.7A.13.5 M.7A.13.6 OM.7A.13.1 OM.7A.13.2 OM.7A.13.2	Overne roczysieł Second branch/bildziw touces Buryto fer/Non-ower orczaseł Subidzieści Abrauni Alestalburani Otber of w kubic/mani/ sociaria of w kubic/mani/ sociaria	0.0% 0.0% 0.0% 0.0%			
M.7A.13.2 M.7A.13.3 M.7A.13.4 M.7A.13.5 M.7A.13.6 OM.7A.13.1 OM.7A.13.2 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3	Overne roczysieł Second hornic/holdary houas Buryto fer/Non-ower orczyseł Subsidiset houng Agricultural Other of w kubs/monitor of w kubs/monitor of w kubs/monitor of w kubs/monitor of w kubs/monitor of w kubs/monitor	0.0% 0.0% 0.0% 0.0%			
M.7A.13.2 M.7A.13.3 M.7A.13.4 M.7A.13.5 M.7A.13.5 OM.7A.13.1 OM.7A.13.2 OM.7A.13.2 OM.7A.13.3 OM.7A.13.3 OM.7A.13.5 OM.7A.13.5	Overne roccipied Second hom-(hvidiary houses Buryto ter/(hom-ower orccuped Subsidised houring Agricultural Other of how terestal of the khals feature of the	0.0% 0.0% 0.0% 0.0%			
M.7A.13.2 M.7A.13.3 M.7A.13.4 M.7A.13.5 M.7A.13.6 OM.7A.13.1 OM.7A.13.2 OM.7A.13.3 OM.7A.13.3 OM.7A.13.5 OM.7A.13.6	Overne roccipied Second hom-(hvidiary houses Bury-to ke/Non-overne arccupied Subdivisited housing Other Other of ke Multi/family housing of ke Multi/family housing of ke Multi/family housing of kernen, plense specify) of vir (if devens, plense specify)	0.0% 0.0% 0.0% 0.0% 0.0% 100.0%			
M.7A.13.2 M.7A.13.3 M.7A.13.3 M.7A.13.5 M.7A.13.5 OM.7A.13.1 OM.7A.13.2 OM.7A.13.2 OM.7A.13.3 OM.7A.13.4 OM.7A.13.5 OM.7A.13.5 OM.7A.13.7 OM.7A.13.10 M.7A.13.10	Overne roccipied Second hom-(hvidiany houses Bury-to ke/Non-overne orccupied Subidised houses Agricultural Other of the Multi-family insuring of the Multi-family insuring of the Multi-family insuring of the Multi-family insuring of the Multi-family insure of the M	0.0% 0.0% 0.0% 0.0% 0.0% 0.00.0%			
M.7A.13.2 M.7A.13.3 M.7A.13.5 M.7A.13.5 M.7A.13.5 OM.7A.13.1 OM.7A.13.2 OM.7A.13.2 OM.7A.13.2 OM.7A.13.4 OM.7A.13.5 OM.7A.13.5 OM.7A.13.7 OM.7A.13.10 M.7A.14.1 M.7A.14.1	Overner occupied Second home /holding houses Buy-to led /there event arccupied Second bear of the second arc occupied Other Other Second Second Second Second Second Second Other Second Se	0.0% 0.0% 0.0% 0.0% 100.0%			
M.7A.13.2 M.7A.13.3 M.7A.13.4 M.7A.13.5 M.7A.13.5 M.7A.13.6 OM.7A.13.1 OM.7A.13.2 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.5 OM.7A.13.5 OM.7A.13.5 OM.7A.13.3 OM.7A.13.1 OM.7A.14.1 M.7A.14.2 OM.7A.14.2	Overn croupied Second home /holdiny houses Buy-to let/Non-overn croupied Souther how over croupied Souther how over croupied Other of the Multi-family housing of the Mult	0.0% 0.0% 0.0% 0.0% 100.0% 5% Residential Lease 0.00%			
M.7A.13.2 M.7A.13.3 M.7A.13.4 M.7A.13.5 M.7A.13.5 M.7A.13.6 OM.7A.13.1 OM.7A.13.2 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.4 M.7A.14.1 M.7A.14.2 M.7A.14.3 OM.7A.14.3 OM.7A.14.3 OM.7A.14.3 OM.7A.14.3	Overn croupied Second home /holdiny houses Buy-to let/Non-overn croupied Souther how over croupied Souther how over croupied Other of the Multi-family housing of the Mult	0.0% 0.0% 0.0% 0.0% 100.0% 5% Residential Lease 0.00%			
M 7A.13.2 M 7A.13.4 M 7A.13.4 M 7A.13.6 O M 7A.13.6 O M 7A.13.2 O M 7A.13.2 O M 7A.13.2 O M 7A.13.2 O M 7A.13.4 O M 7A.13.10 O M 7A.13.2 O M 7A.13.2 O M 7A.13.2 O M 7A.13.2 O M 7A.13.4 O M 7A.14.2 O M 7A.14.4 O M 7A	Owner coupiel Surgicity of without would be a surgicity of without would be a surgicity of without would be a of white would b	0.0% 0.0% 0.0% 0.0% 100.0% 5% Residential Lease 0.00%	Number of dwellings	*: Residential Loons	X No. of Dwellings
M 7A.13.2 M 7A.13.2 M 7A.13.4 M 7A.13.6 O M 7A.13.6 O M 7A.13.7 O M 7A.14.1 O M 7A.14.1	Owner occupied Sector bert/bleed broades Bury de bert/blee owner occupied Green and a constraint of the sector of the bleed broad of the sector of the bleed owner occupied of the bleed owner owner of the sector of the bleed owner owner of the sector of the bleed owner owner owner of the bleed owner owner owner of the bleed owner owner of the sector owner owner other	0.0% 0.0% 0.0% 0.0% 100.0% 56 Residential Lasans 0.0% 0.0%	Number of dwellings	X Residential Loons	X No. of Dwellings
M 7A.13.2 M 7A.13.2 M 7A.13.4 M 7A.13.4 M 7A.13.6 O M 7A.13.1 O M 7A.13.2 O M 7A.13.2 O M 7A.13.2 O M 7A.13.2 O M 7A.13.2 O M 7A.13.5 O M 7A.14.2 O M 7A.14.2 O M 7A.14.3 O M 7A.14.5 O M 7A.14.3 O M 7A.14.5 O M 7A.15 O M 7A	Ower accupied Sector bert/block houses Buryte bert/block were accupied Sector bert/block were accupied Sector bert/block were accupied of the Multi-Banky housing of the Multi-Banky of the Multi-Banky of the Multi-Banky of the Multi-Banky Other 15. LPC Micromotion of the Financed MIC - exptoned High a sound here its as a county level	0.0% 0.0% 0.0% 0.0% 100.0% 56 Residential Lasans 0.0% 0.0%	Number of dwellings	X Residential Loons	N Ha. of Davellings
M 7A.132 M 7A.133 M 7A.134 M 7A.134 M 7A.131 M 7A.131 M 7A.131 M 7A.131 M 7A.131 M 7A.131 M 7A.131 M 7A.131 M 7A.141 M 7A.142 M 7A.142 M 7A.143 M 7A.153 M 7A.153 M 7A.153 M 7A.155 M 7	Owner occupied Sector ber/Moine Nauess Buryte ber/Moine werrer occupied Sector ber/Moine werrer occupied Utter Owner of the Sector Sector Sector Owner of the Sector	0.0% 0.0% 0.0% 0.0% 100.0% 56 Residential Lasans 0.0% 0.0%	Number of ducilings	* Residential Loons	* No. of Dwellings
M 7A.132 M 7A.133 M 7A.133 M 7A.133 M 7A.131 M 7A.135 M 7A.135 M 7A.131 O M 7A.132 O M 7A.131 O M 7A.143 O M 7A.155 M 7A.1554 M 7A.1554 M 7A.1554 M 7A.1554	Generacipiel Sector berkhälder houses Burgets der Uneen erste scatter Burgets der Uneen erste scatter Generation of the Sector Burget of Market erstell of Market erstelle of M	0.0% 0.0% 0.0% 0.0% 100.0% 56 Residential Lasans 0.0% 0.0%	Number of dwellings	× Residential Loons	% No. of Dwellings
M 7A.132 M 7A.132 M 7A.133 M 7A.131 M 7A.131 M 7A.131 O M 7A.132 O M 7A.132 O M 7A.132 O M 7A.133 O M 7A.133 O M 7A.133 O M 7A.133 O M 7A.133 O M 7A.133 O M 7A.134 O M 7A.143 O	Owen coupied Section the Multide Notans Buy the Multime enter coupied and the Multime enter coupied of the Multime enter coupied of the Multime Notating of the Multime And the Coupied of the Multime and the Multime and the Coupied of the Multime and the Multime and the Coupied of the Multime and the Multime and the Coupied of the Coupied of the Multime and the Coupied of the Coupied of the Multime and the Multime and the Coupied of the Coupied of the Multime and the Multime and the Coupied of the Coupied of the Multime and the Multime and the Coupied of the Coupied of the Multime and the Multime and the Coupied of the Coupied of the Multime and the Multime and the Coupied of the Coupied of the Multime and the Multime and the Coupied of the Coupied of the Multime and the Multime and the Coupied of the Multime and t	0.0% 0.0% 0.0% 0.0% 100.0% 56 Residential Lasans 0.0% 0.0%	Number of dwellings	% Reidential Loons	% No. of Dwellings
M 7A.1132 M 7A.1132 M 7A.1135 M 7A.1135 M 7A.1135 O M 7A.113 O M 7A.114 O M 7A.114 O M 7A.114 M 7A.143 O M 7A.114 O M 7A.143 O M 7A.143 O M 7A.144 O M 7A.144 O M 7A.144 O M 7A.145 O M 7A.155 M 7A.1554 M 7A.1555 M 7A.1555 M 7A.1557 M 7A.1559 M	Owner occupied Subjects de Uhen-wind spotsons Burgets de Uhen-wine received Auriculture Other on Windows and State of Windows and State Other State and State State State and States States States States States States States States States States States States States States States States States States	0.0% 0.0% 0.0% 0.0% 100.0% 56 Residential Lasans 0.0% 0.0%	Number of dwellings	X Residential Loons	X No. of Dwellings
M 7A.1132 M 7A.1132 M 7A.1135 M 7A.1135 M 7A.1135 M 7A.1135 O M 7A.135 O M 7A.132 O M 7A.132 O M 7A.133 O M 7A.135 O M 7A.135 O M 7A.1310 O M 7A.142 O M 7A.1421 O M 7A.1431 O M 7A.1531 M 7A.15311 M 7A.15311 M 7A.15311 M 7A.1531 M 7A.1531 M 7A.1531 M 7A.1531	Overne coupiel Subjects de Universe rectance Buy to de Universe rectance de Mainté autor Other out Mainté autor out Mainté autor Other State autor Net a country level in Cai a country level	0.0% 0.0% 0.0% 0.0% 100.0% 56 Residential Lasans 0.0% 0.0%	Number of dwellings	X Residential Loons	X Ha. of Dwellings
M 7A.132 M 7A.132 M 7A.133 M 7A.131 M 7A.131 M 7A.131 O M 7A.132 O M 7A.131 O M 7A.131 O M 7A.133 O M 7A.133 O M 7A.133 O M 7A.133 O M 7A.133 O M 7A.134 O M 7A.134 O M 7A.134 O M 7A.143 O M 7A.153 O M 7A.153 M	Gommenzenjed Successfer Successfer Successfer Successfer Successfer Gommenzen Gommen Gommenzen G	0.0% 0.0% 0.0% 0.0% 100.0% 56 Residential Lasans 0.0% 0.0%	Number of dwellings	% Residential Loons	X No. of Dwellings
M 7A.132 M 7A.133 M 7A.133 M 7A.135 M 7A.135 M 7A.135 O M 7A.135 O M 7A.131 O M 7A.131 O M 7A.131 O M 7A.131 O M 7A.131 O M 7A.131 O M 7A.134 O M 7A.134 O M 7A.134 O M 7A.134 O M 7A.143 O M 7A.143 M 7A.153 M 7A.15	Owen coupied Subjects with the water securated Based to mark hidden water securated Subjects with the water securated of the Multi-Bankin water construction of the Multi-Bankin water construc- ont of the Multi-Bankin water construc- ont of the Multi-Bankin water construc- ont of the Multi-Bankin water construc- dues and the Multi-Bankin water construc- tion of the Multi-Bankin water construc- dues and the Multi-Bankin water construc- dues and the Multi-Bankin water construc- tion of the Multi-Bankin water construction of the Multi-Bankin water Bankin water construction of the Multi-Bankin water construc- tion of the Multi-Bankin water construction of the Multi-Bankin water construc- tion of the Multi-Bankin water construction of the Multi-Bankin water construc- tion of the Multi-Bankin water construction of the Multi-Bankin water construc	0.0% 0.0% 0.0% 0.0% 100.0% 56 Residential Lasans 0.0% 0.0%	Number of dwellings	X Residential Loans	1 Ma. of Davellings
M 7A.132 M 7A.132 M 7A.133 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.136 M 7A.136 M 7A.136 M 7A.137 M 7A.141 M 7A.141 M 7A.141 M 7A.141 M 7A.143 M 7A.155 M 7	Own coupied Subject bet/then when shows Subject bet/then when shows Subject bet/then when shows Other of the Muther function of the Shows Other Statistical a country level The dat a country level The data countr	0.0% 0.0% 0.0% 100.0% % Residential Leans 0.0% 0.0% 0.0% 0.0%		* Residential Loons	
M 7A.1132 M 7A.1132 M 7A.1135 M 7A.1135 M 7A.1135 M 7A.1135 O M 7A.113 O M 7A.113 O M 7A.113 O M 7A.113 O M 7A.113 O M 7A.113 O M 7A.114 O M 7A.115 O M 7A.115 M 7A.1515 M 7A.1515 M 7A.1515 M 7A.1515 M 7A.1515 M 7A.1515 M 7A.1515 M 7A.1515 M 7A.1517 M 7A.	<text><text><text></text></text></text>	0.0% 0.0% 0.0% 100.0% % Residential Leans 0.0% 0.0% 0.0% 0.0%		X Residential Loons	
M 7A.132 M 7A.132 M 7A.133 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.136 M 7A.136 M 7A.136 M 7A.137 M 7A.141 M 7A.141 M 7A.141 M 7A.141 M 7A.143 M 7A.155 M 7	<text><text><text></text></text></text>	0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.	٥		0.0%
M 7A.1132 M 7A.1132 M 7A.1133 M 7A.1131 M 7A.1131 M 7A.1131 O M 7A.113 O M 7A	Gommenzenjed Succession Succession Succession Succession Succession Content Succession S	0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.	٥		0.0%
M.7A.13.2           M.7A.13.2           M.7A.13.3           M.7A.13.1           M.7A.13.1           M.7A.13.1           O.M.7A.13.2           O.M.7A.13.2           O.M.7A.13.1           O.M.7A.13.2           O.M.7A.13.2           O.M.7A.13.1           O.M.7A.13.1           O.M.7A.13.1           O.M.7A.13.1           O.M.7A.13.1           O.M.7A.13.1           O.M.7A.13.1           O.M.7A.13.1           O.M.7A.13.2           O.M.7A.13.3           O.M.7A.14.3           O.M.7A.14.4           O.M.7A.14.5           O.M.7A.15.5           M.7A.15.5           M.7A.1	Commensioned Subjects de Universe restructures Subjects de Universe restructures de Universe restructures de Mainie de Universe de Mainie de Universe de Mainie de Universe de Mainie de Universe de U	0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.	٥		0.0%
M 7A.1132 M 7A.1132 M 7A.1133 M 7A.1131 M 7A.1131 M 7A.1131 O M 7A.113 O M 7A	Gommenzenjed Successful Successfu	0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.	٥		0.0%
M 7A.132 M 7A.132 M 7A.133 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.135 M 7A.131 O M 7A.131 O M 7A.131 O M 7A.131 O M 7A.131 O M 7A.134 O M 7A.134 O M 7A.134 O M 7A.141 O M 7A.151 O M 7A.15	Governorpiel Surgice delther event record Burgets delther event record Governorpiel Surgice delther event record Governorpiel Governorp	0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.	٥		0.0%
<ul> <li>M.7A.1332</li> <li>M.7A.1332</li> <li>M.7A.1332</li> <li>M.7A.1331</li> <li>M.7A.1315</li> <li>M.7A.1315</li> <li>O.M.7A.1315</li> <li>O.M.7A.1315</li> <li>O.M.7A.1315</li> <li>O.M.7A.1315</li> <li>O.M.7A.1315</li> <li>O.M.7A.1315</li> <li>O.M.7A.1315</li> <li>O.M.7A.1316</li> <li>O.M.7A.1316</li> <li>O.M.7A.1316</li> <li>O.M.7A.1317</li> <li>M.7A.1411</li> <li>M.7A.1411</li> <li>M.7A.1411</li> <li>M.7A.1411</li> <li>M.7A.1411</li> <li>M.7A.1411</li> <li>O.M.7A.1316</li> <li>O.M.7A.1317</li> <li>O.M.7A.1317</li> <li>O.M.7A.1317</li> <li>O.M.7A.1412</li> <li>O.M.7A.1413</li> <li>O.M.7A.1413</li> <li>O.M.7A.1413</li> <li>O.M.7A.1413</li> <li>O.M.7A.1423</li> <li>O.M.7A.1423</li> <li>O.M.7A.1433</li> <li>M.7A.1531</li> <li>M.7A.1531</li> <li>M.7A.1531</li> <li>M.7A.1531</li> <li>M.7A.1532</li> <li>M.7A.1533</li> <li>M.7A.1533</li> <li>M.7A.1542</li> <li>M.7A.1542</li> <li>M.7A.1542</li> <li>M.7A.1542</li> <li>M.7A.1542</li> <li>M.7A.1543</li> <li>M.7A.1542</li> <li>M.7A.1543</li> <li>M.7A.1543</li> <li>M.7A.1542</li> <li>M.7A.1543</li> <li>M.7A.154</li></ul>	i Average energied Se sector in energied Se sector in energied Se sector in energied Sector in energie	0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.	٥		0.0%
<ul> <li>M.7A.133</li> <li>M.7A.133</li> <li>M.7A.133</li> <li>M.7A.133</li> <li>M.7A.131</li> <li>M.7A.135</li> <li>M.7A.135</li> <li>O.M.7A.132</li> <li>O.M.7A.131</li> <li>O.M.7A.133</li> <li>O.M.7A.133</li> <li>O.M.7A.134</li> <li>O.M.7A.135</li> <li>O.M.7A.135</li> <li>O.M.7A.134</li> <li>O.M.7A.136</li> <li>O.M.7A.136</li> <li>O.M.7A.137</li> <li>O.M.7A.137</li> <li>O.M.7A.138</li> <li>O.M.7A.138</li> <li>O.M.7A.138</li> <li>O.M.7A.138</li> <li>O.M.7A.137</li> <li>O.M.7A.137</li> <li>O.M.7A.138</li> <li>O.M.7A.142</li> <li>O.M.7A.142</li> <li>O.M.7A.142</li> <li>O.M.7A.142</li> <li>O.M.7A.142</li> <li>O.M.7A.142</li> <li>O.M.7A.142</li> <li>O.M.7A.142</li> <li>O.M.7A.143</li> <li>M.7A.153</li> <li>M.7A.154</li> <li>M.7A.164</li> <li>M.7A.164</li> <li>M.7A.165</li> <li>M.7A.165</li> <li>M.7A.164</li> <li>M.7A.164</li></ul>	Governorpiel Subject dellow-our securate Subject dellow-our securate Governor securate Covernor secur	0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.	٥		0.0%
M.7A.13.2           M.7A.13.2           M.7A.13.1           M.7A.13.1           M.7A.13.1           M.7A.13.1           O.M.7A.13.2           O.M.7A.13.2           O.M.7A.13.1           O.M.7A.13.2           O.M.7A.13.3           O.M.7A.13.1           O.M.7A.13.1           O.M.7A.13.2           O.M.7A.13.3           O.M.7A.13.4           M.7A.14.1           M.7A.14.2           M.7A.14.2           O.M.7A.13.2           O.M.7A.14.2           O.M.7A.14.2           O.M.7A.14.2           O.M.7A.14.3           O.M.7A.14.4           M.7A.15.1           M.7A.15.1           M.7A.15.2           M.7A.15.3           M.7A.15.1           M.7A.15.1           M.7A.15.1           M.7A.15.1           M.7A.15.2           M.7A.15.3           M.7A.15.4           M.7A.15.5           M.7A.15.1           M.7A.15.2           M.7A.15.2           M.7A.15.3           M.7A.15.3           M.7A.15.4           M.7A.15.5 <td>Commensioner and an enter and an enter and an enter and an enter and and and an enter and and and and and and and and and and</td> <td>0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.</td> <td>٥</td> <td></td> <td>0.0%</td>	Commensioner and an enter and an enter and an enter and an enter and and and an enter and	0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.	٥		0.0%
M 7A.1132 M 7A.1132 M 7A.1132 M 7A.1131 M 7A.1131 O M 7A.113 O M 7	i Average every use interviewei Tic at a contro level Tic at a con	0.0% 0.0% 0.0% 0.00% 0.00% 0.0% 0.0% 0.	٥		0.0%
<ul> <li>M.7A.13.2</li> <li>M.7A.13.2</li> <li>M.7A.13.3</li> <li>M.7A.13.3</li> <li>M.7A.13.5</li> <li>M.7A.13.5</li> <li>M.7A.13.6</li> <li>O.M.7A.13.2</li> <li>O.M.7A.13.6</li> <li>O.M.7A.13.6</li> <li>O.M.7A.13.6</li> <li>O.M.7A.13.6</li> <li>O.M.7A.13.7</li> <li>M.7A.14.1</li> <li>M.7A.14.1</li> <li>M.7A.14.3</li> <li>M.7A.14.3</li> <li>M.7A.14.3</li> <li>M.7A.14.4</li> <li>M.7A.14.4</li> <li>M.7A.14.5</li> <li>M.7A.14.5</li> <li>M.7A.15.5</li> <li>M.7A.15.5</li> <li>M.7A.15.5</li> <li>M.7A.15.5</li> <li>M.7A.15.12</li> <li>M.7A.15.14</li> <li>M.7A.15.15</li> <li>M.7A.15.15</li> <li>M.7A.15.16</li> <li>M.7A.15.16</li> <li>M.7A.15.17</li> <li>M.7A.15.16</li> <li>M.7A.15.16</li> <li>M.7A.15.17</li> <li>M.7A.15.16</li> <li>M.7A.15.17</li> <li>M.7A.15.16</li> <li>M.7A.15.17</li> <li>M.7A.15.16</li> <li>M.7A.15.16</li> <li>M.7A.15.17</li> <li>M.7A.15.17</li> <li>M.7A.15.18</li> <li>M.7A.16.4</li> <li>M.7A.16.4</li></ul>	i Average energy en	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Q Number of dwellings	X Residential Loons	0.0% % No. of Dwellings

	17. Property Age Structure - optional	Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.17.1 M.7A.17.2	older than 1919 1919 - 1945				
M.7A.17.3	1946 - 1960				
M.7A.17.4 M.7A.17.5	1961 - 1970 1971 - 1980				
M.7A.17.5 M.7A.17.6	1971 - 1980 1981 - 1990				
M.7A.17.7	1991 - 2000				
M.7A.17.8 M.7A.17.9	2001 - 2005				
M.7A.17.10	2006 and later no data				
M.7A.17.11	Total	0.0	0	0.0%	0.0%
OM.7A.17.1				% Residential Loans	
M.7A.18.1	18. Dwelling type - optional House, detached or semi-detached	Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.18.2	Flat or Apartment				
M.7A.18.3 M.7A.18.4	Bungalow Terraced House				
M.7A.18.4 M.7A.18.5	Multifamily House				
M.7A.18.6	Land Only				
M.7A.18.7 M.7A.18.8	other Total	0.0	0	0.0%	0.0%
OM.7A.18.1	rotai	0.0	6	0.0%	0.0%
M.7A.19.1	19. New Residential Property - optional	Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.19.1 M.7A.19.2	New Property Existing property				
M.7A.19.3	other				
M.7A.19.4 M.7A.19.5	no data Total	0.0	0	0.0%	0.0%
M.7A.19.5 M.7A.19.6	lotal	0.0		0.0%	0.0%
	20. CO2 emission (kg of CO2 per year) - optional	Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.20.1 M.7A.20.2	TBC at a country level TBC at a country level				
M.7A.20.3	TBC at a country level				
M.7A.20.4	TBC at a country level				
M.7A.20.5 M.7A.20.6	TBC at a country level TBC at a country level				
M.7A.20.7	TBC at a country level				
M.7A.20.8 M.7A.20.9	TBC at a country level				
M.7A.20.9 M.7A.20.10	TBC at a country level TBC at a country level				
M.7A.20.11	TBC at a country level				
M.7A.20.12 M.7A.20.13	TBC at a country level TBC at a country level				
M.7A.20.14	TBC at a country level				
M.7A.20.15	TBC at a country level				
M.7A.20.16 M.7A.20.17	TBC at a country level TBC at a country level				
M.7A.20.18	no data				
M.7A.20.19	Total	0.0	Ō		
	7B Commercial Cover Pool 21. Loan Size Information	Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.21.1	Average loan size (000s)	[For completion]	Homoer or coans	A Commential Coarts	A NO. O. LOANS
	By buckets (mn):				
M.7B.21.2	TBC at a country level	[For completion]	[For completion]		
M.7B.21.3	TBC at a country level	[For completion]	[For completion]		
M.7B.21.4 M.7B.21.5	TBC at a country level TBC at a country level	[For completion] [For completion]	[For completion] [For completion]		
M.7B.21.6	TBC at a country level	[For completion]	[For completion]		
M.7B.21.7	TBC at a country level TBC at a country level	[For completion]	[For completion]		
M.7B.21.8 M.7B.21.9	TBC at a country level TBC at a country level	[For completion] [For completion]	[For completion] [For completion]		
M.7B.21.10	TBC at a country level	[For completion]	[For completion]		
M.7B.21.11 M.7B.21.12	TBC at a country level TBC at a country level	[For completion]	[For completion] [For completion]		
M.78.21.12 M.78.21.13	TBC at a country level	[For completion]	[For completion]		
M.7B.21.14	TBC at a country level	[For completion]	[For completion]		
M.7B.21.15 M.7B.21.16	TBC at a country level TBC at a country level	[For completion]	[For completion] [For completion]		
M.7B.21.16 M.7B.21.17	TBC at a country level	[For completion] [For completion]	[For completion]		
M.7B.21.18	TBC at a country level	[For completion]	[For completion]		
M.7B.21.19 M.7B.21.20	TBC at a country level TBC at a country level	[For completion] [For completion]	[For completion] [For completion]		
M.7B.21.20	TBC at a country level	[For completion]	[For completion]		
M.7B.21.22	TBC at a country level	[For completion]	[For completion]		
M.7B.21.23 M.7B.21.24	TBC at a country level TBC at a country level	[For completion] [For completion]	[For completion] [For completion]		
M.7B.21.25	TBC at a country level	[For completion]	[For completion]		
M.7B.21.26	Total 22. Loan to Value (LTV) Information - UNINDEXED	0.0	0 Number of Loans	0.0% % Commercial Loans	0.0% % No. of Loans
M.7B.22.1	22. Loan to value (LIV) information - UNINDEXED Weighted Average LTV (%)	Nominal [For completion]	Number of Loans	% Commercial Loans	% NO. OF LD ans
M.7B.22.2	By LTV buckets (mn): >0 - <=40 %	[For completion]	[For completion]		
M.7B.22.3	>40 - <=50 %	[For completion]	[For completion]		
M.7B.22.4 M.7B.22.5	>50 - <=60 % >60 - <=70 %	[For completion] [For completion]	[For completion] [For completion]		
M.7B.22.6	>70 - <=80 %	[For completion]	[For completion]		
M.7B.22.7	>80 - <=90 %	[For completion]	[For completion]		
M.7B.22.8 M.7B.22.9	>90 - <=100 % >100%	[For completion] [For completion]	[For completion] [For completion]		
M.7B.22.10	Total	0.0	0	0.0%	0.0%
OM.7B.22.1 OM.7B.22.2	a/w >100 - <=110 % a/w >110 - <=120 %				
OM.7B.22.3	0/W >110 - <=120 % 0/W >120 - <=130 %				
OM.7B.22.4	o/w >130 - <=140 %				
OM.7B.22.5 OM.7B.22.6	a/w >140 - <=150 % a/w >150 %				
OM.7B.22.7	67 W 2130 W				
OM.78.22.8 OM.78.22.9					
	23. Loan to Value (LTV) Information - INDEXED	Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.23.1	Weighted Average LTV (%)	[Mark as ND1 if not relevant]			
	By LTV buckets (mn):				
M.7B.23.2 M.7B.23.3	>0 - <=40 % >40 - <=50 %	[Mark as ND1 if not relevant] [Mark as ND1 if not relevant]	[Mark as ND1 if not relevant] [Mark as ND1 if not relevant]		
M.7B.23.4	>50 - <=60 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.5 M.7B.23.6	>60 - <=70 % >70 - <=80 %	[Mark as ND1 if not relevant] [Mark as ND1 if not relevant]	[Mark as ND1 if not relevant] [Mark as ND1 if not relevant]		
M.7B.23.7	>80 - <=90 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.8	>90 - <=100 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.9 M.7B.23.10	>100% Total	[Mark as ND1 if not relevant] 0.0	[Mark as ND1 if not relevant] 0	0.0%	0.0%
OM.7B.23.1	o/w >100 - <=110 %	0.0	•	0.0%	0.08
OM.7B.23.2	o/w >110 - <=120 %				
OM.7B.23.3 OM.7B.23.4	a/w >120 - <=130 % a/w >130 - <=140 %				
OM.7B.23.5	o/w >140 - <=150 %				
OM.7B.23.6 OM.7B.23.7	a/w >150 %				
OM.7B.23.8					
OM.7B.23.9	24 Breakdown hu Yum	% Commercial laser			
M.7B.24.1	24. Breakdown by Type Retail	% Commercial loans [For completion]			
M.7B.24.2	Office	[For completion] [For completion]			
M.7B.24.3 M.7B.24.4	Hotel/Tourism Shopping malls	[For completion] [For completion]			
M.7B.24.5	Industry	[For completion]			
M.7B.24.6	Agriculture Other commercially used	[For completion]			
M.7B.24.7 M.7B.24.8	Other commercially used Hospital	[For completion] [For completion]			
M.7B.24.9	School	[For completion]			
M.7B.24.10 M.7B.24.11	other RE with a social relevant purpose Land	[For completion] [For completion]			
M.7B.24.12	Property developers / Building under construction	[For completion]			
M.7B.24.13	Other	[For completion]			

	25. EPC Information of the financed CRE - optional	Nominal (mn)	Number of CRE	% Commercial Loans	% No. of CRE
M.78.25.1	TBC at a country level	[For completion]	[For completion]	A COMMERCIAL COURS	Jo No. of Cite
M.7B.25.2	TBC at a country level	[For completion]	[For completion]		
M.7B.25.3	TBC at a country level	[For completion]	[For completion]		
M.7B.25.4	TBC at a country level	[For completion]	[For completion]		
M.78.25.5	TBC at a country level		[For completion]		
		[For completion]			
M.7B.25.6 M 7B 25.7	TBC at a country level TBC at a country level	[For completion]	[For completion]		
		[For completion]	[For completion]		
M.7B.25.8	TBC at a country level	[For completion]	[For completion]		
M.7B.25.9	TBC at a country level	[For completion]	[For completion]		
M.7B.25.10	TBC at a country level	[For completion]	[For completion]		
M.7B.25.11	TBC at a country level	[For completion]	[For completion]		
M.7B.25.12	TBC at a country level	[For completion]	[For completion]		
M.7B.25.13	TBC at a country level	[For completion]	[For completion]		
M.7B.25.14	TBC at a country level	[For completion]	[For completion]		
M.7B.25.15	TBC at a country level	[For completion]	[For completion]		
M.7B.25.16	TBC at a country level	[For completion]	[For completion]		
M.7B.25.17	TBC at a country level	[For completion]	[For completion]		
M.7B.25.18	no data	[For completion]	[For completion]		
M.7B.25.19	Total	0.0	0	0.0%	0.0%
OM.7B.25.1					
OM.7B.25.2					
OM.7B.25.3					
	26. Average energy use intensity (kWh/m2 per year) - optional	Nominal (mn)	Number of CRE	% Commercial Loans	% No. of CRE
M.7B.26.1	TBC at a country level	[For completion]	[For completion]		
M.7B.26.2	TBC at a country level	[For completion]	[For completion]		
M.7B.26.3	TBC at a country level	[For completion]	[For completion]		
M.7B.26.4	TBC at a country level	[For completion]	[For completion]		
M.7B.26.5	TBC at a country level	[For completion]	[For completion]		
M.7B.26.6	TBC at a country level	[For completion]	[For completion]		
M.7B.26.7	TBC at a country level	[For completion]	[For completion]		
M.7B.26.8	TBC at a country level	[For completion]	[For completion]		
M.7B.26.8 M.7B.26.9	TBC at a country level	[For completion]	[For completion]		
M.7B.26.10	TBC at a country level	[For completion]	[For completion]		
M 78 26 11	TBC at a country level	[For completion]	[For completion]		
M.7B.26.11 M.7B.26.12	TBC at a country level	[For completion]	[For completion]		
M.78.26.12 M.78.26.13	TBC at a country level	[For completion]	[For completion]		
M.7B.26.14	TBC at a country level	[For completion]	[For completion]		
M.7B.26.15	TBC at a country level	[For completion]	[For completion]		
M.7B.26.16	TBC at a country level	[For completion]	[For completion]		
M.7B.26.17	TBC at a country level	[For completion]	[For completion]		
M.7B.26.18	no data	[For completion]	[For completion]		
M.7B.26.19					0.0%
	Total	0.0	0	0.0%	
OM.7B.26.1	Total	0.0	0	0.0%	
OM.7B.26.1 OM.7B.26.2	Total	0.0	0	0.0%	
OM.7B.26.1					
OM.7B.26.1 OM.7B.26.2 OM.7B.26.3	27. CRE Age Structure - optional	Nominal (mn)	Number of CRE	0.0% % Commercial Loans	% No. of CRE
OM.7B.26.1 OM.7B.26.2 OM.7B.26.3	27. CRE Age Structure - optional older than 1919	Nominal (mn) [For completion]	Number of CRE [For completion]		
OM.7B.26.1 OM.7B.26.2 OM.7B.26.3 M.7B.27.1 M.7B.27.2	27. CRE Age Structure - optional older than 1919 1919 - 1945	Nominal (mn) [For completion] [For completion]	Number of CRE [For completion] [For completion]		
OM.7B.26.1 OM.7B.26.2 OM.7B.26.3 M.7B.27.1 M.7B.27.2 M.7B.27.3	27. CRE Age Structure - optional older than 1919 1919 - 1945 1946 - 1960	Nominal (mn) [For completion] [For completion] [For completion]	Number of CRE [For completion] [For completion] [For completion]		
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.2 M.78.27.3 M.78.27.4	27.CRE Age Structure - optional older than 1919 1919 - 1945 1946 - 1960 1961 - 1970	Nominal (mn) [For completion] [For completion]	Number of CRE [For completion] [For completion]		
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3	27. CRE Age Structure - optional older than 1919 1919 - 1945 1946 - 1960	Nominal (mn) [For completion] [For completion] [For completion]	Number of CRE [For completion] [For completion] [For completion]		
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.4 M.78.27.5 M.78.27.6	27. CHE Age Structure - optional older than 1919 1919 - 1945 1946 - 1960 1946 - 1970 1957 - 1980 1958 - 1990	Nominal (mn) [For completion] [For completion] [For completion] [For completion] [For completion]	Number of CRE [For completion] (For completion] (For completion] (For completion] (For completion] (For completion)		
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.4 M.78.27.5 M.78.27.6 M.78.27.7	27. CRF Age Structure - optional older than 319 1919 - 1945 - 1945 - 1945 - 1940 - 1947 - 1940 - 1947 - 1940 - 1949 - 2000	Nominal (mn) [For completion] [For completion] [For completion] [For completion]	Number of CRE [For completion] [For completion] [For completion] [For completion] [For completion]		
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.4 M.78.27.5 M.78.27.6	27. CHE Age Structure - optional older than 1919 1919 - 1945 1946 - 1960 1946 - 1970 1957 - 1980 1958 - 1990	Nominal (mn) [For completion] [For completion] [For completion] [For completion] [For completion]	Number of CRE [For completion] (For completion] (For completion] (For completion] (For completion] (For completion)		
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.4 M.78.27.5 M.78.27.6 M.78.27.7 M.78.27.8	27. CRF Age Structure - optional older than 319 1919 - 1945 - 1945 - 1945 - 1940 - 1947 - 1940 - 1947 - 1940 - 1949 - 2000	Nominal (mn) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion)	Number of CBL For completion For completion For completion For completion For completion For completion For completion		
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.4 M.78.27.5 M.78.27.5 M.78.27.5 M.78.27.7 M.78.27.7 M.78.27.9	27. CRF Age Structure - optional older than 3193 1394 - 1945 1394 - 1960 1397 - 1980 1397 - 1980 1398 - 1980 1399 - 2000 2001 - 2005 2005 and leter	Nominal (m) [Fer completion] Fer completion] Fer completion] Fer completion] Fer completion] Fer completion] Fer completion] Fer completion]	Number of CRE (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion)		
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.3 M.78.27.4 M.78.27.6 M.78.27.6 M.78.27.7 M.78.27.8 M.78.27.9 M.78.27.10	27. CRL Aps Structure - software offer than 1919 1939 - 1945 1946 - 1960 1946 - 1960 1947 - 1980 1949 - 1980 1949 - 2000 2001 - 2005	Nominal (mn) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion)	Number of CBL For completion For completion For completion For completion For completion For completion For completion		% No. of CRE
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.2 M.78.27.5 M.78.27.5 M.78.27.5 M.78.27.7 M.78.27.8 M.78.27.8 M.78.27.10 M.78.27.11	27. CRE Aper Structure - soptional color than 1919 1919 - 1945 1946 - 1960 1951 - 1970 1951 - 1980 1951 - 1980 1951 - 1980 1950 - 2005 2005 and inter no data	Nominal (mn) For completion] For completion] For completion] For completion] For completion] For completion] For completion] For completion] For completion] For completion]	Number of CR (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion)	% Commercial Learns	
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.1 M.78.27.3 M.78.27.4 M.78.27.4 M.78.27.5 M.78.27.6 M.78.27.7 M.78.27.7 M.78.27.7 M.78.27.10 M.78.27.10 M.78.27.11	27. CHE Apr Structure - solitional older than 1513 1346 - 1360 1361 - 1370 1361 - 1370 1361 - 1390 1361 - 1390 1361 - 1390 2001 - 000 2005 and inter took inter 1068	Nominal (mn) For completion) For completion) For completion) For completion) For completion) For completion) For completion] For completion] For completion] For completion] For completion]	Number of CRE [For completion] (For completion] (For completion] (For completion] (For completion] (For completion] (For completion] (For completion] (For completion) (For completion	% Commercial Leans	% No. of CRE
OM.78.26.1 OM.78.26.3 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.4 M.78.27.4 M.78.27.5 M.78.27.7 M.78.27.7 M.78.27.7 M.78.27.7 M.78.27.10 M.78.27.11	27. CRE Aper Structure - soptional color than 1919 1919 - 1945 1946 - 1960 1951 - 1970 1951 - 1980 1951 - 1980 1951 - 1980 1950 - 2005 2005 and inter no data	Nominal (mn) For completion] For completion] For completion] For completion] For completion] For completion] For completion] For completion] For completion] For completion]	Number of CR (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion)	% Commercial Learns	% No. of CRE
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.2 M.78.27.3 M.78.27.5 M.78.27.5 M.78.27.5 M.78.27.10 M.78.27.10 M.78.27.11 OM.78.27.11 OM.78.27.11	27. CHE Apr Structure - sotional Galar than 313 3146 - 1960 1961 - 1970 1971 - 1980 1981 - 1990 2001 - 2005 2005 - 2005 2006 and later Total 1064 1064 1064 1064 1064	Nominal (mn) For completion For completion For completion For completion For completion For completion For completion For completion For completion O Nominal (mn) For completion O Nominal (mn)	Number of CRE For completion (For completion) (For completion)	% Commercial Leans	% No. of CRE
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.4 M.78.27.5 M.78.27.6 M.78.27.7 M.78.27.7 M.78.27.10 M.78.27.10 M.78.27.10 M.78.27.11 M.78.27.11 M.78.28.1 M.78.28.2	27. CBL Aper Structure : optional 1939 - 1945 1939 - 1945 1946 - 1960 1951 - 1970 1951 - 1980 1951 - 1980 1951 - 1980 2001 - 2005 2005 - 2005 2005 and letter Total 28. New Commercial Paperty : optional New Property Easting Property	Nominal (m) If a completion If a compl	Number of CRI (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) O Number of dualityse (For completion) (For completion)	% Commercial Leans	% No. of CRE
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.4 M.78.27.4 M.78.27.6 M.78.27.7 M.78.27.10 M.78.27.11 OM.78.27.11 OM.78.27.11 OM.78.28.1 M.78.28.3	27. CRF Age Structure - optional older than 3193 1193 - 1945 1954 - 1945 1954 - 1970 1957 - 1980 1957 - 1980 1951 - 1980 2001 - 2005 2001 - 2005 2005 and later Teal 28. New Commercial Appendry - optional 28. New Property Esting-Property other	Nominal (mn) For a completion] For a completion] For completion For completion] For completion] For completion] For completion] For completion] For completion] 0.0 Nominal (mn) For completion] For completion] For completion] For completion] For completion] For completion] For completion]	Number of CRE (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) 0 Number of dualings (For completion) (For completion) (For completion) (For completion) (For completion)	% Commercial Leans	% No. of CRE
OM.7B.26.1 OM.7B.27.1 M.7B.27.2 M.7B.27.2 M.7B.27.3 M.7B.27.5 M.7B.27.5 M.7B.27.5 M.7B.27.5 M.7B.27.7 M.7B.27.5 M.7B.27.7 M.7B.27.10 M.7B.27.11 OM.7B.27.11 OM.7B.27.11 OM.7B.28.1 M.7B.28.2 M.7B.28.3	27. CBL Aper Structure : optional 1939 - 1945 1939 - 1945 1946 - 1960 1951 - 1970 1951 - 1980 1951 - 1980 1951 - 1980 2001 - 2005 2005 - 2005 2005 and letter Total 28. New Commercial Paperty : optional New Property Easting Property	Nominal (ms) For completion For completion	Number of CRL [Foreign addition] [Fore completion] [Fore completion] [Fore completion] [Fore completion] [Fore completion] [Fore completion] [Fore completion] [Fore completion] Completion] [Fore completion] [Fore completion] [Fore completion] [Fore completion] [Fore completion]	% Commercial Learns 0.0% % Residential Learns	% No. of CNE 0.0% % No. of CNE
OM.78.26.1 OM.78.26.2 OM.78.26.3 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.4 M.78.27.4 M.78.27.6 M.78.27.6 M.78.27.7 M.78.27.7 M.78.27.9 M.78.27.11 OM.78.28.1 M.78.28.1 M.78.28.3	27. CRE App Structure - systemat calculate that 19 19 19 19 - 19 45 19 45 - 19 40 19 45 - 19 40 19 45 - 19 40 19 11 - 19 40 19 11 - 19 40 19 11 - 19 40 19 11 - 19 40 20 5 and inter Total 28. New Commercial Property - systemat New Property - systemat Low Property - systemat Applied to the systematic syst	Nominal (mn) For a completion] For a completion] For completion For completion] For completion] For completion] For completion] For completion] For completion] 0.0 Nominal (mn) For completion] For completion] For completion] For completion] For completion] For completion] For completion]	Number of CRE (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) (For completion) 0 Number of dualings (For completion) (For completion) (For completion) (For completion) (For completion)	% Commercial Leans	% No. of CRE
OM.78.26.1 OM.78.26.2 OM.78.27.1 M.78.27.2 M.78.27.2 M.78.27.3 M.78.27.5 M.78.27.5 M.78.27.6 M.78.27.7 M.78.27.7 M.78.27.7 M.78.27.10 M.78.27.11 OM.78.27.11 OM.78.28.1 M.78.28.2 M.78.28.3	27. CHE App Structure - socional Gold-1111:323 1136-1360 1361-1370 1361-1370 1361-1370 1361-1390 1361-1390 2001-2005 2005 2005 2005 2005 2005 2005 2005 2005 2005 2005 2005 2005	Nominal (m) For completion For completion	Number of CRE [For completion] For completion] (For completion]	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
OM/78.26.1 OM/78.26.2 OM/78.26.2 M/78.27.1 M/78.27.1 M/78.27.2 M/78.27.4 M/78.27.7 M/78.27.7 M/78.27.7 M/78.27.7 M/78.27.7 M/78.27.1 OM/78.27.1 OM/78.27.1 OM/78.28.1 M/78.28.2 M/78.2	27. CRE Ape Structure : ageloand after than 1919 1939 - 1945 1939 - 1946 1951 - 1930 1951 - 1930 1951 - 1930 2001 - 2005 2005 - 2005 2005 - 2005 2005 - 2005 2005 - 2005 2005 - 2005 2006 - 2005 2006 - 2005 2006 - 2005 - 200	Numical (m) If or completion If or completion	Number of CEI (For completion) (For completion	% Commercial Learns 0.0% % Residential Learns	% No. of CNE 0.0% % No. of CNE
0M/78.26.1 0M/78.26.2 0M/78.26.2 0M/78.27.1 M/78.27.2 M/78.27.3 M/78.27.3 M/78.27.3 M/78.27.5 M/78.27.6 M/78.27.5 M/78.27.10 M/78.27.10 M/78.27.10 M/78.27.10 M/78.27.11 OM/78.27.11 OM/78.28.1 M/78.28.3 M/78.28.3	27. CHE App Structure - optional Galar than 313 3146 - 1960 3191 - 1970 3191 - 1980 3191 - 1980 2001 - 2005 2003 - 2005 2003 - 2005 2003 - 2005 2003 - 2005 2003 - 2005 2003 - 2005 2004 - 2005 2005 -	Nominal (mn)           For completion	Number of CRE For completion For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0M/78.26.1 0M/78.26.3 M/78.27.1 M/78.27.1 M/78.27.3 M/78.27.3 M/78.27.4 M/78.27.8 M/78.27.8 M/78.27.8 M/78.27.9 M/78.27.10 M/78.27.10 M/78.28.1 M/78.28.1 M/78.28.3 M/78.28.3 M/78.28.4 M/78.29.1 M/78.29.2	27. CRE And Structure : optional 1939 - 1945 1939 - 1945 1936 - 1950 1937 - 1980 1937 - 1980 1937 - 1980 1937 - 1980 2003 - 2005 2005 - 200	Nominal Inci For completion For completion	Number of CRI For completion For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0M/78.26.1 0M/78.26.2 0M/78.26.2 0M/78.27.1 M/78.27.2 M/78.27.3 M/78.27.3 M/78.27.3 M/78.27.5 M/78.27.6 M/78.27.5 M/78.27.1 0M/78.27.1 0M/78.27.1 0M/78.27.1 M/78.28.3 M/78.28.3 M/78.28.3 M/78.29.3 M/78.29.3	27. CRI Aps Structure - optional object than 1319 1393 - 1345 1396 - 1390 1391 - 1390 1391 - 1390 1391 - 1390 1391 - 1390 1391 - 1390 2001 - 2005 2003 - 2005 2005 - 2005 2005 - 2005 2005 - 2005 2006	Neorical form) IF or completion IF or completi	Number of CRI For completion For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0 M 78.26.1 0 M 78.26.2 0 M 78.26.2 0 M 78.26.2 M 78.27.1 M 78.27.2 M 78.27.3 M 78.27.3 M 78.27.4 M 78.27.5 M 78.27.7 M 78.27.7 M 78.27.7 M 78.27.7 M 78.27.11 0 M 78.27.11 M 78.27.8 M 78.28.2 M 78.29.2 M 78.29.2	27. CRE deg Structure - evident Coder that 1919 1919 - 1940 1946 - 1940 1946 - 1940 1947 - 1940 1951 - 1940 1951 - 1940 1951 - 1940 2005 and latter no data Total 28. New Commercial Organizations New Property - sphemel New Property India Total 29. OCC emission file of county level Total 29. OCC emission file of county level Total a county level	Nominal (on) For completion For completion	Number of CRL [for completion] [for completion] (for completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
OM.78.26.1 OM.78.26.2 OM.78.26.2 M.78.27.1 M.78.27.2 M.78.27.3 M.78.27.3 M.78.27.4 M.78.27.5 M.78.27.5 M.78.27.5 M.78.27.9 M.78.29.9 M.78.29.	27. CRE Add Structure : and fload defor than 1919 1939 - 1945 1939 - 1945 1946 - 1960 1951 - 1930 1951 - 1930 2051 - 2005 2005	Nearrised (and) If ar completion If ar complet	Number of CEI For completion For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0M/78.26.1 0M/78.26.2 0M/78.26.2 M/78.27.1 M/78.27.2 M/78.27.3 M/78.27.3 M/78.27.3 M/78.27.5 M/78.27.5 M/78.27.5 M/78.27.5 M/78.27.5 M/78.27.5 M/78.27.5 M/78.27.11 0/78.27.5 M/78.27.11 M/78.28.2 M/78.28.2 M/78.28.2 M/78.28.2 M/78.28.2 M/78.28.2 M/78.28.2 M/78.28.2 M/78.28.2 M/78.29.2 M/78.200000000000000000000000000000000000	27. CRE des Sinearcers evident Coder 11:11:12:13 Coder 11:11:13:13 13:46 - 13:60 13:61 - 13:70 13:61 - 13:70 14:70	Nominal (m) For completion For completion	Number of CRE [For completion] For completion] For completion] (For completion] For completion]	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
OM.78.26.1 OM.78.26.2 OM.78.26.2 M.78.27.2 M.78.27.2 M.78.27.2 M.78.27.4 M.78.27.4 M.78.27.6 M.78.27.6 M.78.27.6 M.78.27.1 OM.78.27.1 OM.78.27.1 OM.78.27.1 OM.78.27.1 M.78.27.1 M.78.28.4 M.78.28.4 M.78.28.4 M.78.28.4 M.78.28.4 M.78.28.4 M.78.29.1 M.79.29.1 M.79.2000000000000000000000000000000000	27. CEL App Structure : optional 1393 - 1345 1394 - 1360 1397 - 1390 1397 - 1397 1397 - 139	Nominal (m) If or completion If or completion	Number of CRI (For completion) (For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
OM.78.26.1 OM.78.26.2 OM.78.26.2 OM.78.26.2 M.78.27.1 M.78.27.1 M.78.27.3 M.78.27.3 M.78.27.3 M.78.27.3 M.78.27.3 M.78.27.5 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.8 M.78.27.1 M.78.28.3 M.78.28.3 M.78.28.3 M.78.28.3 M.78.28.3 M.78.28.3 M.78.28.3 M.78.28.3 M.78.28.3 M.78.28.3 M.78.29	27. CRI Ace Structure - optional older than 1319 1393 - 1345 1396 - 1960 1391 - 1397 1393 - 1390 1391 - 1397 1393 - 1390 1393 - 1390 2001 - 2005 2001 -	Nominal (m) For completion For completion	Number of CRE [For completion] For completion] For completion] (For completion] For completion] For completion] (For completion] For completion] For completion] For completion] (For completion] (For completion] (For completion] (For completion] For completion] For completion] For completion] For completion] (For completion] For completion] (For comp	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
OM/78.26.1 OM/78.26.2 OM/78.26.2 M/78.27.1 M/78.27.2 M/78.27.3 M/78.27.3 M/78.27.3 M/78.27.3 M/78.27.5 M/78.27.5 M/78.27.9 M/78.27.9 M/78.27.9 M/78.27.1 M/78.27.9 M/78.27.9 M/78.27.9 M/78.27.9 M/78.29.1 M/78.29.1 M/78.29.2 M/78.29.	27. CEL App Structure : optional 1393 - 1345 1394 - 1360 1397 - 1390 1397 - 1397 1397 - 139	Nominal (m) If or completion If or completion	Number of CRI (For completion) (For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
OM 78.26.1 OM 78.26.2 OM 78.26.2 M 78.27.1 M 78.27.1 M 78.27.2 M 78.27.3 M 78.27.3 M 78.27.3 M 78.27.3 M 78.27.4 M 78.27.5 M 78.27.1 M 78.27.8 M 78.27.1 OM 78.27.1 M 78.27.8 M 78.27.1 M 78.27.8 M 78.27.8 M 78.27.8 M 78.28.1 M 78.28.3 M 78.28.3 M 78.28.3 M 78.28.3 M 78.28.3 M 78.28.3 M 78.29.5 M 78.29	22. C22 Add Scienter - softward defor than 5139 1393 - 345 1394 - 1300 1391 - 1301 2391 - 2301 2005 - 2005 2005 - 2	Nominal lend:           For completion           For completion      <	Number of CRI [For completion] For completion]	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
OM.78.26.1 OM.78.26.2 OM.78.26.2 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.4 M.78.27.4 M.78.27.6 M.78.27.6 M.78.27.6 M.78.27.6 M.78.27.6 M.78.27.1 OM.78.27.1 OM.78.27.1 OM.78.27.1 M.78.27.9 M.78.27.1 M.78.27.9 M.78.27.1 M.78.27.9 M.78.27.9 M.78.27.9 M.78.27.9 M.78.29.1 M.78.29.2 M.79.29.2 M.79.29.2 M.79.20000000000000000000000000000000000	27. CRE And Structure : optional 1919 - 1945 1919 - 1945 1946 - 1960 1947 - 1970 1947 - 1980 1947 - 1980 1947 - 1980 1947 - 1980 2003 - 2005 2005 - 2005 2005 - 2005 2005 - and later no data Teal 28. Kere Commerción Apparty- astional New Yoards- Catalog Processor 0 other no data Teal 29. CO2 entaines for GCC 292 reports - astional Tic at a country level Tic at a country level	Neorical form) IF or completion IF or completi	Number of CRL  For completion   For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0M.78.26.2 0M.78.26.2 0M.78.26.2 0M.78.26.3 M.78.27.2 M.78.27.3 M.78.27.3 M.78.27.3 M.78.27.4 M.78.27.6 M.78.27.6 M.78.27.8 M.78.27.8 M.78.27.8 M.78.27.8 M.78.27.8 M.78.28.2 M.78.28.2 M.78.28.2 M.78.28.2 M.78.28.2 M.78.28.2 M.78.29	22. C22 Add Scienter - softward defor than 5139 1393 - 345 1394 - 1300 1391 - 1301 2391 - 2301 2005 - 2005 2005 - 2	Nearrised (and) If ar completion If ar complet	Number of CEL  For completion   For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0M.78.26.1 0M.78.26.2 0M.78.26.3 M.78.27.2 M.78.27.1 M.78.27.3 M.78.27.3 M.78.27.4 M.78.27.4 M.78.27.6 M.78.27.6 M.78.27.6 M.78.27.1 M.78.27.6 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.27.1 M.78.28.1 M.78.29.1 M.79.29.1 M.79.29.1 M.79.29.1 M.79.29.1 M.79.29.1 M.7	27. CBE dec Structure - socional Color that 1919 1919 - 1946 1946 - 1940 1946 - 1940 1947 - 1940 1957 - 1940 1951 - 1940 1951 - 1940 2005 and star roo data Total 28. New Commercial Organization Color Star Total 29. CO2 emission file of cospersor - socional Total 29. CO2 emission file of cospersor - socional Total 29. CO2 emission file of cospersor - socional Total 29. CO2 emission file of cosmy level Total a country level	Nominal (en) For completion For completion For completion For completion For completion For completion For completion For completion Ber completion For completion	Number of CRL If or completion If or completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0M/78.26.1 0M/78.26.2 0M/78.26.2 0M/78.26.3 M/78.27.2 M/78.27.3 M/78.27.3 M/78.27.5 M/78.27.6 M/78.29.6 M/78.29.6 M/78.29.6 M/78.29.6 M/78.29.6 M/78.29.6 M/78.29.6 M/78.29.6 M/78.29.6 M/78.29.6 M/78.29.7 M/78.29.6 M/78.29.7 M/78.29.6 M/78.29.7 M/78.29.6 M/78.29.7 M/78.29.6 M/78.29.7 M/78.29.6 M/78.29.7 M/78.29.6 M/78.29.7 M/78.29.6 M/78.29.7 M/78.29.6 M/78.29.7 M/78.29	27. CRI Act Structure - optional older than 1319 1319 - 1345 1346 - 1360 1346 - 1360 1341 - 1360 1341 - 1360 1343 - 1360 1343 - 1360 1343 - 1360 1343 - 1360 1343 - 1360 1343 - 1360 1345 -	Neorical form If or completion If or completio	Number of CEL  For completion   For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0M.78.26.2 0M.78.26.2 0M.78.26.2 0M.78.26.3 M.78.27.2 M.78.27.3 M.78.27.3 M.78.27.4 M.78.27.4 M.78.27.6 M.78.27.8 M.78.27.8 M.78.27.8 M.78.27.8 M.78.27.8 M.78.27.8 M.78.28.2 M.78.28.2 M.78.28.2 M.78.29	27. CBL And Structure : optional I also in this 1919 1939 - 1945 1939 - 1946 1946 - 1960 1951 - 1980 1951 - 1980 1951 - 1980 1951 - 1980 2005 - 2005 2005 - 2005 20	Nominal (m) If or completion If or completion	Number of CRI [For completion] [For completion] For completion]	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0 M 78.26.1 0 M 78.26.2 0 M 78.26.2 0 M 78.26.2 M 78.27.2 M 78.27.3 M 78.27.3 M 78.27.3 M 78.27.4 M 78.27.3 M 78.27.4 M 78.27.4 M 78.27.1 M 78.27.	22. C22 A23 A23 Structure : aptional distribution 1319 1319 : 1436 1319 : 1436 1319 : 1430 1319 : 1430 1319 : 1430 1319 : 1430 2001 : 2005 2003 : 2005 2	Neerical (m) If or completion If or completion	Number of CEI For completion For completion	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
OM 78.26.2 OM 78.26.2 OM 78.26.2 OM 78.26.2 OM 78.26.2 M 78.27.2 M 78.27.3 M 78.27.4 M 78.29.4 M 78.29.1 M 78.29.3 M 78.2	<ul> <li>27. CBL ded Structure: systemat         <ul> <li>1219 - 1345</li> <li>1234 - 1345</li> <li>1234 - 1346</li> <li>1236 - 1360</li> <li>1237 - 1380</li> <li>1237 - 1380</li> <li>1231 - 1380</li></ul></li></ul>	Nomination           File completion           For completion <tr< td=""><td>Number of CRI If or completion If or completio</td><td>% Commercial Leans 0.0% % Residential Leans 0.0%</td><td>% No. of CRE 0.0% % No. of CRE 0.0%</td></tr<>	Number of CRI If or completion If or completio	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
OM 78.26.1 OM 78.26.2 OM 78.26.3 M 78.27.2 M 78.27.2 M 78.27.3 M 78.27.3 M 78.27.4 M 78.27.3 M 78.27.4 M 78.28.4 M 78.28.4 M 78.29.4 M 7	27. CBL And Structure : optional I also : 1455 I 1330 : 1456 I 1350 : 1456 I 1351 : 1360 I	Normital (m) If or completion If or completion	Number of CEI [For completion] [For completion] For completion]	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%
0M/28.61 0M/28.62 0M/28.62 0M/28.63 0M/28.63 M/28.27 M/28.272 M/28.272 M/28.274 M/28	<ul> <li>27. CBL ded Structure: systemat         <ul> <li>1219 - 1345</li> <li>1234 - 1345</li> <li>1234 - 1346</li> <li>1236 - 1360</li> <li>1237 - 1380</li> <li>1237 - 1380</li> <li>1231 - 1380</li></ul></li></ul>	Nomination           File completion           For completion <tr< td=""><td>Number of CRI If or completion If or completio</td><td>% Commercial Leans 0.0% % Residential Leans 0.0%</td><td>% No. of CRE 0.0% % No. of CRE 0.0%</td></tr<>	Number of CRI If or completion If or completio	% Commercial Leans 0.0% % Residential Leans 0.0%	% No. of CRE 0.0% % No. of CRE 0.0%

### C. Harmonised Transparency Template - Glossary

The definitions below reflect the national specificitie

Field Number The Actual OC is the ratio between G.3.1.1 and G.3.1.2 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). BNP Paribas Fortic sommits to the legal prequired OC Cover Assets: fixed until maturity and fixed with a periodic reset. Covered Bonds: fixed OC Calculation: Actual HG 1 1 HG.1.2 HG.1.3 HG.1.4 OC Calculation: Legal minimum OC Calculation: Committed Interest Rate Types 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 5 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? Ptc.1 At the moment. only soft bullet has been issued. We only take into account the Maturity Date, not the Extended Maturity Date HG.1.6 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) Property values are those used in the loan underwriting procedure LTVs: Definition HG.1.7 HG.1.8 HG.1.9 HG.1.10 HG.1.11 Interest rate risk is monitored using NPV tests described by the regulator (MBB). 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. Hedging Strategy (please explain how you address interest rate and currency risk) HG.1.12 HG.1.13 OHG.1.1 OHG.1.2 OHG.1.3 OHG.1.4 OHG.1.5 OHG.1.6 OHG.1.7 OHG.1.8 Non-performing loans NPV assumptions (when stated) Loans that are more than 90 days past due. OHG.1.9 2. Glossary - ESG items ( 2. Glossary - Esg Items (Optional) Sustainability - strategy pursued in the cover pool Subsidised Housing (definitions of affordable, social housing) New Property and Existing Property HG.2.1 HG.2.2 HG.2.3 OHG.2.1 OHG.2.2 OHG.2.3 OHG.2.4 OHG.2.5 OHG.2.6 OHG.2.7 OHG.2.8 OHG.2.9 [For completion] [For completion] [For completion] OHG.2.10 OHG.2.11 OHG.2.12 3. Reason for No Data Not applicable for the jurisdiction Not relevant for the issuer and/or CB programme at the present time Not available at the present time HG.3.1 HG.3.2 HG.3.3 OHG.3.1 OHG.3.2 OHG.3.3 ND1 ND2 ND3 4. Glossary - Extra national and/or Issuer Other definitions deemed relevant HG.4.1 OHG.4.1 OHG.4.2 OHG.4.3 OHG.4.4 OHG.4.5 [For completion]

HTT 2022



## EUR 10 Billion Mortgage Pandbrieven Programme

Reporting Date	
Reporting Date	31/01/2022
Contact Details:	
Head of ALM Treasur	у
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 Solution	is (cover pool and management)
MEESTER Oscar	+ 32 2 565 32 91 oscar.meester@bnpparibasfortis.com
Website	
https://www.bnpparibas	sfortis.com/

## Remark

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

The excel-format has been provided for information purposes only and in case

of contradiction between the pdf and excel-format, the pdf-format will prevail.

## BNP PARIBAS FORTIS

## **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	24/10/2022	1.73	24/10/2024
BD@138090	BE0002274430	500,000,000	23/03/2017	23/09/2024	EUR	Fixed	0.50 %	NACT	23/09/2022	2.65	23/09/2025
BD@150169	BE0002586643	750,000,000	22/03/2018	22/03/2028	EUR	Fixed	0.88 %	NACT	22/03/2022	6.14	22/03/2029
BD@153515	BE0002614924	500,000,000	04/10/2018	04/10/2025	EUR	Fixed	0.63 %	NACT	04/10/2022	3.68	04/10/2026
		2,250,000,000									

## Totals

Total Outstanding (in EUR):	2,250,000,000
Current Weighted Averag	0.54 %
Weighted Average Rema	3.84

\* At Reporting Date until Maturity Date



**BNP PARIBAS** FORTIS Residential Mortgage Pandbrieven Programme

## Ratings

1 RNP	Paribas	Fortis	Bank	Senior	Unsecured	Ratings
I. DINF	r annas	1 01113	Dalin	Senior	Unsecureu	Natings

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 Parisbas Fortis Mortgage Pandbrieven Ratings

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

## BNP PARIBAS FORTIS

Test Summary	
(all amounts in EUR unless stated otherwise)	
1. Outstanding Mortgage Pandbrieven and Cover Assets	
Outstanding Mortgage Pandbrieven	2,250,000,000
Nominal Balance Residential Mortgage Loans	2,942,446,657
Nominal Balance Public Finance Exposures	18,000,000
Nominal Balance Financial Institution Exposures	129,151,835
Nominal OC Level [(II)+(III)+(IV)]/(I)-1	37.32 %
2. Residential Mortgage Loans Cover Test	
Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	2,418,242,587
Ratio Value of Resid. Mortgage Loans / Mortgage Pandbrieven Issued (V) / (I)	107.48 %
> >> Cover Test Royal Decree Art 5 Paraf 1	Passed
3. Total Asset Cover Test	
Value of Public Finance Exposures (definition Royal Decree)	17,928,465
Value of Financial Institution Exposures (definition Royal Decree)	129,151,835
Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	2,418,242,587
Ratio Value All Cover Assets / Mortgage Pandbrieven Issued [V+VI+VII]/I	114.01 %
> >> Cover Test Royal Decree Art 5 Paraf 2	Passed
4. Interest and Principal Coverage Test	
Interest Proceeds Cover Assets	373,032,295
Total Interest Proceeds Residential Mortgage Loans	372,396,295
Total Interest Proceeds Public Finance Exposures	636,000
Total Interest Proceeds Financial Institution Exposures	0
Impact Derivatives	0
Principal Proceeds Cover Assets	3,088,876,649
Total Principal Proceeds Residential Mortgage Loans	2,942,446,657
Total Principal Proceeds Public Finance Exposures	17,278,158
Total Principal Proceeds Financial Institution Exposures	129,151,835
Impact Derivatives	0
Interest Requirement Covered Bonds	65,937,500
Costs, Fees and expenses Covered Bonds	27,068,401
Principal Requirement Covered Bonds	2,250,000,000
Total Surplus (+) / Deficit (-) (VIII)+(IX)-(X)-(XI)-(XII)	1,118,903,043
> > Cover Test Royal Decree Art 5 paraf 3	Passed
5. Liquidity Tests	
	291,710,983
Cumulative Cash Inflow Next 180 Days	201,110,000
Cumulative Cash Inflow Next 180 Days Cumulative Cash Outflow Next 180 Days	-10,092,356
Cumulative Cash Outflow Next 180 Days	-10,092,356
Cumulative Cash Outflow Next 180 Days Liquidity Surplus (+) / Deficit (-) (XIII)+(XIV)	-10,092,356 281,618,627
Cumulative Cash Outflow Next 180 Days Liquidity Surplus (+) / Deficit (-) (XIII)+(XIV) > > Liquidity Test Royal Decree Art 7 paraf 1	-10,092,356 281,618,627 Passed



## **Cover Pool Summary**

## Portfolio Cut-off Date 31/01/2022

### 1. Residential Mortgage Loans

See Stratification Tables Mortgages for more details

Outstanding Balance of Residential Mortgage Loans at the Cut-off Date	2,942,446,656.83
Principal Redemptions between Cut-off Date and Maturity	2,942,446,656.83
Interest Payments between Cut-off Date and Maturity Date	372,396,294.86
Number of borrowers	23,910
Number of loans	42,245
Average Outstanding Balance per borrower	123,063
Average Outstanding Balance per loan	69,652
Weighted average Current Loan to Current Value	51.50%
Weighted average seasoning (in Years)	3.96
Weighted average remaining maturity (in years, at 0% CPR)	14.04
Weighted average initial maturity (in years, at 0% CPR)	17.99
Percentage of Fixed Rate Loans	93.79%
Percentage of Variable Rate Loans	6.21%
Weighted average interest rate	1.70%
Weighted average interest rate Fixed Rate Loans	1.72%
Weighted average interest rate Variable Rate Loans	1.40%
Weighted Remaining average life (in years, at 0% CPR)	7.33
Weighted Remaining average life to interest reset (in years, at 0% CPR)	6.92

## 2. Registered Cash

Г

Registered Cash Proceeds under the Residential Mortgage Loans

### 129,151,835

3. Public Sector Exposure (Liquid Bond Positions)						
	Position	Position	Position	Position		
ISIN	BE0000308172	BE0000337460	BE0000345547	BE0000352618		
Issuer Name	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium		
Series	BGB 4 28MAR2022 48	BGB 1 22JUN2026 77	BGB 0,8 22JUN2028 85	BGB 0 10/22/31 92		
Currency	EUR	EUR	EUR	EUR		
Nominal Amount	5,000,000	2,000,000	6,000,000	5,000,000		
Issue Date	05/10/2016	12/10/2018	21/03/2018	26/01/2022		
Maturity Date	28/03/2022	22/06/2026	22/06/2028	22/10/2031		
Coupon Type	F	F	F	F		
Coupon	4.00 %	1.00 %	0.80 %	0.00 %		
Standar & Poor's Rating	AA	AA	AA	AA		
Fitch Rating	AA-	AA-	AA-	AA-		
Moody's Rating	Aa3	Aa3	Aa3	Aa3		

### 4. Derivatives

None



BNP PARIBAS FORTIS Residential Mortgage Pandbrieven Programm

### Straticifation Tables

Portfolio Cut-off De 31/01/2022

1. Geographic dist	tribution			
	In EUR	In %	In number of loans	In %
Antwerpen	485,004,021.22	16.48 %	6,828	16.16 %
Oost-Vlaanderen	444,994,563.11	15.12 %	6,707	15.88 %
Vlaams-Brabant	400,811,159.52	13.62 %	5,554	13.15 %
West-Vlaanderen Brussels	321,820,249.14	10.94 % 10.65 %	5,243 3.334	12.41 %
	313,491,680.10 236,900,346,96	10.65 %	3,334 3,575	7.89 % 8.46 %
Liège Limburg	236,900,346.96 200,258,885.01	8.05 % 6.81 %	3,575	8.46 % 7.73 %
Hainaut	188,368,812.52	6.40 %	2,949	6.98 %
Brabant Wallon	160,124,298.73	5.44 %	1,977	4.68 %
Namur	111,941,616.40	3.80 %	1,668	3.95 %
Luxembourg	76,327,767.84	2.59 %	1,099	2.60 %
Other	2,403,256.28	0.08 %	44	0.10 %
	2,942,446,656.83	100.00 %	42,245	100.00 %
2. Seasoning				
In Years	In EUR	In %	In number of loans	In %
<=1	363,191,234.66	12.34 %	3,143	7.44 %
>1 and <=2	271,144,956.67	9.21 %	2,815	6.66 %
>2 and <=3	488,468,397.44	16.60 %	5,764	13.64 %
>3 and <=4	306,427,712.54	10.41 %	3,737	8.85 %
>4 and <=5	345,454,195.65	11.74 %	4,948	11.71 %
>5 and <=6	682,372,369.51	23.19 %	11,824	27.99 %
>6 and <=7	397,499,634.89	13.51 %	7,463	17.67 %
>7 and <=8	48,729,139.53	1.66 %	1,263	2.99 %
>8 and <=9	6,482,889.19	0.22 %	184	0.44 %
>9 and <=10	1,941,549.24	0.07 %	87	0.21 %
>10 and <=11	3,913,318.28	0.13 %	255	0.60 %
>11 and <=12	10,119,081.78	0.34 %	278	0.66 %
>12 and <=13	9,128,553.27	0.31 %	190	0.45 %
>13 and <=14	2,049,680.09	0.07 %	37	0.09 %
>14 and <=15	234,323.18	0.01 %	15	0.04 %
>15 and <=16 >16 and <=17	913,616.79 2,759,278.63	0.03 %	29 113	0.07 % 0.27 %
>17 and <=18	1,109,788.83	0.09 %	64	0.27 %
	213.066.32		27	0.06 %
>19 and <=10				
>18 and <=19		0.01 %		
>19 and <=20	257,828.67	0.01 %	6	0.01 %
>19 and <=20 >21 and <=22	257,828.67 33,661.37	0.01 % 0.00 %	6	0.01 % 0.00 %
>19 and <=20 >21 and <=22	257,828.67 33,661.37 2,380.30 <b>2,942,446,656.83</b>	0.01 % 0.00 % 0.00 %	6 2 1	0.01 % 0.00 % 0.00 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term	257,828.67 33,661.37 2,380.30 2,942,446,656.83 to maturity	0.01 % 0.00 % 0.00 % 100.00 %	6 2 1 42,245	0.01 % 0.00 % 0.00 % 100.00 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term in Years <0	257,828.67 33,661.37 2,380.30 2,942,446,656.83 to maturity In EUR 137,593.32	0.01 % 0.00 % 0.00 % 100.00 %	6 2 1 42,245 In number of loans 298	0.01 % 0.00 % 0.00 % 100.00 % In % 0.71 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term In Years <0 <=1	257,828.67 33,661.37 2,380.30 2,942,446,656.83 hto maturity In EUR 137,593.32 13,416,764.23	0.01 % 0.00 % 100.00 % <b>100.00 %</b> 0.00 % 0.46 %	6 2 1 42,245 In number of loans 298 511	0.01 % 0.00 % 0.00 % 100.00 % In % 0.71 % 1.21 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term In Years <0 <=1 >1 and <=2	257,828.67 33,661.37 2,380.30 <b>2,942,446,656.83</b> <b>it o maturity</b> <b>in EUR</b> 137,593.32 13,416,764.23 20,563,131.22	0.01 % 0.00 % 0.00 % 100.00 % 	6 2 1 42,245 in number of loans 298 511 821	0.01 % 0.00 % 0.00 % 100.00 % In % 0.71 % 1.21 % 1.94 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term In Years <0 <=1	257,828.67 33,661.37 2,380.30 2,942,446,656.83 hto maturity In EUR 137,593.32 13,416,764.23	0.01 % 0.00 % 100.00 % <b>100.00 %</b> 0.00 % 0.46 %	6 2 1 42,245 In number of loans 298 511	0.01 % 0.00 % 0.00 % 100.00 % in % 0.71 % 1.21 % 1.94 % 3.13 % 7.44 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term In Years<0	257,828.67 33,661.37 2,380.30 <b>2,942,446,656.83</b> <b>1 to maturity</b> <b>1 a7,593.32</b> 13,416,764.23 20,563.131.22 27,991.177.70 86,132,899.45 111,542,491.20	0.01 % 0.00 % 0.00 % 100.00 % 	6 2 1 42,245 in number of loans 298 511 621 1,323 3,145 3,547	0.01 % 0.00 % 0.00 % 100.00 % in % 0.71 % 1.21 % 1.94 % 3.13 % 7.44 % 8.40 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term <0 <1 >1 and <=2 >2 and <=3 >3 and <=4 >4 and <=6 >5 and <=6	257,828.67 33,661.37 2,380.30 <b>2,942,446,656.83</b> <b>1 to maturity</b> <b>1 h EUR</b> 137,593.32 13,416,764.23 20,563,131.22 23,991,17770 86,132,899.45 111,1542,491.20 82,012,79.06	0.01 % 0.00 % 0.00 % 100.00 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067	0.01 % 0.00 % 100.00 % 0.71 % 1.21 % 1.94 % 3.13 % 7.44 % 8.40 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term <0 <-1 >1 and <=2 >2 and <=3 >3 and <=4 >4 and <=5 >5 and <=7	257,828.67 33,661.37 2,380.30 2,942,446,656.83 to maturity 137,593.32 13,416,764.23 20,583.131.22 37,991,177,70 86,132,899.45 111,542,491.20 82,012,739.06 107,457,551.14	0.01 % 0.00 % 0.00 % 100.00 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235	0.01 % 0.00 % 0.00 % 100.00 % 0.71 % 1.21 % 1.94 % 3.13 % 7.44 % 8.40 % 4.89 % 5.29 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term <0 <1 >1 and <=2 >2 and <=3 >3 and <=4 >4 and <=6 >5 and <=6	257,828.67 33,661.37 2,380.30 <b>2,942,446,656.83</b> <b>1 to maturity</b> <b>1 m EUR</b> 137,593.32 13,416,764.23 20,563,131.22 23,991,177,70 86,132,899.45 111,1542,491.20 82,012,79.06	0.01 % 0.00 % 0.00 % 100.00 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067	0.01 % 0.00 % 100.00 % 0.71 % 1.21 % 1.94 % 3.13 % 7.44 % 8.40 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term or (2) < (2)	257,828.67 33,661.37 2,380.30 <b>2,942,446,656.83</b> <b>10 maturity</b> <b>10 maturity</b> <b>137,593.32</b> 13,416,764.23 20,563,131.22 37,991,177,70 86,132,899.45 111,542,491.20 82,012,739.06 107,457,551.14 125,637,225.59 117,101,131.27 1149,366,593,78	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 0.46 % 0.70 % 1.29 % 2.93 % 3.79 % 2.79 % 3.65 % 4.27 % 3.98 % 5.08 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305	0.01 % 0.00 % 0.00 % 100.00 %
>19 and <=20 >21 and <=22 >22 and <=23 <b>3. Remaining term</b> <b>In Years</b> <0 <=1 >1 and <=2 >2 and <=3 >3 and <=4 >4 and <=5 >5 and <=6 >6 and <=7 >7 and <=8 >8 and <=9 >9 and <=10	257,828,67 33,661,37 2,380,30 2,942,446,656,83 to maturity in EUR 137,593,32 13,416,764,23 20,563,131,22 37,991,177,70 86,132,899,45 111,542,491,20 26,012,739,06 107,457,551,14 125,637,225,59 117,101,131,27 149,369,593,78 99,498,602,19	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 3.79 % 3.79 % 3.65 % 3.65 % 3.98 % 5.08 % 5.08 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 1.21 % 1.21 % 1.21 % 1.24 % 8.40 % 4.89 % 5.29 % 5.87 % 5.87 % 5.46 % 4.77 % 5.46 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term of ( ) ( ) ( ) ) ) ) ) ) ) ) ) ) ) ) ) )	257,828.67 33,661.37 2,380.30 <b>2,942,446,656.83</b> <b>10 maturity</b> <b>10 maturity</b> <b>137,593.32</b> 13,416,764.23 20,563,131.22 20,563,131.22 20,563,131.22 21,739.01 111,542,491.20 82,012,739.06 107,457,555.114 125,637,225.59 117,101,131.27 1149,369,559.76 99,498,602.19 113,376,271,73	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 2.93 % 3.79 % 2.79 % 3.79 % 2.79 % 3.79 % 3.79 % 3.79 % 3.79 % 3.79 % 3.79 % 3.75 %	6 2 1 42,245 in number of loans 298 511 621 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 121 % 1.21 % 1.21 % 1.24 % 3.13 % 5.87 % 4.47 % 5.87 % 4.77 % 5.46 % 5.46 % 3.43 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term of Years <pre></pre>	257,828,67 33,661,37 2,380,30 2,942,446,656,83 to maturity in EUR 137,593,32 13,416,764,23 20,563,131,22 37,991,177,70 86,132,899,45 111,542,491,20 26,012,739,06 107,457,551,14 125,637,225,59 117,101,131,27 149,369,593,78 99,498,602,19	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 3.79 % 3.79 % 3.65 % 3.65 % 3.98 % 5.08 % 5.08 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 2,479 2,015 2,305 1,448 1,512 2,155	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 1.21 % 1.21 % 1.21 % 1.24 % 8.40 % 4.89 % 5.29 % 5.87 % 5.87 % 5.46 % 4.77 % 5.46 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term of Years 3. Remaining term of Years 3. Remaining term 3. and <=2 >2 and <=3 >3 and <=4 >4 and <=5 >6 and <=7 >7 and <=8 >8 and <=9 9 and <=10 >10 and <=11 >11 and <=12 >12 and <=13 and <=14 and <=5	257,828,67 33,661,37 2,380,30 2,942,446,656,83 it o maturity it o maturi	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 3.65 % 4.27 % 3.98 % 3.38 % 3.38 % 3.85 % 5.61 % 5.66 % 5.63 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,305 1,448 1,512 2,155 1,972 2,228	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 100.00 % 1.21 % 1.21 % 1.24 % 1.34 % 5.29 % 5.46 % 5.46 % 5.43 % 3.43 % 3.43 % 5.46 % 5.47 %
>19 and <=20 >21 and <=22 >22 and <=23 <b>3. Remaining term</b> of and <=2 <b>3. Remaining term</b> of and <=2 >2 and <=3 >3 and <=4 >6 and <=7 >7 and <=6 >6 and <=7 >7 and <=8 >8 and <=9 >9 and <=10 >10 and <=11 >11 and <=12 >12 and <=13 >13 and <=14 >14 and <=16	257,828,67 33,661.37 2,380.30 2,942,446,656.83 <b>10 maturity</b> <b>137,593.32</b> 13,416,764.23 20,563,131.22 37,991,177,70 86,132,899.45 111,542,491.20 82,012,739.06 107,457,551.14 125,637,225,59 117,101,131.27 143,369,533,78 99,438,802.19 113,376,271.73 165,157,751.135 163,490,984,81 204,000,191.26 131,761,510.16	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 2.93 % 3.79 % 2.79 % 2.79 % 3.65 % 4.27 % 3.85 % 3.38 % 3.88 % 3.85 % 5.56 % 6.93 % 4.48 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,215 1,972 2,228 1,356	0.01 % 0.00 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 1.21 % 1.21 % 1.21 % 1.31 % 7.44 % 8.40 % 3.13 % 7.44 % 8.40 % 5.29 % 5.47 % 5.46 % 3.43 % 5.58 % 5.10 % 5.46 % 3.58 % 5.10 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term of Years and <=23 3. Remaining term and <=2 >2 and <=3 >3 and <=4 >4 and <=5 >5 and <=6 >6 and <=7 >7 and <=8 >8 and <=9 >9 and <=10 >10 and <=11 >11 and <=12 >12 and <=13 >13 and <=14 >15 and <=17	257,828,67 33,661,37 2,380,30 <b>2,942,446,656.83</b> <b>10 maturity</b> <b>10 maturity</b> <b>137,693,32</b> 13,416,764,23 20,563,131,22 37,991,177,70 86,132,899,45 111,542,491,20 82,012,739,06 107,447,551,14 125,637,225,59 117,101,131,27 113,376,271,73 165,157,731,35 163,409,984,81 204,000,191,26	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 3.79 % 3.65 % 4.27 % 3.98 % 3.38 % 3.38 % 3.85 % 5.61 % 5.56 % 6.93 % 4.44 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,155 1,972 2,228 1,356 1,297	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 100.00 % 121 % 1.21 % 1.21 % 1.24 % 1.94 % 4.89 % 4.80 %4.80 % 4.80 % 4.80 % 4.80 % 4.
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term n Years <pre></pre>	257,828,67 33,661,37 2,380,30 2,942,446,656,83 <b>ito maturity</b> <b>ito maturity</b> <b>ito maturity</b> 137,593,32 13,416,764,23 20,563,131,22 37,991,177,70 86,132,894,55 111,542,491,20 86,132,894,55 111,542,491,20 86,132,894,55 111,542,491,20 86,132,894,55 111,542,491,20 86,132,755,114 125,637,225,59 117,101,131,27 149,369,533,78 99,498,602,19 113,376,271,73 165,157,731,35 163,490,984,81 204,000,191,26 131,761,151,101,165	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 2.93 % 2.79 % 2.79 % 3.65 % 4.27 % 3.65 % 4.27 % 3.85 % 5.56 % 5.56 % 6.93 % 4.48 % 4.44 % 5.83 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,155 1,972 2,228 1,356 1,297 1,837	0.01 % 0.00 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 1.21 % 1.21 % 1.24 % 1.24 % 3.13 % 7.44 % 3.13 % 7.44 % 3.43 % 5.87 % 4.67 % 5.27 % 3.07 % 3.21 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term of Years In Years In Years 0	257,828,67 33,661,37 2,380,30 <b>2,942,446,656.83</b> <b>10 maturity</b> <b>10 maturity</b> <b>137,693,32</b> 13,416,764,23 20,563,131,22 20,563,131,22 37,991,117,70 86,132,899,45 111,542,491,20 82,012,739,06 107,447,551,14 1125,637,225,59 117,101,131,27 113,376,271,73 165,157,731,35 163,409,984,81 204,000,191,26	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 2.93 % 3.79 % 3.65 % 4.27 % 3.65 % 4.27 % 3.65 % 4.27 % 3.85 % 5.56 % 6.93 % 4.48 % 4.48 % 4.44 % 5.78 % 8.08 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,155 1,972 2,228 1,356 1,297	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 100.00 % 1.21 % 1.21 % 1.24 % 1.94 % 3.13 % 7.44 % 3.13 % 7.44 % 3.13 % 7.44 % 3.58 % 5.10 % 3.43 % 5.58 % 5.10 % 3.21 % 3.07 % 4.35 % 4.92 %
>19 and <=20 >21 and <=22 >22 and <=23 <b>3. Remaining term</b> <b>in Years</b> <b>o</b> <b>o</b> <b>o</b> <b>o</b> <b>o</b> <b>o</b> <b>o</b> <b>o</b> <b>o</b> <b>o</b>	257,828,67 33,661,37 2,380,30 2,942,446,656,83 10 to maturity 137,593,32 13,416,764,23 20,563,181,22 20,563,181,22 20,563,181,22 20,563,181,22 20,563,181,22 20,563,181,22 20,553,114,125,25,59 111,542,491,20 107,457,555,114 125,637,225,59 117,101,113,127 1149,369,593,78 99,496,602,19 113,376,271,73 165,157,731,35 163,490,984,81 204,000,191,26 137,761,510,16 130,790,418,62 171,442,958,35 170,181,616,91 237,693,150,87 76,032,166,12	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 0.46 % 0.70 % 1.29 % 2.93 % 2.79 % 2.79 % 2.79 % 3.65 % 4.27 % 3.85 % 5.66 % 6.93 % 4.48 % 4.44 % 5.83 % 5.56 % 6.93 % 8.08 % 5.78 % 8.08 % 8.08 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,155 1,972 2,228 1,356 1,297 1,297 1,837 1,716 2,080 710	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 1.21 % 1.21 % 1.21 % 1.21 % 1.21 % 1.21 % 1.21 % 1.21 % 1.31 % 5.87 % 5.46 % 3.43 % 3.58 % 5.46 % 5.27 % 3.21 % 3.07 % 4.35 % 5.27 % 3.21 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term of Years <pre></pre>	257,828,67 33,661,37 2,380,30 2,942,446,656,83 <b>ito maturity</b> <b>ito maturity</b> 137,593,32 13,416,764,23 20,563,131,22 37,991,177,70 86,132,289,45 111,542,491,20 26,012,739,06 107,457,551,14 125,637,225,59 117,101,131,27 149,369,593,78 99,498,602,19 113,378,271,73 165,157,731,35 165,157,731,35 163,490,944,81 130,790,418,62 177,142,958,35 170,161,616,91 130,790,418,65,106,87 170,68,70,20	0.01 % 0.00 % 0.00 % 100.00 % 0.46 % 0.70 % 1.29 % 3.79 % 3.65 % 4.27 % 3.85 % 5.08 % 5.08 % 5.61 % 5.66 % 5.61 % 5.63 % 4.48 % 4.48 % 5.83 % 5.81 % 5.83 % 5.83 % 5.80 % 2.65 % 2.37 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,305 1,448 1,512 2,155 1,972 2,228 1,356 1,297 1,837 1,716 2,080 710 613	0.01 % 0.00 % 0.00 % 0.00 % 100.00 % 100.00 % 1.21 % 1.21 % 1.24 % 3.13 % 7.44 % 8.40 % 4.89 % 5.87 % 4.67 % 5.29 % 5.87 % 4.67 % 5.21 % 3.07 % 4.35 % 4.35 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term • 1 Years • 0 < 0 < 1 > 1 and <=2 > 2 and <=3 > 3 and <=4 > 4 and <=5 > 5 and <=6 > 6 and <=7 > 7 and <=8 > 8 and <=9 > 9 and <=10 > 10 and <=11 > 1 and <=12 > 12 and <=13 > 13 and <=14 > 14 and <=15 > 15 and <=16 > 16 and <=17 > 15 and <=18 > 19 and <=20 > 20 and <=21 > 21 and <=22 > 21 and <=22 > 21 and <=23 > 21 and <=24 > 22 and <=23 > 22 and <=23 > 21 and <=23 > 22 and <=23 > 23 and <=23 > 23 and <=24 > 24 and <=24 > 24 and <=23 > 24 and <=24 > 24 and <=23 > 24 and <=24 > 24 and <=24	257,828,67 33,661,37 2,380,30 2,942,446,656,83 10 to maturity 137,593,32 13,416,764,23 20,563,131,22 20,563,131,22 20,563,131,22 20,563,131,22 20,563,131,22 20,563,131,22 20,563,131,22 20,57,551,14 125,637,225,59 117,101,131,27 149,369,593,78 99,498,602,19 113,377,5271,73 165,157,731,35 163,490,964,81 204,000,191,26 131,761,150,16 130,769,418,62 177,142,858,35 170,181,616,91 237,693,150,87 78,032,166,12	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 2.93 % 2.93 % 2.79 % 2.79 % 2.79 % 3.65 % 4.27 % 3.85 % 5.66 % 6.93 % 4.48 % 4.44 % 5.83 % 5.56 % 6.93 % 4.48 % 4.44 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,305 1,448 1,512 2,155 2,228 1,356 1,297 1,837 1,716 2,080 7,10 613 1,146	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 120 % 1.21 % 1.21 % 1.24 % 3.13 % 7.44 % 4.89 % 5.29 % 5.46 % 3.43 % 5.46 % 3.43 % 5.46 % 3.58 % 5.27 % 3.07 % 4.35 % 1.07 % 4.07 % 4.07 % 4.07 % 4.07 % 4.07 % 4.07 % 5.27 % 3.21 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term of Years <pre></pre>	257,828,67 33,661,37 2,380,30 2,942,446,656,83 <b>ito maturity</b> <b>ito maturity</b> 137,593,32 13,416,764,23 20,563,131,22 37,991,177,70 86,132,289,45 111,542,491,20 26,012,739,06 107,457,551,14 125,637,225,59 117,101,131,27 149,369,593,78 99,498,602,19 113,378,271,73 165,157,731,35 165,157,731,35 163,490,944,81 130,790,418,62 177,142,958,35 170,161,616,91 130,790,418,65,106,87 170,68,70,20	0.01 % 0.00 % 0.00 % 100.00 % 0.46 % 0.70 % 1.29 % 3.79 % 3.65 % 4.27 % 3.85 % 5.08 % 5.08 % 5.61 % 5.66 % 5.61 % 5.63 % 4.48 % 4.48 % 5.83 % 5.81 % 5.83 % 5.83 % 5.80 % 2.65 % 2.37 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,305 1,448 1,512 2,155 1,972 2,228 1,356 1,297 1,837 1,716 2,080 710 613	0.01 % 0.00 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 1.21 % 1.24 % 1.94 % 3.13 % 7.44 % 5.29 % 5.29 % 5.29 % 5.29 % 5.29 % 5.46 % 3.43 % 3.43 % 4.65 % 3.21 % 3.07 % 5.27 % 3.21 % 3.07 % 3.21 % 3.07 % 3.21 % 3.07 % 3.21 % 3.53 %
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term of Years a         In Years         <0	257,828,67 33,661,37 2,380,30 2,942,446,656,83 <b>ito maturity</b> <b>in EUR</b> 137,593,32 13,416,764,23 20,563,131,22 37,991,177,70 86,132,289,45 111,542,491,20 82,012,739,06 107,467,551,14 125,637,225,59 117,101,131,27 143,369,533,75 199,499,602,19 113,376,271,73 165,157,731,35 163,490,984,81 130,790,418,62 170,141,616,91 130,790,418,62 170,141,616,91 133,790,156,57 31,127,66 19,406,659,53 123,147,044,00 511,147,66	0.01 % 0.00 % 0.00 % 100.00 % 0.46 % 0.70 % 1.29 % 3.79 % 3.65 % 4.27 % 3.98 % 5.08 % 5.08 % 5.08 % 5.61 % 5.66 % 5.66 % 5.78 % 8.08 % 5.78 % 5.83 % 5.78 % 5.83 % 5.78 % 5.83 % 5.78 % 5.78 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 2,479 2,015 2,305 2,479 2,015 2,305 1,448 1,512 2,155 1,972 2,228 1,356 1,297 1,837 1,716 2,080 7,10 6,13 1,146 6,48 7,55 6	0.01 % 0.00 % 0.00 % 0.00 % 0.01 % 0.01 % 0.071 % 1.21 % 1.94 % 1.94 % 3.13 % 7.44 % 5.29 % 5.29 % 5.29 % 5.46 % 4.77 % 5.46 % 3.43 % 4.67 % 5.27 % 3.21 % 3.07 % 4.35 % 4.66 % 4.92 % 1.45 % 2.71 % 1.45 % 1.47 % 1.48 % 1.48 % 1.48 % 1.45 % 1.47 % 1.45 % 1.45 % 1.47 %1.47 % 1.47 % 1
>19 and <=20 >21 and <=22 >22 and <=23 <b>3. Remaining term</b> of Years of Ye	257,828,67 33,661.37 2,380.30 2,942,446,656.83 <b>10 maturity</b> <b>11 cmaturity</b> <b>137,593.32</b> 13,416,764.23 20,563,131.22 37,991,177,70 86,132,899.45 111,542,491.20 82,012,739.06 107,457,551.14 125,637,225,59 117,101,312,77 143,369,593.78 99,488,602.19 113,376,271,73 165,157,731,35 163,490,984,81 204,000,191.26 133,761,510.16 130,790,418,62 177,142,863.35 170,148,616.91 130,799,148,62 174,142,983.35 170,148,616.91 130,799,148,62 123,789,150,87 76,032,166,12 69,698,687,20 138,379,196,64 91,406,659,53 123,147,044,00 511,147,66 528,792.32	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 2.93 % 3.79 % 2.79 % 2.79 % 2.79 % 3.79 % 2.79 % 3.79 % 3.79 % 3.85 % 4.27 % 3.88 % 5.66 % 6.93 % 4.48 % 4.44 % 5.56 % 6.93 % 5.56 % 6.93 % 5.56 % 6.93 % 5.56 % 6.93 % 5.78 % 5.88 % 2.65 % 2.37 % 4.19 % 0.02 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,205 1,448 1,512 2,205 1,972 2,228 1,355 1,972 2,228 1,355 1,297 1,837 1,716 2,080 710 613 1,146 648 755 6 3	0.01 % 0.00 % 0.00 % 100.00 % 100.00 % 100.00 % 12.00 % 1.21 % 1.21 % 1.21 % 1.21 % 1.23 % 5.29 % 5.87 % 4.67 % 5.29 % 3.58 % 5.10 % 5.27 % 3.21 % 3.07 % 4.67 % 5.27 % 3.21 % 1.45 % 1.45 % 1.45 % 1.57 % 1.79 % 1.57 % 1.79 % 1.57 % 1.79 % 1.57 % 1.79 % 1.77 % 1.
>19 and <=20 >21 and <=22 >22 and <=23 3. Remaining term 1 Years 	257,828,67 33,661,37 2,380,30 2,942,446,656,83 <b>10 maturity</b> <b>11 for maturity</b> <b>137,593,32</b> 13,416,764,23 20,563,131,22 37,991,177,70 86,132,899,45 111,542,491,20 82,012,739,06 107,457,551,14 115,42,491,20 82,012,739,06 107,457,551,14 125,637,225,59 117,101,131,27 149,369,593,78 39,436,602,19 113,376,271,135 166,167,713,135 163,490,984,81 204,000,191,26 131,761,510,16 131,769,3150,87 70,183,616,191 123,799,316,62 174,442,958,35 170,181,616,911 237,693,150,87 70,633,79,196,64 91,406,659,53 123,147,044,00 511,147,66 522,792,32 484,954,61	0.01 % 0.00 % 0.00 % 100.00 % 0.46 % 0.70 % 1.29 % 3.79 % 3.65 % 4.27 % 3.98 % 3.38 % 3.38 % 5.61 % 5.66 % 5.66 % 5.76 % 5.77 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 2,479 2,015 2,305 1,448 1,512 2,305 1,448 1,512 2,155 1,972 2,228 1,356 1,297 1,356 1,297 1,366 1,297 1,366 1,297 1,376 2,080 710 613 1,149 648 755 6 3 5	0.01 % 0.00 % 0.00 % <b>100.00 %</b> <b>100.00 %</b> <b>101.00 %</b> <b></b>
>19 and <=20 >21 and <=22 >22 and <=23 <b>3. Remaining term</b> of Years of Ye	257,828,67 33,661.37 2,380.30 2,942,446,656.83 <b>10 maturity</b> <b>11 cmaturity</b> <b>137,593.32</b> 13,416,764.23 20,563,131.22 37,991,177,70 86,132,899.45 111,542,491.20 82,012,739.06 107,457,551.14 125,637,225,59 117,101,312,77 143,369,593.78 99,488,602.19 113,376,271,73 165,157,731,35 163,490,984,81 204,000,191.26 133,761,510.16 130,790,418,62 177,142,863.35 170,148,616.91 130,799,148,62 174,142,983.35 170,148,616.91 130,799,148,62 123,789,150,87 76,032,166,12 69,698,687,20 138,379,196,64 91,406,659,53 123,147,044,00 511,147,66 528,792.32	0.01 % 0.00 % 0.00 % 100.00 % 0.00 % 0.46 % 0.70 % 1.29 % 2.93 % 3.79 % 2.79 % 2.79 % 2.79 % 3.79 % 2.79 % 3.79 % 3.79 % 3.85 % 4.27 % 3.88 % 5.66 % 6.93 % 4.48 % 4.44 % 5.56 % 6.93 % 5.56 % 6.93 % 5.56 % 6.93 % 5.56 % 6.93 % 5.78 % 5.88 % 2.65 % 2.37 % 4.19 % 0.02 %	6 2 1 42,245 in number of loans 298 511 821 1,323 3,145 3,547 2,067 2,235 2,479 2,015 2,305 1,448 1,512 2,205 1,448 1,512 2,205 1,972 2,228 1,355 1,972 2,228 1,355 1,297 1,837 1,716 2,080 710 613 1,146 648 755 6 3	0.01 % 0.00 % 0.00 % 0.00 % 0.01 % 10.00 % 10.00 % 1.21 % 1.21 % 1.21 % 1.21 % 1.23 % 5.29 % 5.87 % 4.48 % 5.29 % 5.87 % 4.67 % 5.27 % 3.58 % 5.51 % 4.67 % 5.27 % 3.21 % 1.45 % 1.45 % 1.45 % 1.57 % 1.53 % 1.79 % 0.01 %

In Years	In EUR	In %	In number of loans	In %
<=1	143,000.00	0.00 %	7	0.02 %
>1 and <=2	4,385,154.13	0.15 %	37	0.09 %
>2 and <=3	4,248,962.30	0.14 %	59	0.14 %
>3 and <=4	2,431,131.96	0.08 %	74	0.18 %
>4 and <=5 >5 and <=6	31,088,543.83 3,811,315,77	1.06 % 0.13 %	292 257	0.69 % 0.61 %
>6 and <=7	9,507,431.47	0.13 %	546	1.29 %
>7 and <=8	13,949,811.57	0.32 %	693	1.64 %
>8 and <=9	25,636,650.61	0.87 %	840	1.99 %
>9 and <=10	311,146,322.25	10.57 %	8,708	20.61 %
>10 and <=11	48,458,859.75	1.65 %	1,752	4.15 %
>11 and <=12	56,161,517.19	1.91 %	1,101	2.61 %
>12 and <=13	183,846,806.42	6.25 %	3,380	8.00 %
>13 and <=14	25,574,581.90	0.87 %	446	1.06 %
>14 and <=15	407,074,498.83	13.83 %	5,844	13.83 %
>15 and <=16 >16 and <=17	28,787,876.71 45,362,741.90	0.98 %	376	0.89 %
>17 and <=18	195,888,772.51	1.54 % 6.66 %	560 2.352	1.33 % 5.57 %
>18 and <=19	28.829.483.78	0.98 %	436	1.03 %
>19 and <=20	700,105,013.80	23.79 %	7,249	17.16 %
>20 and <=21	43,976,838.91	1.49 %	521	1.23 %
>21 and <=22	18,968,295.30	0.64 %	192	0.45 %
>22 and <=23	23,618,800.62	0.80 %	270	0.64 %
>23 and <=24	15,871,550.59	0.54 %	190	0.45 %
>24 and <=25	640,948,964.41	21.78 %	5,379	12.73 %
>25 and <=26 >26 and <=27	58,783,838.34 1,185,817.04	2.00 % 0.04 %	515 11	1.22 % 0.03 %
>26 and <=27 >27 and <=28	1,185,817.04 507,848.05	0.04 %	11 4	0.03 %
>28 and <=29	418,446.75	0.02 %	5	0.01 %
>29 and <=30	9,777,827.66	0.33 %	125	0.30 %
>30 and <=31	1,680,420.11	0.06 %	19	0.04 %
>39 and <=40	269,532.37	0.01 %	5	0.01 %
	2,942,446,656.83	100.00 %	42,245	100.00 %
Drigination Yea	ar			
Year	In EUR	In %	In number of loans	In %
1999	2,380.30	0.00 %	1	0.00 %
2000	33.661.37	0.00 %	2	0.00 %
2002	254,556.73	0.01 %	5	0.00 %
2002	216,338.26	0.01 %	28	0.07 %
2003	845,216.88	0.03 %	48	0.07 %
2004				
	2,659,481.94	0.09 %	123	0.29 %
2006	1,277,985.43	0.04 %	35	0.08 %
2007	234,323.18	0.01 %	15	0.04 %
2008	1,904,133.17	0.06 %	29	0.07 %
2009	7,203,430.12	0.24 %	173	0.41 %
2010	11,547,020.43	0.39 %	288	0.68 %
2011	4,450,974.29	0.15 %	266	0.63 %
2012	1,836,628.52	0.06 %	83	0.20 %
2013	6,262,458.09	0.21 %	175	0.41 %
2014	40,530,745.79	1.38 %	1,024	2.42 %
2015	397,536,211.00	13.51 %	7,513	17.78 %
2016	638,793,718.85	21.71 %	11,320	26.80 %
2017	372,110,606.30	12.65 %	5,301	12.55 %
2018	310,411,691.31	10.55 %	3,807	9.01 %
2019	490,812,777.78	16.68 %	5,817	13.77 %
2020	269,367,656.95	9.15 %	2,830	6.70 %
2021	384,154,660.14	13.06 %	3,362	7.96 %
	2,942,446,656.83	100.00 %	42,245	100.00 %
Dutstanding Lo	oan Balance by Bori	rower		
n EUR * 1000	In EUR	In %	In number of Borrowers	In %
<=100 100 and <=200	594,500,112.51 996,766,319.71	20.20 % 33.88 %	12,697 6,889	53.10 % 28.81 %
200 and <=300	690,194,702.12	23.46 %	2.868	20.01 %
300 and <=400	285,381,648.02	9.70 %	840	3.51 %
>400	375,603,874.47	12.77 %	616	2.58 %
	2,942,446,656.83	100.00 %	23,910	100.00 %
nterest Rate				
	In EUR	In %	In number of loans	In %
0 - 0.5%	3,065,512.98	0.10 %	79	0.19 %
0.5 - 1%	101,582,478.52	3.45 %	1,143	2.71 %
1 - 1.5%	795,230,207.70	27.03 %	9,988	23.64 %
1.5 - 2%	1,714,743,092.86	58.28 %	25,529	60.43 %
2 - 2.5%	211,752,369.87	7.20 %	3,306	7.83 %
2.5 - 3%	90,474,002.82	3.07 %	1,516	3.59 %
3 3 50/	16,927,582.77	0.58 %	353	0.84 %
3 - 3.5%	5,379,908.47	0.18 % 0.08 %	173	0.41 % 0.20 %
3.5 - 4%	0 0EE E 40 00	0.08 %	84	
3.5 - 4% 4 - 4.5%	2,355,549.00	0 02 %		
3.5 - 4% 4 - 4.5% 4.5 - 5%	674,120.52	0.02 %	47	
3.5 - 4% 4 - 4.5% 4.5 - 5% 5 - 5.5%	674,120.52 187,211.40	0.01 %	14	0.03 %
3.5 - 4% 4 - 4.5% 4.5 - 5% 5 - 5.5% 5.5 - 6%	674,120.52 187,211.40 71,830.03	0.01 % 0.00 %	14 12	0.11 % 0.03 % 0.03 % 0.00 %
3.5 - 4% 4 - 4.5% 4.5 - 5% 5 - 5.5%	674,120.52 187,211.40	0.01 %	14	0.03 %

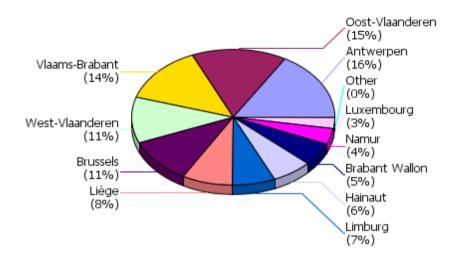
nam         191.303.391.63         1.05 m         2.197         5.20 %           set Date           Set Set Date           Set						
b         1.472.081.69         0.05 %         5.3         0.13 %           cscl Date           isel Date						
Description         Description           set Date         in EUR         in %         in number of loans         in %           38.974.206.44         1.35 %         764         1.61 %           23.810.064.68         0.06 %         2.94         0.62 %           23.810.064.68         0.06 %         2.94         0.62 %           23.912.06.24         0.05 %         2.94         0.62 %           2.934.197.51         0.10 %         3.11         0.07 %           2.537.758.3         0.01 %         6         0.01 %           1.3622.110.87         0.46 %         6         0.01 %           3.351.977.54         0.15 %         2.55         0.65 %           3.305.977.54         0.17 %         2.24         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245 <td< td=""><td>Fixed Variable</td><td>1,472,961.69</td><td>0.05 %</td><td>53</td><td>0.13 %</td></td<>	Fixed Variable	1,472,961.69	0.05 %	53	0.13 %	
Sec Date         In SUR         In N         In number of loans         In N           33.874.206.44         1.30 %         764         1.81 %           23.810.064.88         0.80 %         2.24         0.62 %           29.320.863.83         1.00 %         3.04         0.72 %           1.4662.216.53         0.50 %         1.52         0.80 %           2.814.197.51         0.10 %         3.1         0.07 %           2.33.78.63         0.01 %         6         0.01 %           3.401.066.57         0.12 %         4.0         0.09 %           2.30.378.63         0.01 %         6         0.01 %           3.401.066.17         0.12 %         4.0         0.09 %           2.242.446.565.83         1.00 0 %         4.2245         1.00 0 %           2.242.466.565.83         1.00 0 %         4.2245         1.00 0 %           2.242.466.565.83         1.00 0 %         4.2245         1.00 0 %           2.242.466.565.83         1.00 0 %         4.2245         1.00 0 %           2.242.466.565.83         1.00 0 %         4.2245         1.00 0 %           2.242.466.565.83         1.00 0 %         4.2245         1.00 0 %           2.242.466.565.83         1.00	Variable With Cap					
In EUR         In Number of loans         In X           33 074206 44         1.36 %         764         1.81 %           23 30064 08         0.80 %         264         0.62 %           23 302068 33         1.00 %         304         0.72 %           1.4662 216 53         0.50 %         152         0.36 %           2.814 (P751         0.10 %         33         0.07 %           2.530 728 33         0.09 %         29         0.07 %           2.533 78 63         0.01 %         63         0.01 %           3.361 527 54         0.13 %         22         0.03 %           3.401 068 17         0.12 %         40         0.09 %           2.168 352 63         100 .00 %         42.245         100 00 %           2.842 446 656 83         100 .00 %         42.245         100 00 %           2.842 446 656 83         100 .00 %         42.245         100 00 %           2.842 446 656 83         100 .00 %         42.245         100 00 %           2.842 446 656 83         100 .00 %         42.245         100 00 %           2.842 446 656 83         100 .00 %         42.245         100 00 %           2.842 446 656 83         100 .00 %         42.245         100 .0		2,542,440,050.05	100.00 /8	42,240	100.00 %	
Big P7 206 44         1.36 %         764         1.61 %           23 800 64 88         0.60 %         264         0.62 %           29 320 668 33         1.00 %         304         0.72 %           14,662 216 53         0.50 %         152         0.36 %           2,814 197 51         1.01 %         31         0.07 %           2,530 728 33         0.09 %         29         0.07 %           2,531 106 33         0.46 %         61         0.11 %           3,365 127 54         0.12 %         40         0.09 %           2,168 326 23         10.72 %         200 5 %         320.05 %           3,201 058 191 54         94.04 %         40.125         94.98 %           2,242 446 656 83         100.00 %         42.245         100.00 %           2,242 246 656 83         100.00 %         42.245         100.00 %           2,482 242 105 0         2.86 %         100.00 %         42.245         100.00 %           2,482 242 105 0         2.86 %         100.00 %         42.245         100.00 %           2,482 246 656 83         100.00 %         42.245         100.00 %           2,482 246 656 83         100.00 %         42.245         100.00 %           2,482 24	9. Next Reset I	Date				
Big P7 206 44         1.36 %         764         1.61 %           23 800 64 88         0.60 %         264         0.62 %           29 320 668 33         1.00 %         304         0.72 %           14,662 216 53         0.50 %         152         0.36 %           2,814 197 51         1.01 %         31         0.07 %           2,530 728 33         0.09 %         29         0.07 %           2,531 106 33         0.46 %         61         0.11 %           3,365 127 54         0.12 %         40         0.09 %           2,168 326 23         10.72 %         200 5 %         320.05 %           3,201 058 191 54         94.04 %         40.125         94.98 %           2,242 446 656 83         100.00 %         42.245         100.00 %           2,242 246 656 83         100.00 %         42.245         100.00 %           2,482 242 105 0         2.86 %         100.00 %         42.245         100.00 %           2,482 242 105 0         2.86 %         100.00 %         42.245         100.00 %           2,482 246 656 83         100.00 %         42.245         100.00 %           2,482 246 656 83         100.00 %         42.245         100.00 %           2,482 24		In EUR	In %	In number of loans	In %	
10.07.33.02         0.07 %         118         0.28 %           2.941(P751)         0.10 %         122         0.36 %           2.930(P751)         0.07 %         152         0.36 %           2.530(P28.83)         0.09 %         29         0.07 %           6.138(86.55)         0.21 %         63         0.11 %           13.052(P18.33)         0.64 %         61         0.19 %           2.353(P3.63)         0.01 %         6         0.01 %           3.401(080).17         0.12 %         40         0.09 %           2.3053(P37.54)         0.13 %         25         0.06 %           3.305197.54         0.13 %         25         0.06 %           2.302.059.09         0.11 %         21         0.00 %         42.245         100.00 %           2.842.446.856.83         100.00 %         42.245         100.00 %         2.842.446.856.83         100.00 %         2.245.446.856.83         100.00 %         2.245.446.856.83         100.00 %         2.245.446.856.83         100.00 %         2.242.446.856.83         100.00 %         2.242.446.856.83         100.00 %         2.242.445.856.83         100.00 %         2.242.445.856.83         100.00 %         2.242.445.856.83         100.00 %         2.242.445.856.83         <	2022					
10.777.332.02         0.37 %         118         0.28 %           14.962.16.33         0.00 %         32         0.37 %           2.833.198.55         0.21 %         63         0.17 %           2.835.786.3         0.01 %         6         0.01 %           3.855.710.83         0.46 %         61         0.19 %           3.401.06017         0.12 %         40         0.09 %           2.166.332.83         0.72 %         2.22         0.53 %           3.200.959.90         0.11 %         2.1         0.05 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.244.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %         42.245         100.00 %           2.942.446.556.83         100.00 %	2023					
I         14.662.216.53         0.00 %         152         0.03 %           2.530.728.83         0.09 %         29         0.07 %           6.133.865.5         0.21 %         63         0.11 %           13.865.108.3         0.04 %         61         0.19 %           2.357.863         0.01 %         6         0.01 %           3.401.069.17         0.12 %         40         0.09 %           2.168.352.03         0.02 %         2.225         0.05 %           3.951.977.54         0.13 %         2.5         0.06 %           3.900.959.00         0.11 %         2.16         0.00 %           2.242.46.656.33         100.00 %         42.245         100.00 %           2.242.46.656.33         100.00 %         42.245         100.00 %           2.242.446.656.33         100.00 %         42.245         100.00 %           2.315.143.2346.67         9.56 %         40.710         96.33 %           5.717.73.15         100.00 %         42.245         100.00 %           2.314.46.568.33         100.00 %         42.245         100.00 %           2.315.143.15         1.55 %         3.20 %         3.23 %           2.315.469.013 %         9.570.073.0         1	2024 2025					
E 139, 198, 55         0.09 %         29         0.07 %           13, 186, 55         0.21 %         63         0.11 %           13, 186, 55         0.21 %         63         0.01 %           13, 401, 069, 17         0.12 %         40         0.09 %           21, 168, 32, 23         0.72 %         222         0.53 %           3, 301, 987, 54         0.13 %         25         0.06 %           3, 300, 99, 90         0.11 %         40, 125         94, 98 %           2, 342, 446, 566, 33         100, 00 %         42, 245         100, 00 %           2, 242, 446, 566, 33         100, 00 %         42, 245         100, 00 %           2, 342, 446, 566, 33         100, 00 %         42, 245         100, 00 %           2, 342, 446, 566, 33         100, 00 %         42, 245         100, 00 %           2, 342, 446, 566, 33         100, 00 %         42, 245         100, 00 %           2, 342, 446, 566, 33         100, 00 %         42, 245         100, 00 %           2, 342, 446, 566, 33         100, 00 %         42, 245         100, 00 %           2, 342, 446, 566, 33         100, 00 %         42, 245         100, 00 %           2, 342, 446, 566, 33         100, 00 %         42, 245         100, 0	2026					
bit         c) 130, 186, 55         c) 21 %         c) 3         c) 15 %           3, 340, 1099, 17         0, 12 %         0         0, 19 %           3, 401, 108, 352, 30         0, 12 %         222         0, 55 %           3, 355, 1977, 54         0, 13 %         221         0, 05 %           3, 200, 099, 30, 0, 11 %         21         0, 05 %         0, 00 %           2, 242, 446, 568, 33         100, 00 %         42, 245         100, 00 %           4, 22, 446, 568, 33         100, 00 %         42, 245         100, 00 %           2, 245, 2446, 568, 53         100, 00 %         42, 245         100, 00 %           2, 245, 2446, 558, 63         100, 00 %         42, 245         100, 00 %           2, 245, 2446, 558, 63         100, 00 %         42, 245         100, 00 %           2, 245, 2446, 558, 63         100, 00 %         42, 245         100, 00 %           2, 245, 2446, 558, 63         100, 00 %         42, 245         100, 00 %           2, 245, 246, 558, 63         100, 00 %         42, 245         100, 00 %           2, 245, 246, 558, 63         100, 00 %         42, 245         100, 00 %           2, 245, 246, 558, 63         100, 00 %         42, 245         100, 00 %           2, 242,	2027					
235,378.63         0.01 %         6         0.01 %           3,401,069.17         0.12 %         40         0.09 %           3,200,059.09         0.11 %         22         0.65 %           3,200,059.09         0.11 %         21         0.05 %           1,242,446,568.63         100.00 %         42,245         100.00 %           42,2446,568.63         100.00 %         42,245         100.00 %           42,24446,568.63         100.00 %         42,245         100.00 %           2,242,446,568.63         100.00 %         42,245         100.00 %           2,242,446,568.63         100.00 %         42,245         100.00 %           1,97,218.56         2,28 %         5,77         1.99 %           9,87,72,173.30         1,35 %         9.39         2,22 %           2,342,446,568.83         100.00 %         42,245         100.00 %           14 Loan to Current Value (LTV)         1         1         1         1           14 1,957,413,21.18         1,05 %         3,165         7.49 %           161,967,789,01         6,18 %         5,448         12,65 %           9,87,142,25         9,31 %         5,759         12,25 %           382,163,19,11         1,35	2028 2029					
3.401.009.17         0.12 %         4.0         0.09 %           21.169.352.63         0.72 %         22         0.65 %           3.200.959.90         0.11 %         25         0.06 %           3.200.959.90         0.11 %         2.5         0.49 %           2.842.446.568.83         100.00 %         42.245         100.00 %           at Payment Frequency         100.00 %         42.245         100.00 %           at 2.444.64558.83         100.00 %         42.245         100.00 %           at 2.444.6558.83         100.00 %         42.245         100.00 %           at 2.446.558.83         100.00 %         42.245         100.00 %           at 2.4	2029					
21,168,352,63         0.72 %         222         0.63 %           3,200,959,90         0.11 %         21         0.05 %           2,942,045,656,83         100.00 %         42,245         100.00 %           at Payment Frequency         1         1         1         1           at Payment Frequency         1         1         1         1         1           at Payment Frequency         1 <td>2031</td> <td></td> <td></td> <td>•</td> <td></td>	2031			•		
3.951.977.54         0.13 %         25         0.06 %           2.942.445.656.83         100.00 %         42.245         100.00 %           1         Payment Frequency         in umber of loans         in %           2.942.445.656.83         100.00 %         42.245         100.00 %           2.942.445.656.83         100.00 %         42.245         100.00 %           2.942.445.656.83         100.00 %         42.245         100.00 %           Imemodel in the two of loans         in %           y         2.942.446.556.83         100.00 %         42.245         100.00 %           Imemodel in the two of loans         in %           In EUR         in %         in number of loans         in %           9.87.72.186.56         2.98 %         50.37 %         40.719         96.39 %           9.77.713.31         0.00 %         42.245         100.00 %         12.21 %           11.159.83         1.35 %         3.165         7.49 %         13.25 %           2.342.446.656.83         100.00 %         42.245         100.00 %           1.95 %         3.145 %         3.165 %         7.49 %           1.95 %         3.145 %         3.165 %	2033 2034					
Durty         2.787.008.191.94         94.04 %         40.125         94.98 %           2.942.446,556.83         100.00 %         42.245         100.00 %           it Payment Frequency         in number of loans         in %           2.942.446,556.83         100.00 %         42.245         100.00 %           3.942.446,556.83         100.00 %         42.245         100.00 %           memt Type           In EUR         in %         in number of loans         in %           3.9576,073.30         1.35 %         939         2.22 %           2.942.446,556.83         100.00 %         42.245         100.00 %           tt toan to Current Value (LTV)           h EUR         in %         in number of loans         in %           517.31 31         0.95 %         3.055         7.46 %           517.31 31         0.95 %         3.055         7.46 %           1.95 %         3.055         0.34 %           2.22 %         2.22 %           2.342.446.568.83         100.00 %         42.245         100.00 %           1.95 %         3.055         7.46 %           517.51 22 15 %         3.3	2035					
2.942,446,856.83         100.00 %         42,245         100.00 %           it Payment Frequency         in number of loans         in %           2.942,446,656.83         100.00 %         42,245         100.00 %           2.942,446,656.83         100.00 %         42,245         100.00 %           ment Type         in EUR         in %         in number of loans         in %           2.815,146,394.97         95.67 %         40.719         96.39 %         98.772,188.56         2.98 %         587         1.39 %           2.815,146,394.97         95.67 %         40.719         96.39 %         2.28 %         587         1.39 %           2.942,446,656.83         100.00 %         42,245         100.00 %         1.8 %         5.348         1.2 6 %           11 (Lan to Current Value (LTV)         in 145         0.34 %         1.2 6 %         1.32 %           371.170.029.81         1.21 %         5.169         1.22 %         1.32 %           371.170.029.81         1.21 %         5.175         1.22 5 %         3.20 %         1.32 %           373.170.029.81         1.25 %         3.70 %         0.14 %         4.32 %         1.22 %           387.124.11         0.15 %         3.7 %         0.04 %	2036					
Image: stress of the second	Fixed To Maturity					
In EUR         In %         In number of leans         In %           2.942.446.656.83         100.00 %         42.245         100.00 %           2.942.446.656.83         100.00 %         42.245         100.00 %           ment Type         In EUR         In %         In number of leans         In %           y         2.712.185.65         2.98 %         587         1.39 %           y         8.77.21.88.56         2.98 %         587         1.39 %           y         8.77.21.88.56         2.98 %         587         1.39 %           y         8.77.31.31         0.00 %         42.245         100.00 %           tt Loan to Current Value (LTV)         In number of leans         In %         51.73.31         0.00 %         1.45         0.34 %           y         9.73.927.041.29         9.31 %         5.629         1.3.2 %         31.26 %         3.24 %         32.5 %         32.7 1.22 %         38.6 %         32.7 1.22 %         38.7 1.42 %         1.12 %         38.6 %         32.2 2.4 %         32.7 1.42 %         32.7 4.4 %         1.12 %         38.7 1.42 %         32.6 %         32.7 3.2 %         32.7 4.4 %         32.7 7.4 %         38.7 7.4 %         38.7 7.2 %         33.2 %         32.7 7.4 %         38.7 7.				,		
2.942,446,656,83         100.00 %         42,245         100.00 %           ment Type           in EUR         in %         in number of loans         in %           y         87,72,185,56         2.98 %         587         1.33 %           y         87,72,185,56         2.98 %         587         1.33 %           y         87,72,218,56         2.98 %         587         1.33 %           y         87,72,218,56         2.98 %         587         1.33 %           y         87,73,33         1.35 %         939         2.22 %           it Loan to Current Value (LTV)         it Ads         0.34 %         7.46 %           y         51,731,31         0.00 %         145         0.34 %           y         31,650,913,71         1.75 %         3.165         7.49 %           y         31,73,21,18         1.95 %         3.165         7.49 %           y         31,742,471,20         1.33 %         3.03 %         4.322         10.25 %           y         37,73,20,41,29         9.31 %         5.029         1.3,22 %           y         37,72,28,30,77         9.64         2.28 %           y         37,22,28,40,77         1.25 %	<ol> <li>Interest Pa</li> </ol>	yment Frequency				
2 942,446,656.83         100.00 %         42,245         100.00 %           ment Type           in EUR         in %         in number of loans         in %           2 315,146,394.97         95.67 %         40,719         96.39 %           9 39,570,073.00         1.35 %         939         2.22 %           2.942,446,656.83         100.00 %         42,245         100.00 %           1t Loan to Current Value (LTV)         in EUR         in %         in number of loans         in %           131,657,749,01         6.18 %         5.348         12.66 %         3.22 %           2342,446,656.83         100.00 %         145         0.34 %           131,657,749,01         6.18 %         5.348         12.66 %           123,927,041.25         9.31 %         5.629         13.32 %           335,142,471.20         13.50 %         4.332         10.25 %           348,216,319.11         13.19 %         4.739         11.22 %           342,82,240.78         12.65 %         3.203         7.56 %           131,62,1144.38         4.47 %         964         2.28 %           54,370,77.32         0.15 %         37         0.09 %           134,62,312,41         0.46 % <td< td=""><td></td><td></td><td>In %</td><td>In number of loans</td><td>In %</td></td<>			In %	In number of loans	In %	
In EUR         In %         In number of loans         In %           2,815,140,394,97         95,57 %         40,719         96,39 %           9,87,722,188,56         2.98 %         587         1.39 %           39,578,073,30         1.35 %         339         2.22 %           100,00 %         42,245         100,00 %         42,245           100,00 %         145         0.34 %           57,715,321,18         1.95 %         3,165         7.49 %           113,69,799,01         6,18 %         5,348         12.26 %           273,927,041,25         9,31 %         5,629         1.32 %           371,176,029,68         12.61 %         5,175         1.22 %           387,142,471,20         13.50 %         4,332         102.5 %           372,228,240,78         12.26 %         3.203         7.58 %           372,228,240,78         12.25 %         3.203         7.58 %           372,228,240,778         12.25 %         3.203         7.58 %           3,402,312,41         0.46 %         138         0.33 %           2,942,446,556,83         100.00 %         42,245         100.00 %           0 Mortgage Inscription Ratio (LTM)         In Number of Ioans         n % <td>Monthly</td> <td></td> <td></td> <td></td> <td></td>	Monthly					
In EUR         In %         In number of loans         In %           2.815.140.334 07         95.67 %         40.719         96.39 %           3.9.570.073.30         1.35 %         93.9         2.22 %           2.942.445.658.83         100.00 %         42.245         100.00 %           tt Loan to Current Value (LTV)         In EUR         In %         In number of loans         In %           51.731.31         0.00 %         145         0.34 %         5.348         12.66 %           181.967.799.01         6.18 %         5.348         12.66 %         3.27 %           315.499.091.37         10.72 %         5.159         12.21 %           337.17.16.022.66         12.61 %         5.175         12.22 %           338.216.319.11         13.19 %         4.739         11.22 %           338.22.40.76         12.65 %         3.20         7.56 %           13.162.1184.38         4.47 %         964         2.28 %           4.378.077.82         0.15 %         37         0.09 %           4.3403.012.44         1.47 %         964         2.28 %           4.344.83.02.10         4.17 %         6.730         15.33 %           2.942.445.556.83         100.00 %         42.245 </th <th></th> <th>2,942,446,656.83</th> <th>100.00 %</th> <th>42,245</th> <th>100.00 %</th>		2,942,446,656.83	100.00 %	42,245	100.00 %	
In EUR         In %         In number of loans         In %           2.815.140.334 07         95.67 %         40.719         96.39 %           3.9.570.073.30         1.35 %         93.9         2.22 %           2.942.445.658.83         100.00 %         42.245         100.00 %           tt Loan to Current Value (LTV)         In EUR         In %         In number of loans         In %           51.731.31         0.00 %         145         0.34 %         5.348         12.66 %           181.967.799.01         6.18 %         5.348         12.66 %         3.27 %           315.499.091.37         10.72 %         5.159         12.21 %           337.17.16.022.66         12.61 %         5.175         12.22 %           338.216.319.11         13.19 %         4.739         11.22 %           338.22.40.76         12.65 %         3.20         7.56 %           13.162.1184.38         4.47 %         964         2.28 %           4.378.077.82         0.15 %         37         0.09 %           4.3403.012.44         1.47 %         964         2.28 %           4.344.83.02.10         4.17 %         6.730         15.33 %           2.942.445.556.83         100.00 %         42.245 </td <td>11 Panauman</td> <td>t Type</td> <td></td> <td></td> <td></td>	11 Panauman	t Type				
2.815,146,394.97         95.67 %         40,719         96.39 %           y         87,722,188,56         2.98 %         567         1.39 %           2.942,2446,556.83         100.00 %         42,245         100.00 %           tt Lean to Current Value (LTV)         in number of loans         in %           s7,173.13         0.00 %         145         0.34 %           57,475,221.18         19.5 %         3,165         7.49 %           181,967,799.01         6.18 %         5,348         12.66 %           273,927,041.25         9,31 %         5,629         13.32 %           371,176,029.68         12.61 %         5,175         12.25 %           397,142,471.20         13.50 %         4,332         10.25 %           428,729,454.82         14.57 %         4,152         9.83 %           977,228,240,78         12.65 %         3.203         7.86 %           13.402,118.43         4.47 %         9.94         2.28 %           13.402,312.41         0.46 %         138         0.33 %           2.942,446,555.83         100.00 %         42,245         100.00 %           odortgage Inscription Ratio (LTM)         in 1.630         3.86 %         2.942,446,556.83           13.4						
by         37.722.188.56         2.98 %         587         1.39 %           39.578.073.30         1.35 %         939         2.22 %           tt Loan to Current Value (LTV)         in number of loans         n %           51.731.31         0.00 %         145         0.34 %           57.415.22.118         1.95 %         3.165         7.49 %           181.967.798.01         6.18 %         5.348         12.26 %           371.176.029.88         12.61 %         5.175         12.25 %           388.216.319.11         13.19 %         4.739         11.22 %           397.142.471.20         13.50 %         4.332         10.25 %           372.228.40.78         12.65 %         3.203         7.68 %           13.162.118.43         4.47 %         964         2.28 %           5         6.681.582.51         0.23 %         59         0.14 %           5         1.3402.312.41         0.46 %         138         0.33 %           2.442.763.00         0.59 %         1.630         3.86 %           5         4.370.782         0.16 %         n number of loans         n %           13.402.312.41         0.46 %         1.38         0.33 %           2.442.76.	Appuits					
39.578.073.01         1.35 %         939         2.22 %           2,942,446,656.83         100.00 %         42,245         100.00 %           tt Loan to Current Value (LTV)         in number of loans         n %           51.73.131         0.00 %         145         0.34 %           57.415.321.18         1.95 %         3.165         7.49 %           181.967,799.01         6.18 %         5.348         12.66 %           373.176.029.68         12.61 %         5.175         12.25 %           395.142.471.20         13.90 %         4.332         10.25 %           377.279.454.82         14.67 %         4.152         9.83 %           377.228.407.8         12.25 %         3.203         7.58 %           373.176.029.68         10.23 %         59         0.14 %           3.402.182.407.78         0.23 %         59         0.14 %           3.402.312.41         0.46 %         138         0.33 %           2.942.446.656.83         100.00 %         42.245         100.00 %           0         Abrit 138         0.33 %         2.242.45         100.00 %           42.245         100.00 %         42.245         100.00 %           42.245         10.00 %         1	Annuity Interest only					
In Loan to Current Value (LTV)           In EUR         In %         In number of loans         In %           51,731.31         0.00 %         145         0.34 %           57,415,321.18         1.95 %         3.165         7.49 %           181,967,799.01         6.18 %         5.348         12.66 %           273,927,041.25         9.31 %         5.629         13.32 %           315,149,09.01.37         10.72 %         5.175         12.21 %           388,216,319.11         13.19 %         4,739         11.22 %           397,142,471.20         13.50 %         4,332         10.25 %           428,729,454.82         14.57 %         4,152         9.83 %           372,228,407.8         12.85 %         3,203         7.58 %           131,621,184.38         4.47 %         964         2.28 %           5         6.691582.51         0.03 %         12.85 %         100.00 %           0 Mortgage Inscription Ratio (LTM)         In number of loans         In %           17,030,396.00         0.59 %         1,630         3.88 %           94,573,104.21         3.21 %         3,717         8.80 %           204,020,152.56         6.93 %         5.233         12.39 % <td>Linear</td> <td></td> <td></td> <td></td> <td></td>	Linear					
In EUR         In %         In number of loans         In %           57,415,321.18         1.95 %         3,165         7.49 %           181,967,799.01         6.18 %         5,348         12.66 %           273,927,041.25         9,31 %         5,629         13.32 %           315,499,091.37         10.72 %         5,159         12.21 %           317,176,029.68         12.61 %         5,175         12.25 %           388,216,319.11         13.19 %         4,739         11.22 %           377,122,471.20         13.50 %         4,352         10.25 %           377,228,240.78         12.65 %         3,203         7.58 %           131,621,184.38         4.47 %         964         2.28 %           5         6,691,582.51         0.23 %         59         0.14 %           13.402,312.41         0.48 %         138         0.33 %           2.442,446,856.83         100.00 %         42,245         100.00 %           0         Mortgage Inscription Ratio (LTM)         16.30         3.86 %           94,573,104.21         2.21 %         3,717         8.80 %           650,596.341.78         17.20 %         5,502         13.02 %           500,596.941.78         <		2,942,446,656.83	100.00 %	42,245	100.00 %	
51,731.31         0.00 %         145         0.24 %           57,415,321.18         1.95 %         3,165         7.49 %           181,967,799.01         6.18 %         5,348         12.66 %           272,927,041.25         9,31 %         5,629         13.32 %           315,490,091.37         10.72 %         5,159         12.21 %           371,176,029.66         12.61 %         5,175         12.25 %           397,142,471.20         13.50 %         4,332         10.25 %           428,72,9454.82         14.57 %         4,152         9.83 %           372,228,240.76         12.65 %         3,203         7.68 %           4,378,077.82         0.15 %         37         0.09 %           4,378,077.82         0.15 %         37         0.09 %           13,402,312.41         0.46 %         138         0.33 %           2,942,446,656.83         100.00 %         42,245         100.00 %           20,402,152.56         6.93 %         5,233         12.39 %           43,469,3021.0         1,4.77 %         6,730         15.93 %           505,563,941.78         17.20 %         5,502         13.02 %           6         166,46175.90         3.07 % <t< td=""><td>12. Current Lo</td><td>an to Current Value</td><td>(LTV)</td><td></td><td></td></t<>	12. Current Lo	an to Current Value	(LTV)			
51,731.31         0.00 %         145         0.24 %           57,415,321.18         1.95 %         3,165         7.49 %           181,967,799.01         6.18 %         5,348         12.66 %           272,927,041.25         9,31 %         5,629         13.32 %           315,490,091.37         10.72 %         5,159         12.21 %           371,176,029.66         12.61 %         5,175         12.25 %           397,142,471.20         13.50 %         4,332         10.25 %           428,72,9454.82         14.57 %         4,152         9.83 %           372,228,240.76         12.65 %         3,203         7.68 %           4,378,077.82         0.15 %         37         0.09 %           4,378,077.82         0.15 %         37         0.09 %           13,402,312.41         0.46 %         138         0.33 %           2,942,446,656.83         100.00 %         42,245         100.00 %           20,402,152.56         6.93 %         5,233         12.39 %           43,469,3021.0         1,4.77 %         6,730         15.93 %           505,563,941.78         17.20 %         5,502         13.02 %           6         166,46175.90         3.07 % <t< td=""><td></td><td>In FUD</td><td>In 0/</td><td></td><td>L-: 0/</td></t<>		In FUD	In 0/		L-: 0/	
57.415.321.18         1.96 %         3.165         7.49 %           181.967.799.01         6.18 %         5.348         12.66 %           273.927.041.25         9.31 %         5.629         13.32 %           315.499.091.37         10.72 %         5.159         12.21 %           387.176.029.68         12.61 %         5.175         12.25 %           397.142.471.20         13.50 %         4.332         10.25 %           428.729.454.82         14.57 %         4.152         9.83 %           372.228.240 78         12.65 %         3.203         7.58 %           316.611.825.51         0.23 %         59         0.14 %           5         6.691.582.51         0.23 %         59         0.14 %           5         4.378.077.82         0.16 %         37         0.09 %           13.402.312.41         0.44 %         138         0.33 %           204.020.152.56         6.93 %         5.233         12.39 %           505.958.941.78         17.70 %         6.730         15.93 %           505.958.941.78         17.70 %         5.502         13.02 %           6         126.486.175.90         4.30 %         1.969         4.66 %           6         <	0					
273.927,041.25       9.31 %       5.629       13.32 %         371.176,029.68       12.61 %       5.175       12.25 %         388.216,319.11       13.19 %       4,739       11.22 %         428.729.454.82       14.57 %       4,152       9.83 %         371.176,029.64       12.65 %       3.203       7.55 %         372.228.240.78       12.65 %       3.203       7.55 %         373.127.122       0.15 %       37       0.09 %         6.661.582.51       0.23 %       59       0.14 %         4.378.077.82       0.15 %       37       0.09 %         13.402.312.41       0.46 %       138       0.33 %         2.942.446,656.83       100.00 %       42.245       100.00 %         0 Mortgage Inscription Ratio (LTM)       1       17.030       3.86 %         94.573.104.21       3.21 %       3.717       8.80 %         505.956.941.78       17.20 %       5.502       13.02 %         5       5.959       4.673       17.61       4.17 %         6       126.486.175.90       4.30 %       1.969       4.66 %         6       126.486.175.90       3.02 %       1.960       4.64 %         6       126.4	1-10%	57,415,321.18	1.95 %	3,165	7.49 %	
315,499,091.37         10.72 %         5,159         12.21 %           371,176,029,68         12.61 %         5,175         12.25 %           388,216,319,11         13.19 %         4,739         11.22 %           397,142,471,20         13.50 %         4,332         10.25 %           372,228,240,78         12.65 %         3,203         7.58 %           371,176,029,68         14.57 %         4,152         9.83 %           372,228,240,78         12.65 %         3,203         7.58 %           6,661,582,51         0.23 %         59         0.14 %           5,4,378,077,82         0.15 %         37         0.09 %           13,402,312,41         0.46 %         138         0.33 %           2,942,446,656,83         100.00 %         42,245         100.00 %           0 Mortgage Inscription Ratio (LTM)         1630         3.86 %           94,673,104,21         3.21 %         3.717         8.80 %           17,03,996,00         0.59 %         1.630         3.86 %           94,681,75.90         1.81         7.20 %         5.502         13.02 %           17,01,941         3.21 %         2.40         5.30 %         1.969           126,464,175.90         1	11-20% 21-30%					
388.216,319.11         13.19 %         4,739         11.22 %           397,142,471.20         13.50 %         4,332         10.25 %           428,729,454.82         14.57 %         4,152         9.83 %           372,228,240.78         12.65 %         3,203         7.58 %           5         6,691,582.51         0.23 %         59         0.14 %           6         6,691,582.51         0.23 %         59         0.14 %           7         0.09 %         13.402.312.41         0.46 %         138         0.33 %           2.942,446,655.83         100.00 %         42,245         100.00 %           o Mortgage Inscription Ratio (LTM)         n         n         n         n           0         50 59,941,78         17.70 %         6,730         15.93 %           505,958,941,78         17.70 %         5,502         13.02 %           14,769,90,028,10         1.47 %         5,502         13.02 %           54 88,805,708,33         3.02 %         1,761         4.17 %           54 180,490,228,10         1.2 %         2,601         4.86 %           54 180,202,042,105,232         3.07 %         7,59         1.80 %           54 180,490,221,04         5.24 %	31-40%					
397,142,471,20         13.50 %         4,332         10.25 %           428,729,454,82         14.57 %         4,152         9.83 %           372,228,240,78         12.65 %         3,203         7.58 %           131,621,164,38         4.47 %         964         2.28 %           6,669,1582,51         0.13 %         59         0.14 %           4,378,077,82         0.15 %         37         0.09 %           2,942,446,656,83         100.00 %         42,245         100.00 %           2,942,446,656,83         100.00 %         42,245         100.00 %           0 Mortgage Inscription Ratio (LTM)         17,303,996,00         0.59 %         1,630         3.86 %           94,573,104,21         3.21 %         3,717         8.80 %         80 %           10,505,563,841,78         17.20 %         5,502         13.02 %           505,563,841,78         17.20 %         5,502         13.02 %           6         186,805,708,33         3.02 %         1,761         4.17 %           6         126,86,175,90         4.30 %         1,969         4.66 %           6         156,334,189,49         5.31 %         2,240         5.30 %           6         126,46,175,90	41-50%					
372,228,240,78         12,65 %         3,203         7,58 %           131,621,184.38         4.47 %         964         2.28 %           5         6,691,582.51         0.23 %         59         0.14 %           13,40,07,82         0.15 %         37         0.09 %           2,942,446,656.83         100.00 %         42,245         100.00 %           0         Mortgage Inscription Ratio (LTM)         n         n         n           0         Mortgage Inscription Ratio (LTM)         8.80 %         3.86 %           94,573,104.21         3.21 %         3,717         8.80 %           204,020,152.56         6.93 %         5.523         12.39 %           434,693,028.10         1.4.77 %         6,730         15.93 %           505,598,941.78         17.20 %         5.502         13.02 %           6         186,4075.90         4.30 %         1,969         4.66 %           6         156,33,189.49         5.31 %         2.240         5.30 %           6         156,33,189.49         5.121         12.12.46 %         6           6         160,204,245.30         6.12 %         1,960         4.64 %           6         133,165.47         6.92 %	51-60% 61-70%					
131.621,184.38         4.47 %         964         2.28 %           6.661,582.51         0.23 %         59         0.14 %           3.402,312.41         0.46 %         138         0.33 %           2.942,446,656.83         100.00 %         42,245         100.00 %           o Mortgage Inscription Ratio (LTM)         in number of loans         in %           in EUR         in %         in number of loans         in %           94,573,104.21         3.21 %         3.717         8.80 %           204,02152.56         6.93 %         5.233         12.39 %           5243         126,480,175.90         4.30 %         1,599         4.66 %           6         88,805,708.33         3.02 %         1,761         4.17 %           6         126,480,175.90         4.30 %         1,969         4.66 %           6         154,130,210.41         5.24 %         2,051         4.86 %           6         164,042.81         15.84 %         5.121         12.12 %           6         90,202,246,23         3.07 %         759         1.80 %           71,402,425.32         4.01 %         4.237         10.03 %           90,202,246,23         3.07 %         759         1.8	71-80%					
5         6.691,582.51         0.23 %         59         0.14 %           5         4.378,077.82         0.15 %         37         0.09 %           13,402,312.41         0.46 %         138         0.33 %           2,942,446,656.83         100.00 %         42,245         100.00 %           o Mortgage Inscription Ratio (LTM)         n         n         n         n           0         17,303,996 00         0.59 %         1.630         3.86 %           94,673,104.21         3.21 %         3.717         8.80 %           204,020,152.56         6.93 %         5.233         12.39 %           434,693,028.10         1.4.77 %         6,730         15.93 %           505,559,941.78         17.20 %         5.502         13.02 %           6         188,805,708.33         3.02 %         1,761         4.17 %           6         156,334,189.49         5.31 %         2.240         5.30 %           6         156,337,161,54         7.92 %         1,938         4.59 %           6         102,04,245.30         6.12 %         1,960         4.64 %           6         406,175,90         7.37 %         1,634         3.87 %           2126,464,656.83	81-90% 91-100%					
13.402.312.41         0.46 %         138         0.33 %           2.942,446,656.83         100.00 %         42,245         100.00 %           o Mortgage Inscription Ratio (LTM)         in number of loans         n %           17.303,995.00         0.59 %         1,630         3.86 %           204,020,152.56         6.93 %         5.233         12.39 %           434,983.028.10         1.47 %         6,730         15.93 %           5.505,958,941.78         17.20 %         5,502         13.02 %           6         88,805,708.33         3.02 %         1,761         4.17 %           6         156,430,210.01         5.24 %         2,261         4.68 %           6         156,433,189.49         5.31 %         2,240         5.30 %           6         164,6175.90         4.30 %         1,969         4.66 %           6         100,204,245.30         6.12 %         1,960         4.68 %           6         203,731,615.47         6.92 %         1,938         4.55 %           6         90,202,546.23         3.07 %         759         1.80 %           2198,15,102.77         7.47 %         1,634         3.87 %           2118,138,025.32         4.01 %	101-110%					
2.942,446,656.83         100.00 %         42,245         100.00 %           o Mortgage Inscription Ratio (LTM)         In number of loans         In %           In EUR         In %         In number of loans         In %           17,303,996.00         0.59 %         1,630         3.86 %           94,573,104.21         3.21 %         3,717         8.80 %           204,020,152.56         6.93 %         5,233         12.39 %           434,693,028.10         14.77 %         6,730         15.93 %           505,595,8941.78         17.20 %         5,502         13.02 %           6         186,805,708.33         3.02 %         1,761         4.17 %           6         156,634,189.49         5.31 %         2,240         5.30 %           6         156,134,189.49         5.31 %         2,240         5.30 %           6         154,130,210.41         5.24 %         1,950         4.66 %           6         203,73,1615.47         6.92 %         1,938         4.59 %           6         203,73,1615.47         6.92 %         1,938         4.59 %           6         203,73,1615.47         6.92 %         1,938         4.59 %           719,815.102.77         7.47 % <td>111-120%</td> <td></td> <td></td> <td></td> <td></td>	111-120%					
Image: Network of the second	>120%					
In EUR         In %         In number of loans         In %           17,303,995,00         0.59 %         1,630         3.86 %           94,573,104,21         3.21 %         3,717         8.80 %           204,021,152,56         6.93 %         5,5233         12.39 %           434,693,028,10         14,77 %         6,730         15.93 %           505,058,941,78         17.20 %         5,502         13.02 %           6         88,805,708,33         3.02 %         1,761         4.17 %           6         126,446,179,90         4.30 %         1,969         4.66 %           6         154,130,210,41         5.24 %         2,051         4.88 %           6         100,24,245,30         6.12 %         1,960         4.64 %           6         466,187,640,28         15.84 %         5,121         12.12 %           6         90,202,546,23         3.07 %         7.639         1.80 %           2.942,446,556,83         100.00 %         42,245         100.00 %           uttion of Average Life to Final Maturity (at 0% CPR)         1118,138,025,32         4.01 %         4,237         10.03 %           4         222,775,941,96         7.57 %         4,562         10.80 %						
IT 203 996 00         0.59 %         1.630         3.86 %           94,573,104.21         3.21 %         3,717         8.80 %           204,020,152.56         6.93 %         5.233         12.39 %           434,693,028.10         14.77 %         6,730         15.93 %           505,958,941.78         17.20 %         5,502         13.02 %           6         88,805,708.33         3.02 %         1,761         4.17 %           6         126,646,175.90         4.30 %         1,969         4.66 %           6         156,334,189.49         5.31 %         2,240         5.30 %           6         180,202,4245.30         6.12 %         1,960         4.64 %           6         203,73,1615.47         6.92 %         1,938         4.55 %           6         203,73,1615.47         6.92 %         1,938         4.55 %           6         90,202,546.23         3.07 %         759         1.80 %           2,942,446,556.83         100.00 %         42,245         100.00 %            1.736         4.11 %         3.87 %           2,942,446,556.83         100.00 %         42,245         100.00 %            1.65 %         5	13. Loan to Mo	ortgage Inscription R	atio (LTM)			
94         94         973         104         21         %         3717         8.80 %           204,020,152.56         6.93 %         5,233         12.39 %         13.39 %           434,683,028.10         14.77 %         6,730         15.93 %           505,958,941.78         17.20 %         5,502         13.02 %           6         88,805,708.33         3.02 %         1,761         4.17 %           6         126,486,175.90         4.30 %         1,969         4.66 %           6         156,434,189.49         5.31 %         2,240         5.30 %           6         156,434,189.49         5.12 %         1,960         4.64 %           6         466,187,640.28         15.84 %         5,121         12.12 %           6         90,022,546.23         3.07 %         759         1.80 %           219,815,102.77         7.47 %         1.634         3.87 %           0400002,546.23         3.07 %         759         1.80 %           219,815,102.77         7.47 %         1.634         3.87 %           13         132,770,868.87         6.55 %         5.656         13.39 %           4222,775,941,96         7.57 %         4.562         10.80 % </td <td></td> <td>In EUR</td> <td></td> <td></td> <td></td>		In EUR				
204,020,152.56         6.93 %         5.233         12.39 %           434,683,028,10         14.77 %         6,730         15.93 %           505,556,941,78         17.20 %         5,502         13.02 %           6         88,805,708,33         3.02 %         1,761         4.17 %           6         126,468,175,90         4.30 %         1,969         4.66 %           6         156,334,189.49         5.31 %         2,240         5.30 %           6         156,130,210.41         5.24 %         2,061         4.86 %           6         180,204,245.30         6.12 %         1,960         4.64 %           6         203,73,1615.47         6.92 %         1,938         4.59 %           6         203,73,1615.47         6.92 %         1,938         4.59 %           6         203,73,1615.47         7.47 %         1,634         3.87 %           2.1942,446,6566.83         100.00 %         42,245         100.00 %           vittor of Average Life to Final Maturity (at 0% CPR)         118,138,025.32         4.01 %         4,237         10.03 %           12         148,138,025.32         4.01 %         4,237         10.03 %         12         148,138,025.32         4.01 %				1 620	3.86 %	
505,958,941,78         17.20 %         5,502         13.02 %           6         88,805,708,33         3.02 %         1,761         4.17 %           6         126,486,175.90         4.30 %         1,969         4.66 %           6         126,486,175.90         4.30 %         1,969         4.66 %           6         156,334,189.49         5.31 %         2,240         5.30 %           6         156,130,210.41         5.24 %         2,051         4.86 %           6         406,187,400.28         15.84 %         5,121         12.12 %           6         203,731,615.47         6.92 %         1,938         4.59 %           6         203,731,615.47         6.92 %         1,034         3.87 %           21942,646,556.83         100.00 %         42,245         100.00 %           In EUR         n %         in number of loans         n %           n FUR         N %         1,234         3.87 %           2,942,446,556.83         100.00 %         42,245         100.00 %           1         37,140,262.93         1.26 %         1,736         4.11 %           1         18,18,0253.2         4.01 %         4.237 <td>1-20%</td> <td></td> <td></td> <td></td> <td></td>	1-20%					
b         88.805.708.33         3.02 %         1,761         4.17 %           6         126.486.175.90         4.30 %         1,969         4.66 %           6         156.634.189.49         5.31 %         2.240         5.30 %           6         156.634.189.49         5.31 %         2.240         5.30 %           6         156.034.189.49         5.31 %         2.240         5.30 %           6         180.204.245.30         6.12 %         1.960         4.64 %           6         203.73.1615.47         6.92 %         1.938         4.59 %           6         203.73.1615.47         6.92 %         1.938         4.59 %           6         90.202.546.23         3.07 %         759         1.80 %           2.342,446.856.83         100.00 %         42.245         100.00 %           Life to Final Maturity (at 0% CPR)           Ution of Average Life to Final Maturity (at 0% CPR)           1.18.138.025.32         4.01 %         4.237         10.03 %           1         9.776.988.87         6.55 %         5.656         13.39 %           2         218.513.570.30         7.43 %         3.087         7.31 %           3         9.277.59.	1-20% 21-40% 41-60%	94,573,104.21	3.21 %	3,717	8.80 %	
6 126,446,175,90 4.30 % 1,969 4.66 % 156,334,183,49 5.31 % 2,240 5.30 % 6 154,130,210,41 5.24 % 2,051 4.86 % 6 180,204,245,30 6.12 % 1,960 4.64 % 6 466,187,640,28 15.64 % 5,121 12.12 % 6 90,020,246,23 3.07 % 759 1.80 % 2,942,446,656.83 100.00 % 42,245 100.00 % 2,942,446,656.83 100.00 % 42,245 100.00 % 1 37,140,262,93 1.26 % 1,736 4.11 % 1 37,140,262,93 1.26 % 1,736 4.11 % 2 31,127,77,47 % 4.562 10.80 % 2 118,138,025,32 4.01 % 4.237 10.03 % 4 222,775,941,96 7.57 % 4.562 10.80 % 5 249,33,814,01 8.48 % 4.137 9.78 % 6 218,613,570,30 7.43 % 3,087 7.31 % 6 218,613,570,30 7.43 % 3,087 7.31 % 7 285,634,08 8 9.70 % 3,657 8.66 % 8 321,254,490,47 10.92 % 3,568 8.30 % 9 247,060,353,18 8.40 % 2,495 5.51 % 10 346,057,59,14 11.76 % 3,478 8.23 % 11 263,318,361.96 8.95 % 2,372 5.61 % 12 185,57,179.41 6.29 % 1,588 3,76 % 13 243,746,816,39 8.28 % 1,646 3,90 % 13 243,746,816,39 8.28 % 1,646 3,90 % 14 9,620,639,33 0.33 % 68 0.11 % 14 9,620,639,33 0.33 % 68 0.16 % 15 247,954,61 0.01 % 4 0.01 % 14 9,620,639,33 0.33 % 68 0.16 % 15 247,954,61 0.01 % 4 0.01 % 14 9,620,639,33 0.33 % 0.68 0.16 % 15 247,954,61 0.01 % 4 0.01 % 14 9,620,639,33 0.33 % 0.68 0.16 % 15 247,954,61 0.01 % 4 0.01 % 14 9,620,639,33 0.33 % 0.68 0.16 % 15 247,954,61 0.01 % 4 0.01 % 14 9,620,639,33 0.33 % 0.68 0.16 % 15 247,954,61 0.01 % 4 0.01 % 14 9,620,639,33 0.33 % 0.68 0.16 % 15 247,954,61 0.01 % 4 0.01 % 14 9,620,639,33 0.33 % 0.68 0.16 % 15 247,954,61 0.01 % 4 0.01 % 14 9,620,639,33 0.33 % 0.68 0.16 % 15 247,954,61 0.01 % 4 0.01 % 14 9,620,639,33 0.33 % 0.68 0.01 % 15 247,954,61 0.00 % 1 0.00 % 16 1.561,109,23 0.05 % 10 0.00 % 17 13,084,61 0.00 % 1 0.00 % 18 200,764,23 0.01 % 3 0.01 % 2,342,445,556,83 100.00 % 12,000 % 2,342,445,556,83 100.00 % 12,000 % 2,342,445,556,83 100.00 % 12,000 % 2,342,445,556,83 100.00 % 42,245 100.00 % 2,342,445,556,83 100.00 % 42,245 100.00 % 2,342,445,556,83 100.00 % 10 0.02 % 17 13,084,61 0.00 % 10 0.02 % 18 200,764,23 0.01 % 3 0.01 % 2,342,445,556,83 100.00 % 10,00 % 2,342,4	21-40% 41-60% 61-80%	94,573,104.21 204,020,152.56 434,693,028.10	3.21 % 6.93 % 14.77 %	3,717 5,233 6,730	8.80 % 12.39 % 15.93 %	
6         154,130,210,41         5.24 %         2.051         4.86 %           6         180,204,245,30         6.12 %         1,960         4.64 %           6         466,187,640,28         15.84 %         5,121         12.12 %           6         203,731,615,47         6.92 %         1,938         4.59 %           6         90,020,546,23         3.07 %         759         1.80 %           219,815,102.77         7.47 %         1,634         3.87 %           219,815,102.77         7.47 %         1,634         3.87 %           100,00 %         42,245         100.00 %         42,245           101,00 %         42,245         100.00 %         41.1 %           1         3.140,262,93         1.26 %         1,736         4.11 %           2         118,138,025,32         4.01 %         4,237         10.03 %           3         192,776,068 87         6.55 %         5.656         13.39 %           4         222,775,941,96         7.57 %         4.562         10.80 %           5         249,333,814,01         8.48 %         4,137         9.78 %           6         218,513,870,30         7.43 %         3.087         7.31 %	21-40% 41-60%	94,573,104.21 204,020,152.56 434,693,028.10 505,958,941.78	3.21 % 6.93 % 14.77 % 17.20 %	3,717 5,233 6,730 5,502	8.80 % 12.39 % 15.93 % 13.02 %	
6         466,12 %         1,960         4.64 %           6         466,176,402,28         15,54 %         5,121         12,12 %           6         203,731,615,47         6,92 %         1,938         4,59 %           6         203,731,615,47         6,92 %         1,938         4,59 %           6         203,731,615,47         6,92 %         1,938         4,59 %           6         203,2546,23         3,07 %         759         1,80 %           21,942,446,556,83         100.00 %         42,245         100.00 %           tution of Average Life to Final Maturity (at 0% CPR)           tution of Average Life to Final Maturity (at 0% CPR)           1           1           1         16,130,253,2         4.01 %           1,26 %         1,736         4.11 %           2         118,130,253,2         4.01 %         4.237         10.03 %           2         118,130,253,2         4.01 %         4.237         10.03 %           5         5.656         13.39 %           2         10,83,057         7.31 %           2         2 <td cols<="" td=""><td>21-40% 41-60% 61-80% 81-100% 101-120% 121-140%</td><td>94,573,104.21 204,020,152.56 434,693,028.10 505,958,941.78 88,805,708.33 126,486,175.90</td><td>3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 %</td><td>3,717 5,233 6,730 5,502 1,761 1,969</td><td>8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 %</td></td>	<td>21-40% 41-60% 61-80% 81-100% 101-120% 121-140%</td> <td>94,573,104.21 204,020,152.56 434,693,028.10 505,958,941.78 88,805,708.33 126,486,175.90</td> <td>3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 %</td> <td>3,717 5,233 6,730 5,502 1,761 1,969</td> <td>8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 %</td>	21-40% 41-60% 61-80% 81-100% 101-120% 121-140%	94,573,104.21 204,020,152.56 434,693,028.10 505,958,941.78 88,805,708.33 126,486,175.90	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 %	3,717 5,233 6,730 5,502 1,761 1,969	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 %
6         203,731,615,47         6.92 %         1,938         4,59 %           6         90,202,546,23         3.07 %         759         1.80 %           219,815,102,77         7,47 %         1,634         3.87 %           219,815,102,77         7,47 %         1,634         3.87 %           ution of Average Life to Final Maturity (at 0% CPR)          100.00 %           42,245         100.00 %         42,245         100.00 %           1         37,140,262.93         1.26 %         1,736         4.11 %           2         118,130,25.32         4.01 %         4,237         10.03 %           3         192,776,048.67         6.55 %         5,656         13.39 %           4         222,775,941.96         7.57 %         4,652         10.80 %           5         249,393,814.01         8.48 %         4,137         9.78 %           6         218,613,670.30         7.31 %         3,067         8.66 %           8         321,254,490,47         10.92 %         3,508         8.30 %           9         247,063,33.18         8.40 %         2,495         5.91 %           11         203,318,361,96         8.95 %         2,372         5.61 % <td>21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160%</td> <td>94,573,104.21 204,020,152.56 434,693,028.10 505,958,941.78 88,805,708.33 126,486,175.90 156,334,189.49</td> <td>3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 %</td> <td>3,717 5,233 6,730 5,502 1,761 1,969 2,240</td> <td>8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 %</td>	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160%	94,573,104.21 204,020,152.56 434,693,028.10 505,958,941.78 88,805,708.33 126,486,175.90 156,334,189.49	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 %	
6         90,202,546,23         3.07 %         759         1.80 %           219,815,102,77         74.7 %         1.634         3.87 %           2,942,446,656.83         100.00 %         42,245         100.00 %           ution of Average Life to Final Maturity (at 0% CPR)           In EUR         In %         In number of loans         In %           11         37,140,262,93         1.26 %         1,736         4.11 %           2         118,138,025,32         4.01 %         4,237         10.03 %           3         192,776,086 87         6.55 %         5.656         13.39 %           4         222,775,941 96         7.57 %         4,562         10.80 %           5         249,393,814.01         8.48 %         4,137         9.79 %           6         218,513,570,30         7.43 %         3,067         7.31 %           7         285,563,460.88         9.70 %         3,5657         8.66 %           8         321,254,490.47         10.92 %         3,508         8.30 %           12         185,057,179.41         1.29 %         1,588         3.76 %           12         185,057,179.41         6.29 %         1,588	21-40% 41-60% 61-80% 81-100% 101-120% 121-140%	94,573,104.21 204,020,152.56 434,693,028.10 505,558,941.78 88,805,708.33 126,486,175.90 156,334,189.49 154,130,210.41	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.12 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051	8.80 % 12.39 % 15.93 % 4.17 % 4.66 % 5.30 % 4.86 % 4.86 %	
2,942,446,656.83         100.00 %         42,245         100.00 %           ution of Average Life to Final Maturity (at 0% CPR)	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 181-200% 201-300%	94,573,104.21 204,020,152,56 434,693,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,0240,34 466,187,640,28	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.12 % 15.84 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121	8.80 % 12.39 % 15.93 % 4.17 % 4.66 % 5.30 % 4.86 % 4.86 % 4.64 % 12.12 %	
In EUR         In %         In number of loans         In %           1         37,140,262.93         1.26 %         1,736         4.11 %           2         118,138,025.32         4.01 %         4,237         10.03 %           3         192,776,086.87         6.55 %         5.656         13.39 %           4         222,775,941.96         7.57 %         4.662         10.80 %           5         249,393,814.01         8.48 %         4,137         9.79 %           6         218,513,670.30         7.43 %         3.087         7.31 %           7         285,63.460.88         9.70 %         3.657         8.66 %           8         321,254.490.47         10.92 %         3.508         8.30 %           9         247,060,335.18         8.40 %         2,4795         5.91 %           10         346,055,759.14         1.17.6 %         3.478         8.23 %           11         263,318,861.96         8.95 %         2.372         5.61 %           12         185,057,179.41         6.29 %         1.588         3.76 %           13         243,746,816.39         8.28 %         1.646         3.90 %           14         9,620.639.33         0.01 % </td <td>21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 161-180% 201-300% 201-300% 401-500%</td> <td>94,573,104,21 204,020,152,56 434,693,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47</td> <td>3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.12 % 15.84 % 6.92 % 3.07 %</td> <td>3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759</td> <td>8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 4.86 % 4.86 % 4.86 % 12.12 % 4.59 % 1.80 %</td>	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 161-180% 201-300% 201-300% 401-500%	94,573,104,21 204,020,152,56 434,693,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.12 % 15.84 % 6.92 % 3.07 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 4.86 % 4.86 % 4.86 % 12.12 % 4.59 % 1.80 %	
In EUR         In %         In number of loans         In %           =1         37,140,262,93         1,26 %         1,736         4,11 %           2         118,130,025,23         4,01 %         4,237         10,03 %           3         192,776,088,87         6,55 %         5,566         13.39 %           4         222,775,941,96         7,57 %         4,562         10.80 %           5         249,393,814,01         8,48 %         4,137         9,79 %           6         218,513,570,30         7,43 %         3,087         7,31 %           7         285,563,460,88         9,70 %         3,5657         8,66 %           8         321,254,490,47         10.92 %         3,508         8,30 %           9         247,063,33,18,841,96         8,95 %         2,372         5 61 %           12         185,057,179,41         6.29 %         1,588         3,76 %           13         243,746,816,39         8,26 %         1,646         3,90 %           14         9,620,639,33         0,33 %         6 88         0.16 %           12         185,057,179,41         6.29 %         1,588         3,76 %           13         243,746,816,39         2.0	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 181-200% 201-300% 301-400%	94,573,104,21 204,020,152,56 434,693,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,169,49 154,130,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 218,815,102,77	3.21% 6.93% 14.77% 17.20% 3.02% 5.31% 5.24% 6.12% 15.84% 6.92% 3.07% 7.47%	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.64 % 12.12 % 4.59 % 1.80 % 3.87 %	
1         37,140,262.93         1.26 %         1,736         4.11 %           2         118,130,025.32         4.01 %         4.237         10.03 %           3         192,776,086.87         6.55 %         5.656         13.39 %           4         222,776,086.87         6.55 %         5.656         13.39 %           4         222,776,086.87         6.55 %         5.656         13.39 %           5         249,383,814.01         8.46 %         4,137         9.79 %           6         218,613,570.30         7.43 %         3.087         7.31 %           7         285,563,460.88         9.70 %         3,567         8.66 %           8         321,254,490,47         10.92 %         3,508         8.30 %           9         247,060,335.18         8.40 %         2,495         5.91 %           11         263,318,361.96         8.95 %         2,372         5.61 %           12         185,057,179.41         6.29 %         1,588         3.76 %           13         243,746,816.39         8.28 %         1,646         3.90 %           14         9,620,639.33         0.33 %         6.8         0.16 %           15         247,784.61         <	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 181-200% 201-300% 301-400% 401-500% >500%	$\begin{array}{c} 9457310421\\ 204,020,15256\\ 434693028,10\\ 505958941,78\\ 88,805,708,33\\ 126486,17590\\ 156,334189,49\\ 154,130,210,41\\ 180,204,245,30\\ 466,187640,28\\ 203,731,615,47\\ 90,202,246,23\\ 219,815,102,77\\ 2,942,446,656,83\\ \end{array}$	3.21 % 6.33 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.12 % 15.84 % 6.92 % 3.07 % 7.47 % <b>100.00 %</b>	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.64 % 12.12 % 4.59 % 1.80 % 3.87 %	
2         118,138,025,32         4.01 %         4,237         10.03 %           3         192,776,088,87         6,55 %         5,666         13.39 %           4         222,776,084,87         6,55 %         5,666         13.39 %           5         249,393,814,01         8,48 %         4,137         9,79 %           6         218,613,570.30         7,43 %         3,087         7,31 %           7         285,663,460,88         9,70 %         3,657         8,66 %           8         321,254,490,47         10.92 %         3,508         8,30 %           9         247,060,335,18         8,40 %         2,495         5,91 %           10         346,055,759,14         11,76 %         3,478         8,22 %           11         263,318,361,96         8,95 %         2,372         5,61 %           12         185,057,179,41         6,29 %         1,568         3,76 %           13         243,746,816,39         8,28 %         1,646         3,90 %           14         9,620,639,33         0,33 %         68         0,01 %           15         247,954,61         0,01 %         4         0,01 %           16         1,561,109,23         0	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 181-200% 201-300% 301-400% 401-500% >500%	$\begin{array}{c} 9457310421\\ 204,020,15256\\ 434693028,10\\ 505958941,78\\ 88,805,708,33\\ 126486,17590\\ 156,334189,49\\ 154,130,210,41\\ 180,204,245,30\\ 466,187640,28\\ 203,731,615,47\\ 90,202,246,23\\ 219,815,102,77\\ 2,942,446,656,83\\ \end{array}$	3.21 % 6.33 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.12 % 15.84 % 6.92 % 3.07 % 7.47 % <b>100.00 %</b>	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.64 % 12.12 % 4.59 % 1.80 % 3.87 %	
3         192,776,086.87         6.55 %         5.656         13.39 %           4         222,776,086.87         6.55 %         4.652         10.80 %           5         249,333,814.01         8.48 %         4.137         9.79 %           6         218,513,570.30         7.43 %         3.087         7.31 %           7         285,563,460.88         9.70 %         3,657         8.66 %           8         321,254,490,47         10.92 %         3,508         8.30 %           9         247,060,335.18         8.40 %         2,495         5.91 %           10         346,055,759.14         11.76 %         3,478         8.22 %           11         263,318,361.96         8.95 %         2,372         5.61 %           12         185,057,179.41         6.29 %         1.588         3.76 %           13         243,746,816.30         0.01 %         4         0.01 %           15         247,954.61         0.01 %         4         0.01 %           16         1,561,109.23         0.05 %         10         0.02 %           17         13,084.61         0.00 %         3         0.01 %           18         209,764.23         0.01 %	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 121-140% 141-160% 161-180% 181-200% 201-300% 301-400% 401-500% >500%	94,573,104,21 204,020,152,56 434,693,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 <b>2,942,446,656.83</b> <b>m of Average Life to</b> <b>in EUR</b>	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.12 % 15.84 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity In %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR)	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.86 % 4.64 % 12.12 % 4.69 % 1.80 % 3.87 % 100.00 %	
5         249,393,814.01         8.48 %         4,137         9.79 %           6         218,613,670.30         7.43 %         3,087         7.31 %           7         285,563,460,88         9.70 %         3,657         8.66 %           8         321,254,490,47         10.92 %         3,508         8.30 %           9         247,060,335,18         8.40 %         2,495         5.91 %           10         346,055,759,14         11.76 %         3,478         8.23 %           11         263,318,361.96         8.95 %         2,372         5.61 %           12         133,831.96         8.28 %         1,646         3.90 %           13         243,746,816.39         8.28 %         1,646         3.90 %           14         9,620,639,33         0.33 %         68         0.16 %           15         247,954.61         0.01 %         4         0.01 %           16         1,561,109.23         0.05 %         10         0.02 %           17         13,044.61         0.00 %         3         0.01 %           18         209,764.23         0.01 %         3         0.01 %           14         209,764.23         0.01 %         3 <td>21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 161-180% 161-180% 161-180% 161-180% 201-300% 301-400% 401-500% &gt;500% 14. Distribution In Years &gt;=0 and &lt;=1 &gt;1 and &lt;=2</td> <td>94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 2,942,446,656,83 <b>In GAverage Life to</b> <b>In EUR</b> 37,140,262,93 118,138,025,32</td> <td>3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.12 % 6.12 % 15.84 % 6.82 % 3.07 % 7.47 % <b>100.00 %</b> Final Maturity <b>in %</b> 1.26 % 4.01 %</td> <td>3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) in number of loans 4,237</td> <td>8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.64 % 12.12 % 4.86 % 12.12 % 1.80 % 3.87 % 100.00 % in % 1.11 % 10.03 %</td>	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 161-180% 161-180% 161-180% 161-180% 201-300% 301-400% 401-500% >500% 14. Distribution In Years >=0 and <=1 >1 and <=2	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 2,942,446,656,83 <b>In GAverage Life to</b> <b>In EUR</b> 37,140,262,93 118,138,025,32	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.12 % 6.12 % 15.84 % 6.82 % 3.07 % 7.47 % <b>100.00 %</b> Final Maturity <b>in %</b> 1.26 % 4.01 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) in number of loans 4,237	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.64 % 12.12 % 4.86 % 12.12 % 1.80 % 3.87 % 100.00 % in % 1.11 % 10.03 %	
7         285,563,460,88         9,70 %         3,657         8,66 %           8         321,254,490,47         10,92 %         3,508         8,30 %           9         247,060,335,18         8,40 %         2,495         5,91 %           10         346,055,759,14         11,76 %         3,478         8,23 %           11         263,318,361,96         8,95 %         2,372         5,61 %           12         185,057,179,41         6,29 %         1,588         3,76 %           13         243,748,816,39         8,28 %         1,646         3,90 %           14         9,620,639,33         0,33 %         668         0,16 %           15         247,7954,61         0,01 %         4         0,01 %           16         1,561,109,23         0,05 %         10         0,02 %           17         13,084,61         0,00 %         1         0,00 %           12         2,942,445,556.83         100.00 %         42,245         100.00 %           tutton of Average Life To Interest Reset Date (at 0% CPR)           tutton of Average Life To Interest Reset Date (at 0% CPR)           Life To Interest Reset Date (at 0% CPR)            2,30 %<	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 141-160% 141-180% 141-200% 201-300% 301-400% 401-500% >500% <b>It4. Distribution</b> <b>It4. Distribution</b>	94,573,104,21 204,020,152,56 434,693,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 <b>2,942,446,656.83</b> <b>n of Average Life to</b> <b>in EUR</b> 37,140,262,93 118,136,025,93 118,136,025,93 118,136,025,93 118,136,025,93	3.21 % 6.93 % 14.77 % 3.02 % 4.30 % 5.21 % 5.24 % 6.12 % 15.84 % 6.92 % 3.07 % 7.47 % Final Maturity in % 1.26 % 4.01 % 6.55 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.86 % 12.12 % 4.64 % 12.12 % 1.80 % 3.87 % 3.87 % 100.00 %	
8         321,254,490,47         10.92 %         3,508         8.30 %           9         247,060,335,18         8.40 %         2,495         5.91 %           10         346,055,759,14         11.76 %         3,478         8.23 %           11         263,318,361,96         8.95 %         2,372         5.61 %           12         185,057,179,41         6.29 %         1,558         3,76 %           13         243,746,816.39         8.28 %         1,646         3,90 %           14         9,620,639,33         0.33 %         668         0.16 %           15         247,954,61         0.01 %         4         0.01 %           16         1,561,109,23         0.05 %         10         0.02 %           17         13,084,61         0.00 %         1         0.00 %           18         209,764,23         0.01 %         3         0.01 %           18         209,764,23         0.01 %         3         0.00 %           tution of Average Life To Interest Reset Date (at 0% CPR)           tution of Average Life To Interest Reset Date (at 0% CPR)           1           1           2,767,008,191 94         94,	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 121-140% 141-160% 141-180% 181-200% 201-300% 301-400% 301-400% 401-500% >>0 and <=1 >1 and <=2 >>2 and <=3 >3 and <=4 >4 and <=5	94,573,104,21 204,020,152,56 434,693,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 203,731,615,47 90,202,546,23 218,815,102,77 <b>2,942,446,656,83</b> <b>In EUR</b> 37,140,262,93 118,138,025,32 1192,776,086,87 222,775,941,96	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.21 % 5.24 % 6.12 % 15.84 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity In % 1.26 % 4.01 % 6.55 % 5.75 % 8.48 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,562 4,137	8.80 % 12.39 % 15.93 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 12.12 % 4.64 % 12.12 % 1.80 % 3.87 % <b>100.00 %</b> <b>10.03</b> % 13.39 % 10.03 % 13.39 % 10.80 % 9.79 %	
10         346,055,759.14         11.76 %         3.478         8.23 %           11         263,318,361 96         8.95 %         2.372         5.61 %           12         185,057,179,41         6.29 %         1.588         3.76 %           13         243,746,816.39         8.28 %         1.646         3.90 %           14         9,620,639,33         0.33 %         668         0.16 %           15         247,795,61         0.01 %         4         0.01 %           16         1,561,109,23         0.05 %         10         0.02 %           17         13,084,61         0.00 %         1         0.00 %           18         209,764,23         0.01 %         3         0.01 %           18         209,764,23         0.01 %         3         0.01 %           tution of Average Life To Interest Reset Date (at 0% CPR)           tution of Average Life To Interest Reset Date (at 0% CPR)           1           1.67,008,191 94         94.04 %         40,125         94.98 %           e1         67,795,133.90         2.30 %         1,075         2.54 %           2         36,27,306.53         1.23 %         387         0.92 % <td>21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 161-180% 161-180% 161-180% 181-200% 201-300% 301-400% &gt;500% <b>14. Distribution</b> <b>in Years</b> &gt;=0 and &lt;=1 &gt;=1 and &lt;=2 &gt;&gt;2 and &lt;=3 &gt;&gt;3 and &lt;=4 &gt;4 and &lt;=5</td> <td>94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 <b>2,342,446,656,83</b> <b>in of Average Life to</b> <b>in EUR</b> 37,140,262,03 118,138,025,32 192,776,941,96 222,775,941,96 243,393,814,01 245,513,570,30</td> <td>3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.21 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity <u>In %</u> 1.26 % 4.01 % 6.55 % 7.57 % 8.84 % 7.73 %</td> <td>3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,980 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,562 4,137 3,067</td> <td>8.80 % 12.39 % 15.93 % 15.93 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 12.12 % 4.86 % 12.12 % 1.80 % 3.87 % 100.00 % 10.30 % 9.79 % 7.31 %</td>	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 161-180% 161-180% 161-180% 181-200% 201-300% 301-400% >500% <b>14. Distribution</b> <b>in Years</b> >=0 and <=1 >=1 and <=2 >>2 and <=3 >>3 and <=4 >4 and <=5	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 <b>2,342,446,656,83</b> <b>in of Average Life to</b> <b>in EUR</b> 37,140,262,03 118,138,025,32 192,776,941,96 222,775,941,96 243,393,814,01 245,513,570,30	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.21 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity <u>In %</u> 1.26 % 4.01 % 6.55 % 7.57 % 8.84 % 7.73 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,980 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,562 4,137 3,067	8.80 % 12.39 % 15.93 % 15.93 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 12.12 % 4.86 % 12.12 % 1.80 % 3.87 % 100.00 % 10.30 % 9.79 % 7.31 %	
11         263,318,361,96         8.95 %         2,372         5.61 %           12         185,057,179,41         6.29 %         1,588         3.76 %           13         243,746,816,39         8.28 %         1,646         3.90 %           14         9,620,639,33         0.33 %         68         0.16 %           15         247,954,61         0.01 %         4         0.01 %           15         247,954,61         0.00 %         4         0.01 %           15         247,954,61         0.00 %         4         0.01 %           16         1,561,109,23         0.05 %         10         0.02 %           17         13,084,61         0.00 %         42,245         100.00 %           18         209,764,23         0.01 %         3         0.01 %           2,342,446,856.83         100.00 %         42,245         100.00 %           ution of Average Life To Interest Reset Date (at 0% CPR)         100.00 %         1           utity         2,767,008,191.94         94,04 %         40,125         94,98 %           =1         67,795,133.90         2.30 %         1,075         2.54 %           2         36,287,306.53         1.23 %         387	21-40% 41-60% 61-80% 61-80% 81-100% 101-120% 121-140% 141-160% 181-200% 201-300% 301-400% 201-300% 301-400% 301-400% >500% <b>In Years</b> <b></b>	94 673,104.21 204,020,152.56 434,633,028.10 505,958,941.78 88,805,708.33 126,486,175.90 156,334,189.49 154,4130,210.41 180,204,245.30 466,187,640.28 203,731,615.47 90,202,546.23 219,815,102.77 <b>2,942,446,656.83</b> <b>10 EUR</b> <b>n EUR</b> <b>10 EUR</b> <b>10 227</b> ,75,941.96 222,775,941.96 249,393,814.01 248,513,570.30 285,653,460.88 321,254,400,47	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity <b>h %</b> 4.01 % 6.55 % 7.57 % 8.84 % 7.53 % 7.43 % 9.70 % 10.22 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,562 4,137 3,087 3,508	8.80 % 12.39 % 15.93 % 15.93 % 15.93 % 13.02 % 4.66 % 5.30 % 4.86 % 4.64 % 12.12 % 4.86 % 12.12 % 4.80 % 3.87 % 100.00 % 10.03 % 10.39 % 10.39 % 10.39 % 10.80 % 9.79 % 7.31 % 8.66 % 8.30 %	
13         243,746,816.39         8.28 %         1,646         3.90 %           14         9,620,639,33         0.33 %         68         0.16 %           15         247,954,61         0.01 %         4         0.01 %           16         1,561,109,23         0.05 %         10         0.02 %           17         13,084,61         0.01 %         3         0.01 %           18         209,764,23         0.01 %         3         0.01 %           18         209,764,23         100.00 %         42,245         100.00 %           tution of Average Life To Interest Reset Date (at 0% CPR)           14         1,62,656,83         100.00 %         42,245           tution of Average Life To Interest Reset Date (at 0% CPR)           14         10,750,01,919,49         94,04 %         40,125         94,98 %           10         67,795,133,90         2.30 %         1,075         2.54 %           2         36,287,306,53         1.23 %         387         0.92 %	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 121-140% 121-140% 121-30% 301-400% 301-400% 301-400% 401-500% >500% 14. Distribution In Years >=0 and <=1 >1 and <=2 >2 and <=3 >3 and <=4 >4 and <=5 >6 and <=7 >7 and <=8 >8 and <=9	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 203,731,615,47 90,202,546,23 219,815,102,77 2,942,446,656,83 <b>n of Average Life to</b> <b>in EUR</b> 37,140,262,93 118,138,025,32 192,776,086,87 222,775,941,96 249,393,814,01 218,513,570,30 285,563,440,08 321,254,490,47 247,060,385,18	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.12 % 6.12 % 15.84 % 6.92 % 3.07 % 7.47 % <b>Tool Solution</b> <b>Final Maturity</b> <b>In %</b> 1.26 % 4.01 % 6.55 % 7.43 % 9.70 % 1.02 % 8.40 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,562 4,137 3,087 3,508 2,495	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.64 % 12.12 % 4.86 % 4.64 % 12.12 % 4.80 % 3.87 % 100.00 % 100.03 % 13.39 % 100.03 % 13.39 % 100.00 % 7.31 % 8.66 % 8.30 % 5.91 %	
14         9,620,639,33         0.33 %         68         0.16 %           15         247,954,61         0.01 %         4         0.01 %           16         1,561,109,23         0.05 %         10         0.02 %           17         13,084,61         0.00 %         1         0.00 %           18         209,764,23         0.01 %         3         0.01 %           14         209,764,23         0.01 %         3         0.01 %           ution of Average Life To Interest Reset Date (at 0% CPR)           ution of Average Life To Interest Reset Date (at 0% CPR)           1         67,795,133,90         2.30 %         1,075         24,98 %           =1         67,795,133,90         2.30 %         1,075         2.54 %           2         38,67,306,53         1.23 %         387         0.92 %	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 161-180% 141-200% 201-300% 301-400% 401-500% >500% 14. Distribution In Years >=0 and <=1 >5 and <=2 >5 and <=3 >5 and <=4 >6 and <=7 >7 and <=8 >8 and <=1 >10 and <=11	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,246,23 219,815,102,77 2,942,446,656,83 <b>In GAverage Life to</b> <b>In EUR</b> 37,140,262,93 118,138,025,32 192,776,086,87 222,775,941,96 249,393,814,01 216,513,570,30 285,653,460,88 321,254,490,47 247,060,335,18 346,055,759,14	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.31 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity In % 1.26 % 4.01 % 6.55 % 7.43 % 9.70 % 10.92 % 8.40 % 11.76 % 8.55 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,562 4,137 3,087 3,508 2,495 3,478 2,372	8.80 % 12.39 % 15.93 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.86 % 4.59 % 12.12 % 4.59 % 1.80 % 3.87 % 100.00 % 9.79 % 7.31 % 8.66 % 8.30 % 5.91 % 8.23 % 5.61 %	
16         1,561,109.23         0.05 %         10         0.02 %           17         13,084,61         0.00 %         1         0.00 %           18         209,764,23         0.01 %         3         0.01 %           Z,942,446,556.83         100.00 %         42,245         100.00 %           ution of Average Life To Interest Reset Date (at 0% CPR)           In EUR         In %         In number of Ioans         In %           urity         2.767,008,101.94         94,04 %         40,125         94,98 %           =1         67,795,133.90         2.30 %         1,075         2.54 %           2         36,287,306.53         1.23 %         387         0.92 %	21-40% 41-60% 61-80% 61-80% 81-102% 121-140% 121-140% 141-160% 181-200% 201-300% 201-300% 301-400% 301-	94 673,104.21 204,020,152.56 434,633,028.10 505,956,941.78 88,805,708.33 126,466,175.90 156,334,189.49 154,130,210.41 180,204.245.30 466,187,640.28 203,731,615.47 2,942,466,956.83 219,815,102.77 2,942,446,956.83 37,140,262.93 118,138,025.32 118,138,025.32 118,138,025.33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,025,33 118,138,035,138,138,138,138,138,138,138,138,138,138	$\begin{array}{c} 3.21 \% \\ 6.93 \% \\ 14.77 \% \\ 77.20 \% \\ 3.02 \% \\ 4.30 \% \\ 5.31 \% \\ 5.24 \% \\ 6.12 \% \\ 15.84 \% \\ 6.92 \% \\ 3.07 \% \\ 7.47 \% \\ \hline 15.84 \% \\ 6.92 \% \\ \hline 15.84 \% \\ 7.47 \% \\ \hline 126 \% \\ 4.01 \% \\ 6.55 \% \\ 7.57 \% \\ 8.48 \% \\ 7.43 \% \\ 9.70 \% \\ 10.92 \% \\ 8.40 \% \\ 11.76 \% \\ 8.95 \% \\ 6.29 \% \\ \end{array}$	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 4,237 5,656 4,137 3,087 3,857 3,508 2,495 3,478 4,237 5,588	8.80 % 12.39 % 15.93 % 15.93 % 15.93 % 15.93 % 14.66 % 5.30 % 4.64 % 12.12 % 4.64 % 12.12 % 4.69 % 1.80 % 3.87 % 100.00 % 1.80 % 1.339 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 5.91 % 8.23 % 5.61 % 3.76 %	
I7         13.084.61         0.00 %         1         0.00 %           18         209.764.23         0.01 %         3         0.01 %           z.j42;446.656.83         100.00 %         42;245         100.00 %           ution of Average Life To Interest Reset Date (at 0% CPR)           In EUR         In %         In number of Ioans         In %           urity         2,767,008,191.94         94.04 %         40,125         94.98 %           =1         67,795,133.90         2.30 %         1,075         2.54 %           2         382,87,306.53         1.23 %         387         0.92 %	21-40% 41-60% 61-80% 61-80% 81-102% 121-140% 121-140% 141-160% 181-200% 201-300% 201-300% 301-400% 301-	94 673,104.21 204,020,152.56 434,633,028.10 505,956,941.78 88,805,708.33 126,486,175.90 156,334,189.49 156,134,189.49 154,130,210.41 180,204.245.30 466,187,640.28 203,731,615.47 90,202,246,23 218,815,102.77 2,942,446,656.83 37,140,262.93 118,138,025.32 118,138,025.32 118,138,025.32 118,138,025.32 118,138,025.33 116,132,570.30 226,563,440,88 321,254,400,47 216,513,570.30 226,559,140,068,47 222,775,941.96 224,3318,361,96 183,057,591.14 245,318,361,96 183,057,591.14 245,318,361,96 183,057,591.14 245,318,361,96 185,057,591.14 245,318,361,96 185,057,194,14 245,318,361,96 185,057,194,14 245,318,361,96 185,057,194,14 245,318,361,96 185,057,194,14 245,318,361,96 185,057,194,14 245,318,361,96 185,057,194,14 245,318,361,96 185,057,194,14 245,318,361,96 185,057,194,14 245,3746,816,39 9,620,638,33	$\begin{array}{c} 3.21 \% \\ 6.93 \% \\ 14.77 \% \\ 77.20 \% \\ 3.02 \% \\ 4.30 \% \\ 5.24 \% \\ 6.92 \% \\ 5.31 \% \\ 5.24 \% \\ 6.92 \% \\ 3.07 \% \\ 7.47 \% \\ \hline 15.84 \% \\ 6.92 \% \\ 3.07 \% \\ 7.47 \% \\ \hline 126 \% \\ 4.01 \% \\ 6.55 \% \\ 7.57 \% \\ 8.48 \% \\ 7.43 \% \\ 7.43 \% \\ 9.92 \% \\ 8.40 \% \\ 11.76 \% \\ 8.95 \% \\ 6.29 \% \\ 8.28 \% \\ 0.33 \% \\ \end{array}$	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,980 759 1,634 42,245 (at 0% CPR) In number of loans 4,237 5,656 4,237 5,656 4,137 3,087 3,508 2,495 3,478 3,478 1,646 68	8.80 % 12.39 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 1.80 % 3.87 % 12.12 % 4.64 % 12.12 % 4.64 % 12.12 % 1.80 % 3.87 % 1.80 % 3.87 % 10.03 % 10.03 % 10.39 % 10.39 % 10.39 % 10.39 % 5.61 % 5.91 % 5.51 % 5.91 % 5.61 % 3.90 % 0.16 %	
2,942,446,656.83         100.00 %         42,245         100.00 %           ution of Average Life To Interest Reset Date (at 0% CPR)         Interest Reset Date (at 0% CPR)           In EUR         In %         In number of loans         In %           urity         2,767,008,191.94         94.04 %         40,125         94.98 %           =1         67,795,133.90         2.30 %         1,075         2.54 %           2         36,287,306.53         1.23 %         387         0.92 %	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 161-180% 161-180% 161-180% 181-200% 201-300% 301-400% >20300% 301-400% >500% <b>14. Distribution</b> <b>in Years</b> <b>i</b> and <=2 >2 and <=3 >3 and <=4 >4 and <=5 >6 and <=7 >7 and <=8 >8 and <=9 >9 and <=10 >10 and <=11 >13 and <=15	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 2,342,446,656,83 <b>10</b> f Average Life to <b>10</b> f Average Life to <b>10</b> f Average Life to <b>10</b> f Average Life to <b>10</b> f Average Life to <b>11</b> 8,138,025,32 192,776,046,87 222,775,941,96 243,393,814,01 225,563,460,88 321,254,400,47 247,046,315,914 245,318,319,96 185,057,179,41 243,746,816,39 9,9620,633,33 247,954,611	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity h % 1.26 % 4.01 % 6.55 % 7.43 % 9.70 % 1.05 % 8.48 % 7.73 % 8.48 % 1.76 % 8.95 % 6.22 % 8.28 % 0.33 % 0.01 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,137 3,657 3,508 2,495 3,478 2,372 1,588 1,646 68 4	8.80 % 12.39 % 15.93 % 15.93 % 15.93 % 15.02 % 4.17 % 4.66 % 5.30 % 4.86 % 12.12 % 4.86 % 12.12 % 1.80 % 3.87 % 1.80 % 3.87 % 100.00 % 10.80 % 9.79 % 5.61 % 3.90 % 5.61 % 3.90 % 0.01 %	
Interest Reset Date (at 0% CPR)           In EUR         In %         In number of loans         In %           urity         2,767,008,191.94         94.04 %         40,125         94.98 %           =1         67,795,133.90         2.30 %         1,075         2.54 %           2         36,287,306.53         1.23 %         387         0.92 %	$\begin{array}{c} 21\!+\!40\% \\ 41\!+\!60\% \\ 61\!+\!80\% \\ 81\!+\!100\% \\ 81\!+\!100\% \\ 101\!+\!120\% \\ 121\!+\!140\% \\ 161\!+\!180\% \\ 161\!+\!180\% \\ 161\!+\!180\% \\ 201\!+\!300\% \\ 301\!+\!400\% \\ 201\!+\!300\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 30$	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 202,731,615,47 20,202,264,23 219,815,102,77 2,924,246,656,83 73,140,262,23 1192,776,086,87 222,775,541,36 249,393,814,01 225,563,460,88 231,254,404,779,41 245,715,703,10 285,563,460,88 231,254,404,779,41 243,746,816,39 9,962,053,33 247,954,61	$\begin{array}{c} 3.21 \% \\ 6.93 \% \\ 14.77 \% \\ 17.20 \% \\ 3.02 \% \\ 4.30 \% \\ 5.24 \% \\ 5.24 \% \\ 6.92 \% \\ 3.07 \% \\ 7.47 \% \\ \hline 100.00 \% \\ \hline \\ \hline Final Maturity \\ \hline n \% \\ 100.00 \% \\ \hline \\ \hline 126 \% \\ 4.01 \% \\ 6.55 \% \\ 7.43 \% \\ 9.70 \% \\ 10.92 \% \\ 8.40 \% \\ 10.92 \% \\ 8.28 \% \\ 0.03 \% \\ 0.05 \% \\ 0.00 \% \\ \hline \end{array}$	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,856 4,562 4,137 3,657 3,508 2,495 3,478 2,372 1,588 1,646 68 4 1 1	8.80 % 12.39 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 1.50 % 5.30 % 4.86 % 4.86 % 12.12 % 4.86 % 12.12 % 1.80 % 3.87 % 100.00 % 10.80 % 9.79 % 7.31 % 8.66 % 5.91 % 8.23 % 5.61 % 3.90 % 0.01 % 0.02 % 0.00 %	
In EUR         In %         In number of loans         In %           unity         2,767,008,191.94         94.04 %         40,125         94.98 %           =1         67,795,133.90         2.30 %         1,075         2.54 %           2         36,287,306.53         1.23 %         387         0.92 %	$\begin{array}{c} 21\!+\!40\% \\ 41\!+\!60\% \\ 61\!+\!80\% \\ 61\!+\!80\% \\ 61\!+\!80\% \\ 81\!+\!100\% \\ 101\!+\!120\% \\ 121\!+\!140\% \\ 121\!+\!140\% \\ 141\!+\!160\% \\ 161\!+\!180\% \\ 201\!+\!300\% \\ 201\!+\!300\% \\ 201\!+\!300\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 401\!+\!50\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 301\!+\!40\% \\ 301\!+\!40\% \\ 301\!+\!40\% \\ 301\!+\!40\% \\ 301\!+\!40\% \\ 301\!+\!40\% \\ 313\ and <\!$	94,573,104,21 204,020,152,56 434,683,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 09,202,546,23 219,815,102,77 2,942,446,656,83 118,138,025,32 192,776,086,87 222,775,941,96 249,393,814,01 216,513,770,30 285,563,460,88 321,254,490,47 347,406,55,791,14 245,318,319,96 185,057,179,41 243,744,816,33 9,620,639,33 247,954,61 1,561,109,23 1,3084,61 290,764,23	3.21 % 6.93 % 14.77 % 3.02 % 4.30 % 5.21 % 5.24 % 6.92 % 3.07 % 7.47 % 7.47 % 7.47 % Final Maturity In % 1.26 % 4.01 % 6.55 % 7.57 % 8.84 % 7.43 % 9.26 % 7.43 % 7.43 % 9.26 % 7.55 % 7.	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,562 4,137 3,087 3,508 2,495 3,478 1,588 1,646 68 4 10 1 3	8.80 % 12.39 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.86 % 4.80 % 12.12 % 4.64 % 12.12 % 1.80 % 3.87 % 1.80 % 3.87 % 1.80 % 1.80 % 1.80 % 3.87 % 5.61 % 5.61 % 5.91 % 8.23 % 5.61 % 3.90 % 0.01 %	
unity 2,767,008,191.94 94,04 % 40,125 94,98 % =1 67,795,133,90 2.30 % 1,075 2.54 % 2 36,287,306,53 1.23 % 387 0.92 %	$\begin{array}{c} 21\!+\!40\% \\ 41\!-\!60\% \\ 61\!-\!80\% \\ 81\!-\!100\% \\ 101\!-\!120\% \\ 121\!-\!140\% \\ 121\!-\!140\% \\ 161\!-\!180\% \\ 181\!-\!200\% \\ 201\!-\!300\% \\ 301\!-\!400\% \\ 401\!-\!500\% \\ \hline \end{array}$	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,264,23 219,815,102,77 2,942,446,656,83 <b>In of Average Life to</b> <b>In EUR</b> 37,140,262,93 118,138,025,32 192,776,086,87 222,775,941,96 249,393,814,01 216,513,570,30 285,653,460,88 321,254,400,47 247,060,335,18 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 345,0456,16,39 9,962,0639,33 324,254,61 31,30,84,61 320,9764,23 <b>2,342,446,555,83</b>	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.92 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity in % 1.26 % 4.01 % 6.55 % 7.43 % 9.70 % 1.26 % 4.01 % 6.55 % 1.26 % 1.26 % 4.01 % 6.55 % 7.43 % 9.70 % 1.26 % 4.01 % 6.55 % 0.23 % 0.02 % 8.40 % 11.76 % 8.40 % 1.76 % 1.92 % 1.92 % 1.92 % 1.92 % 1.92 % 1.92 % 1.92 % 1.92 % 1.95 % 1.92 % 1.95 % 1.95 % 1.92 % 1.95 % 1.9	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of ioans 1,736 4,237 5,656 4,562 4,137 3,667 3,508 2,495 3,478 1,588 1,646 68 4 1 1 3 4 2,245	8.80 % 12.39 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.86 % 4.80 % 12.12 % 4.64 % 12.12 % 1.80 % 3.87 % 1.80 % 3.87 % 1.80 % 1.80 % 1.80 % 3.87 % 5.61 % 5.61 % 5.91 % 8.23 % 5.61 % 3.90 % 0.01 %	
=1 67,795,133.90 2.30 % 1,075 2.54 % 2 36,287,306.53 1.23 % 387 0.92 %	21-40% 41-60% 61-80% 61-80% 81-100% 101-120% 121-140% 161-180% 161-180% 161-180% 161-20% 201-300% 301-400% 401-500% >500% 44. Distribution In Years >=0 and <=1 >1 and <=2 >2 and <=3 >3 and <=4 >4 and <=5 >5 and <=7 >7 and <=8 >8 and <=9 >9 and <=10 >10 and <=1 >11 and <=12 >12 and <=1 >13 and <=1 >13 and <=1 >14 and <=15 >15 and <=16 >16 and <=17 >17 and <=18 	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,264,23 219,815,102,77 2,942,446,656,83 <b>In of Average Life to</b> <b>In EUR</b> 37,140,262,93 118,138,025,32 192,776,086,87 222,775,941,96 249,393,814,01 216,513,570,30 285,653,460,88 321,254,400,47 247,060,335,18 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 346,055,759,14 345,0456,16,39 9,962,0639,33 324,254,61 31,30,84,61 320,9764,23 <b>2,342,446,555,83</b>	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.92 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity in % 1.26 % 4.01 % 6.55 % 7.43 % 9.70 % 1.26 % 4.01 % 6.55 % 1.26 % 1.26 % 4.01 % 6.55 % 7.43 % 9.70 % 1.26 % 4.01 % 6.55 % 0.23 % 0.02 % 8.40 % 11.76 % 8.40 % 1.76 % 1.92 % 1.92 % 1.92 % 1.92 % 1.92 % 1.92 % 1.92 % 1.92 % 1.95 % 1.92 % 1.95 % 1.95 % 1.92 % 1.95 % 1.9	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of ioans 1,736 4,237 5,656 4,562 4,137 3,667 3,508 2,495 3,478 1,588 1,646 68 4 1 1 3 4 2,245	8.80 % 12.39 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.86 % 4.80 % 12.12 % 4.64 % 12.12 % 1.80 % 3.87 % 1.80 % 3.87 % 1.80 % 1.80 % 1.80 % 3.87 % 5.61 % 5.61 % 5.91 % 8.23 % 5.61 % 3.90 % 0.01 %	
2 36,287,306.53 1.23 % 387 0.92 %	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 141-160% 161-180% 141-200% 201-300% 301-400% 401-500% >500% 14. Distribution In Years >=0 and <=1 >1 and <=2 >2 and <=3 >3 and <=4 >4 and <=5 >5 and <=7 >7 and <=8 >8 and <=9 >9 and <=10 >10 and <=11 >11 and <=12 >5 and <=4 >6 and <=7 >7 and <=8 >8 and <=9 >9 and <=10 >10 and <=11 >11 and <=12 >13 and <=14 >13 and <=14 >13 and <=17 >15 and <=18 IS. Distribution In Years	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,246,23 219,815,102,77 2,942,446,656,83 <b>in of Average Life to</b> <b>in EUR</b> 37,140,262,93 118,138,025,32 192,776,086,87 222,775,941,96 249,393,814,01 216,513,570,30 285,653,460,88 321,254,490,47 247,060,335,18 346,055,759,14 263,318,319,66 185,057,179,41 245,744,616,39 9,962,053,33 247,954,613 13,084,61 209,764,23 <b>23,446,5563,31</b> <b>in G Average Life To</b> <b>in EUR</b>	3.21 % 6.93 % 14.77 % 3.02 % 4.30 % 5.21 % 5.24 % 6.92 % 3.07 % 7.47 % 15.84 % 6.92 % 3.07 % 7.47 % Final Maturity Inal Maturity	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) in number of loans 1,736 4,237 5,656 4,562 4,137 3,687 3,508 2,495 3,478 3,508 4,522 4,137 1,588 1,646 68 4 4 1 1 3 3 4,245 4,502 4,137 1,588 1,646 68 4 4 1 1 3 3 4,245 4,502 4,502 4,137 1,588 1,646 68 4 4 1 1 3 3 4,245 4,502 4,	8.80 % 12.39 % 13.02 % 4.17 % 4.66 % 5.30 % 4.86 % 4.86 % 4.80 % 12.12 % 4.64 % 12.12 % 1.80 % 3.87 % 100.00 % 10.03 % 10.03 % 10.03 % 5.61 % 3.76 % 3.90 % 0.16 % 0.01 % 0.01 % 100.00 %	
3 17 076 260 58 0 58 % 171 0 40 %	21-40% 41-60% 61-80% 61-80% 81-100% 101-120% 121-140% 181-200% 201-300% 301-400% 401-500% >500% <b>In Years</b> •=0 and <=1 >1 and <=2 >2 and <=3 >3 and <=4 >4 and <=5 >5 and <=6 >6 and <=7 >7 and <=8 >8 and <=9 >9 and <=10 >10 and <=11 >11 and <=12 >12 and <=13 >13 and <=16 >16 and <=17 >15. Distribution <b>In Years</b> Fibed To Maturity	94 573,104.21 204,020,152.56 434,633,028.10 505,956,941.78 88,805,708.33 126,486,175.90 156,334,189.49 154,130,210.41 180,204,245.30 1460,167,640.28 203,731,615.47 2,942,446,656.83 219,815,102.77 2,942,446,656.83 118,138,025.32 119,2775,941.96 249,393,814.01 218,513,570.30 218,513,570.31 218,513,570.914 249,333,81,96 249,333,81,96 249,333,81,96 249,559,144 245,559,144 245,551,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,531,579,144 245,551,579,579,144 245,551,579,57	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.12 % 15.84 % 6.92 % 3.07 % 7.47 % 15.84 % 6.92 % 3.07 % 7.47 % 15.84 % 7.47 % 12.8 % 4.01 % 6.55 % 7.57 % 8.40 % 1.26 % 4.01 % 6.29 % 8.84 % 0.02 % 8.85 % 6.29 % 8.85 % 6.29 % 8.85 % 0.03 % 0.01 % 0.00	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,636 4,237 5,656 4,562 4,137 3,087 3,657 3,508 2,495 3,478 2,372 1,588 1,646 68 4 10 1 3 42,245 t Date (at 0% CPR) In number of loans 40,125	8.80 % 12.39 % 13.02 % 15.93 % 15.93 % 15.93 % 14.66 % 5.30 % 4.86 % 4.64 % 12.12 % 4.59 % 1.80 % 3.87 % 10.00 % 10.03 % 10.00 % 1	
	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 161-180% 161-180% 161-180% 121-300% 301-400% 201-300% 301-400% 401-500% >500% <b>14. Distribution</b> <b>14. Distribution</b> <b>14. Distribution</b> <b>14. Distribution</b> <b>15. Distribution</b>	94 573,104.21 204,020,152.56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175.90 156,334,189,49 154,130,210.41 180,204,245.30 466,187,640.28 203,731,615.47 90,202,546,23 219,815,102,77 2,942,446,656,83 <b>n of Average Life to</b> <b>n EUR</b> 73,140,262,03 118,138,025.32 192,776,046,87 122,777,5941.96 243,939,814,01 245,563,460,88 251,254,400,47 247,7060,335,18 346,057,179,41 3263,018,361,96 185,007,179,41 243,746,816,39 9,9620,639,33 247,954,611 450,716,109,23 13,084,611 209,764,23 <b>23,446,656,83</b>	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity 128 % 4.01 % 6.55 % 7.47 % 100.00 % 128 % 1.28 % 0.03 % 10.92 % 8.48 % 7.75 % 8.48 % 7.75 % 8.48 % 7.75 % 8.48 % 7.75 % 8.48 % 7.75 % 8.48 % 7.75 % 8.48 % 7.47 % 10.02 % 8.40 % 0.03 % 10.00 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) in number of loans 1,736 4,237 5,666 4,562 4,137 3,667 3,508 2,495 3,478 2,372 1,588 1,646 68 4 10 1 3 42,245 1,588 1,646 68 4 10 1 3 42,245 1,588 1,646 68 4 10 1 3 42,245 1,588 1,646 68 4 10 10 10 10 10 10 10 10 10 10	8.80 % 12.39 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 14.86 % 4.86 % 4.86 % 12.12 % 4.80 % 3.87 % 100.00 % 10.80 % 9.79 % 7.31 % 8.66 % 8.30 % 5.91 % 8.66 % 3.90 % 0.16 % 0.01 % 0.01 % 0.02 % 0.01 % 100.00 %	
4 8,519,268.89 0.29 % 90 0.21 %	$\begin{array}{c} 21\!+\!40\% \\ 41\!+\!60\% \\ 61\!+\!80\% \\ 61\!+\!80\% \\ 81\!+\!100\% \\ 81\!+\!100\% \\ 121\!+\!140\% \\ 121\!+\!140\% \\ 121\!+\!140\% \\ 121\!+\!20\% \\ 201\!+\!300\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!40\% \\ 411\!+\!50\% \\ 301\!+\!40\% \\ 411\!+\!50\% \\ 301\!+\!40\% \\ 411\!+\!50\% \\ 301\!+\!40\% \\ 411\!+\!50\% \\ 301\!+\!40\% \\ 411\!+\!50\% \\ 301\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!40\% \\ 411\!+\!50\% \\ 311\!+\!$	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,4130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 2,942,446,656,83 71,40,262,93 118,138,025,32 119,277,086,87 222,775,941,96 249,393,814,01 245,335,703,80 245,934,814,01 245,335,703,814,90 245,3318,361,96 185,057,719,41 246,035,719,41 246,035,703,81 246,057,703,41 247,964,61 209,764,423 249,464,61 209,764,423 249,464,61 209,764,423 249,464,61 209,764,431 209,764,531 209,764,531 209,764,531 209,764,531 209,764,531 209,764,531 209,764,531 209,764,531 209,764,531 200,764,53	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity <b>in %</b> 4.01 % 6.55 % 7.47 % 10.00 % <b>in 7.47</b> % 9.70 % 10.92 % 8.40 % 7.43 % 9.70 % 10.92 % 8.40 % 0.05 % 0.01 % 0.05 % 0.00 % 100.00 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 2,495 4,137 3,087 3,657 3,508 2,495 3,478 2,372 1,588 1,648 68 4 10 1 3 42,245 1,648 68 4 10 10 1 3 42,245 1,736 1,736 4,137 3,087 3,508 2,495 3,478 2,372 1,588 1,648 68 4 10 10 10 10 10 10 10 10 10 10	8.80 % 12.39 % 13.02 % 15.93 % 15.93 % 15.93 % 15.93 % 14.17 % 4.66 % 5.30 % 4.86 % 4.86 % 12.12 % 4.80 % 3.87 % 10.00 % 10.00 % 10.80 % 9.79 % 7.31 % 8.66 % 3.90 % 5.91 % 8.66 % 3.90 % 0.01 % 0.02 % 0.00 % 10.00 % 10	
	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 161-180% 161-180% 181-200% 201-300% 301-400% 401-500% >500%	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 1466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 2,942,446,655,83 <b>n of Average Life to</b> <b>n EUR</b> 737,140,262,93 118,138,025,32 192,776,086,85 321,254,490,47 249,393,814,01 245,533,570,34 246,557,79,14 265,563,460,88 346,0557,79,14 265,318,361,96 186,057,179,41 245,331,851,96 186,057,179,41 245,346,163,99 9,8620,639,33 324,2954,613 13,084,615 209,764,23 224,754,139 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,76	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity 128 % 4.01 % 6.55 % 7.47 % 100.00 % Final Maturity 1.28 % 0.03 % 1.28 % 0.00 % 100.00 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) in number of loans 1,736 4,237 5,656 4,562 4,137 3,667 3,508 2,495 3,478 2,372 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 40,75 3,577 3,07	8.80 % 12.99 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 12.12 % 4.86 % 12.12 % 4.86 % 12.12 % 1.80 % 3.87 % 1.80 % 3.87 % 1.80 % 3.87 % 100.00 % 10.80 % 9.79 % 7.31 % 8.66 % 3.76 % 3.90 % 0.11 % 0.02 % 0.01 % 0.00 % 0.01 % 0.00 % 0.01 % 0.00 % 0.01 % 0.00 % 0.01 % 0.00 % 0.01 % 0.02 % 0.40 % 0.21 %	
5 14,038,135.75 0.48 % 89 0.21 %	$\begin{array}{c} 21\!-\!40\% \\ 41\!-\!60\% \\ 61\!-\!80\% \\ 61\!-\!80\% \\ 81\!-\!100\% \\ 101\!-\!120\% \\ 121\!-\!140\% \\ 121\!-\!140\% \\ 161\!-\!180\% \\ 181\!-\!200\% \\ 201\!-\!300\% \\ 301\!-\!400\% \\ 301\!-\!400\% \\ 301\!-\!400\% \\ 3050\% \\ \hline \end{array}$	94 573,104.21 204,020,152.56 434,633,028.10 505,956,941.78 88,805,708.33 126,466,175.90 156,334,189.49 154,3130,210.41 180,204,245.30 466,187,640.28 203,731,615.47 90,202,264,23 219,815,102.77 <b>2,942,446,656,83</b> <b>0,102,264,23</b> 219,815,102.77 <b>2,942,446,656,83</b> <b>10,102,023</b> 118,138,025.32 118,138,025.32 118,138,025.32 118,138,025.32 118,138,025.33 118,138,025.32 118,138,025.32 118,138,025.33 118,138,025.32 118,138,025.33 118,138,025.32 118,138,025.33 118,138,025.32 118,138,025.33 118,138,025.32 118,138,025.32 118,138,025.32 119,2776,086,37 222,775,941.96 243,338,316,196 145,057,194.41 243,346,816.39 9,620,638,33 247,954,61 1,561,109,23 13,084,61 209,764,23 2,342,446,655,83 <b>11,024,415</b> ,455 <b>13,084,61</b> 209,764,23 2,342,446,655,83 <b>11,026</b> ,655,83 <b>11,027</b> ,076,260,58 8,519,268,89 14,038,135,75	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.12 % 15.84 % 6.92 % 3.07 % 7.47 % 6.92 % 3.07 % 7.47 % <b>Final Maturity</b> <b>in %</b> 1.26 % 4.01 % 6.55 % 7.57 % 8.40 % 1.26 % 4.01 % 6.55 % 7.43 % 9.70 % 10.92 % 8.84 % 0.01 % <b>100.00 %</b> <b>1100.00 %</b> <b>100.00 %</b> <b>100.0</b>	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 4,237 5,656 4,137 3,087 3,566 2,495 3,478 2,372 1,588 1,646 68 4 10 1 3 42,245 1,646 68 4 10 1 3 42,245 1,646 68 4 10 1 1 3 42,245 1,646 68 4 10 10 10 10 10 10 10 10 10 10	8.80 % 12.39 % 13.02 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 12.12 % 4.66 % 4.64 % 12.12 % 1.80 % 3.87 % 1.80 % 3.87 % 1.80 % 3.87 % 1.80 % 3.87 % 5.91 % 8.30 % 5.91 % 8.30 % 5.91 % 8.30 % 5.91 % 8.30 % 5.91 % 1.80 % 3.76 % 3.90 % 0.16 % 0.01 % 100.00 % 100.00 % 100.00 %	
5         14,038,135.75         0.48 %         89         0.21 %           6         154,666.86         0.01 %         5         0.01 %           8         4,207,222.39         0.14 %         25         0.06 %	21-40% 41-60% 61-80% 61-80% 81-100% 121-140% 121-140% 131-120% 201-300% 201-300% 201-300% 301-400% 401-500% >500% <b>I4. Distribution</b> <b>I4. Distribution</b> <b>I5. and</b> <=1 >2 and <=3 >3 and <=4 >4 and <=5 >5 and <=6 >6 and <=7 >7 and <=8 81 and <=1 >11 and <=1 >12 and <=1 >13 and <=11 >11 and <=17 >13 and <=16 >16 and <=17 >13 and <=16 >16 and <=17 >17 and <=18 <b>I5. Distribution</b> <b>IF Year</b> <b>I5. Distribution</b> <b>IF Year</b> <b>I5. Distribution</b> <b>I5. Distributi</b>	94,573,104,21 204,020,152,56 434,683,028,10 505,956,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,3130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,646,23 218,815,102,77 2,942,446,656,83 116,138,025,32 116,138,070,38 116,138,070,38 116,138,070,38 212,775,941,96 222,775,941,96 224,736,400,88 221,254,490,47 224,759,41,96 245,333,814,011 216,513,570,30 224,759,41,96 245,333,814,011 216,513,570,30 224,759,41,96 247,960,87 2247,954,61 130,084,61 209,764,23 2942,446,655,789,14 313,084,61 209,764,23 2942,446,655,789,14 313,084,61 209,764,23 2942,446,655,83 130,84,61 209,764,23 2942,446,655,83 14,062,958,30 14,063,135,75 154,666,86 4,207,222,39 14,038,135,75 154,666,86 4,207,222,39 10,000,119,194 1,207,122,23,9 10,000,119,194 1,000,191,94 1,000,191,94 1,000,191,94 1,000,191,94 1,000,191,94 1,000,191,94 1,000,191,94 1,000,258,89 14,003,135,75 144,666,86 4,207,222,39 14,003,135,75 154,666,86 1,207,222,39 14,003,135,75 154,666,86 1,207,222,39 14,003,135,75 154,666,86 1,207,222,39 14,003,135,75 154,666,86 1,207,222,39 155,100,100,100,100,100,100,100,100,100,	3.21 % 6.93 % 14.77 % 3.02 % 4.30 % 5.24 % 6.92 % 5.21 % 5.84 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity in % 1.26 % 4.01 % 6.55 % 7.57 % 8.84 % 7.43 % 5.26 % 4.01 % 6.55 % 7.43 % 0.26 % 8.84 % 7.43 % 0.26 % 8.84 % 7.43 % 0.05 % 0.00 % 0.01 % 100.00 % 100.00 % 100.00 % 100.00 % 100.00 % 123 % 0.05 % 0.00 % 123 % 0.05 % 0.01 % 0.02 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.02 % 0.04 % 0.01 % 0.02 % 0.00 % 0.0	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) in number of loans 1,736 4,237 5,656 4,522 4,562	8.80 % 12.39 % 12.39 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 12.12 % 4.66 % 4.64 % 12.12 % 1.80 % 3.87 % 10.00 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 5.91 % 8.23 % 5.61 % 3.76 % 3.90 % 5.91 % 8.23 % 5.61 % 5.91 % 8.23 % 5.91 % 5.9	
	$\begin{array}{c} 21\!+\!40\% \\ 41\!+\!60\% \\ 61\!+\!80\% \\ 81\!+\!100\% \\ 81\!+\!100\% \\ 101\!+\!120\% \\ 121\!+\!140\% \\ 161\!+\!180\% \\ 161\!+\!180\% \\ 161\!+\!180\% \\ 201\!+\!300\% \\ 301\!+\!400\% \\ 201\!+\!300\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!400\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 401\!+\!50\% \\ 301\!+\!40\% \\ 30$	94,573,104,21 204,020,152,56 434,683,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 09,202,546,23 219,815,102,77 2,942,446,656,83 118,138,025,32 192,776,086,87 222,775,941,96 249,393,814,01 216,513,770,30 285,563,460,88 321,254,490,47 347,406,55,791,14 245,318,319,96 185,057,179,41 243,744,816,33 9,620,639,33 247,954,61 1,561,109,23 1,3084,61 290,764,23	3.21 % 6.93 % 14.77 % 3.02 % 4.30 % 5.21 % 5.24 % 6.92 % 3.07 % 7.47 % 15.84 % 6.92 % 3.07 % 7.47 % Final Maturity In % 1.26 % 4.01 % 6.55 % 7.57 % 8.84 % 7.43 % 9.26 % 9	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,562 4,137 3,087 3,508 2,495 3,478 1,588 1,646 68 4 10 1 3	8.800 (12.30) 12.30 (12.30) 13.022 (14.17) 4.66 (15.30) 4.64 (14.17) 4.66 (14.17) 10.000 100.0000 100.0000 100.000 100.000 100.000 100.0000 100.0000 10	
	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 161-180% 161-180% 161-180% 181-200% 201-300% 301-400% 401-500% >500% 44. Distribution in Years >=0 and <=1 >1 and <=2 >2 and <=3 >3 and <=4 >6 and <=7 >7 and <=1 >12 and <=15 >15 and <=16 and <=17 >15 and <=18 -15 and <=17 >17 and <=18 -15 and <=2 >2 and <=3 >3 and <=4 -15 and <=2 >5 and <=17 >17 and <=18 -17 and <=2 >2 and <=3 >3 and <=4 -17 and <=2 -17 and <=2 -17 and <=2 -2 and <=3 -3 and <=4 -17 and <=2 -17 and <=2 -2 and <=3 -3 and <=4 -17 and <=4 -17 and <=2 -17 and <=3 -17 and <=2 -17 and <=3 -17 and <=3 -17 and <=4 -17 and -17 and <=4 -17 and -17 a	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,130,210,41 180,204,245,30 1466,187,640,28 203,731,615,47 90,202,546,23 219,815,102,77 2,942,446,655,83 <b>n of Average Life to</b> <b>n EUR</b> 737,140,262,93 118,138,025,32 192,776,086,85 321,254,490,47 249,393,814,01 245,533,570,34 246,557,79,14 265,563,460,88 346,0557,79,14 265,318,361,96 186,057,179,41 245,331,851,96 186,057,179,41 245,346,163,99 9,8620,639,33 324,2954,613 13,084,615 209,764,23 224,754,139 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 13,084,615 209,764,23 24,954,615 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,764,20 200,76	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity 128 % 4.01 % 6.55 % 7.47 % 100.00 % Final Maturity 1.28 % 0.03 % 1.28 % 0.00 % 100.00 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) in number of loans 1,736 4,237 5,656 4,562 4,137 3,667 3,508 2,495 3,478 2,372 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 42,245 1,588 1,646 68 4 1 1 3 40,75 3,577 3,07	8.80 % 12.99 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 12.12 % 4.86 % 12.12 % 4.86 % 12.12 % 1.80 % 3.87 % 1.80 % 3.87 % 1.80 % 3.87 % 100.00 % 10.80 % 9.79 % 7.31 % 8.66 % 3.76 % 3.90 % 0.11 % 0.02 % 0.01 % 0.00 % 0.01 % 0.00 % 0.01 % 0.00 % 0.01 % 0.00 % 0.01 % 0.00 % 0.01 % 0.02 % 0.40 % 0.21 %	
5         14,038,135.75         0.48 %         89         0.21 %           6         154,666.86         0.01 %         5         0.01 %	$\begin{array}{c} 21.40\% \\ 41.60\% \\ 61.80\% \\ 81-100\% \\ 61.80\% \\ 81-100\% \\ 101.120\% \\ 121.140\% \\ 121.140\% \\ 181.200\% \\ 201.300\% \\ 301.400\% \\ 301.400\% \\ 3050\% \\ \hline \end{array}$	94,573,104,21 204,020,152,56 434,633,028,10 505,958,941,78 88,805,708,33 126,486,175,90 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 156,334,189,49 156,334,199,40 466,187,7640,28 203,731,615,47 30,202,264,23 219,815,102,77 2,924,246,656,83 31,102,762,03 31,102,762,03 31,102,762,03 21,257,494,19 222,775,941,36 249,393,814,01 245,513,770,30 285,563,460,88 271,254,406,47 243,706,03,518,400,47 243,746,816,39 39,9220,639,33 247,954,61 1,561,109,23 1,30,04,61 209,764,23 294,2446,565,83 31,30,04,61 209,764,23 294,2446,555,83 40,005,79,14 26,705,005,191,94 67,795,133,90 36,267,305,53 1,707,620,58 8,519,266,86	3.21 % 6.93 % 14.77 % 17.20 % 3.02 % 4.30 % 5.24 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity in % 4.01 % 6.55 % 7.47 % 4.01 % 6.55 % 7.47 % 100.00 % 107.67 % 8.48 % 0.03 % 100.20 % 8.28 % 0.01 % 100.00 % 11.76 % 8.28 % 0.01 % 100.00 %	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) In number of loans 1,736 4,237 5,656 4,265 5,588 1,046 68 4 10 10 10 10 10 10 10 10 10 10	8.80 % 12.39 % 13.02 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 14.86 % 4.86 % 4.86 % 4.86 % 12.12 % 4.80 % 3.87 % 100.00 % 10.00 % 9.79 % 10.80 % 9.79 % 7.31 % 8.66 % 8.30 % 5.91 % 8.66 % 3.76 % 3.90 % 0.16 % 0.01 % 100.00 % 1	
5         14,038,135.75         0.48 %         89         0.21 %           6         154,666.86         0.01 %         5         0.01 %           8         4,207,222.39         0.14 %         25         0.06 %	21-40% 41-60% 61-80% 81-100% 101-120% 121-140% 161-180% 161-180% 161-180% 161-180% 201-300% 301-400% 201-300% 301-400% 401-500% >500% 144. Distribution 144. Distribution 144. Distribution 15 - 0 and <=1 >6 and <=5 >6 and <=7 >7 and <=8 >8 and <=9 >9 and <=10 >10 and <=11 >12 and <=12 >12 and <=13 >13 and <=14 >14 and <=15 >15 and <=16 =15. Distribution 17 and <=12 >15. Distribution 185. Distribution 19 and <=1 >17 and <=2 >18 and <=1 >18 and <=2 >2 and <=3 >3 and <=4 >2 and <=1 >17 and <=2 >2 and <=3 >3 and <=4 >2 and <=2 >3 and <=4 >10 and <=1 >10 and <=2 >2 and <=3 >3 and <=4 >2 and <=5 >5 and <=6	94,573,104,21 204,020,152,55 434,683,028,10 505,956,941,78 88,805,708,33 126,486,175,90 156,334,189,49 154,3130,210,41 180,204,245,30 466,187,640,28 203,731,615,47 90,202,646,23 218,815,102,77 2,942,446,656,83 116,138,025,32 116,138,070,38 116,138,070,38 116,138,070,38 212,775,941,96 222,775,941,96 224,736,400,88 221,254,490,47 224,759,41,96 245,333,814,011 216,513,570,30 224,759,41,96 245,333,814,011 216,513,570,30 247,964,616,39 9,620,633,314,011 243,746,816,39 9,620,633,313,361,199 135,084,61 209,764,23 2942,446,655,759,14 31,561,109,23 13,084,61 209,764,23 2942,446,655,83 14,062,730,6,53 17,076,260,58 14,068,87 17,076,260,58 14,068,87 1,076,260,58 14,068,86 4,207,222,39 14,038,135,75 154,668,86 4,207,222,39 10,000,191,94 1,201,762,200,58 14,038,135,75 154,666,86 4,207,222,39 10,000,191,94 1,201,722,23 10,000,191,94 1,202,722,39 10,000,191,94 1,203,735,75 154,666,86 4,207,222,39 10,000,191,94 10,000,1	3.21 % 6.93 % 14.77 % 3.02 % 4.30 % 5.24 % 6.92 % 5.21 % 5.84 % 6.92 % 3.07 % 7.47 % 100.00 % Final Maturity in % 1.26 % 4.01 % 6.55 % 7.57 % 8.84 % 7.43 % 5.26 % 4.01 % 6.55 % 7.43 % 0.26 % 8.84 % 7.43 % 0.26 % 8.84 % 7.43 % 0.05 % 0.00 % 0.01 % 100.00 % 100.00 % 100.00 % 100.00 % 100.00 % 123 % 0.05 % 0.00 % 123 % 0.05 % 0.01 % 0.02 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.01 % 0.04 % 0.02 % 0.04 % 0.01 % 0.02 % 0.00 % 0.0	3,717 5,233 6,730 5,502 1,761 1,969 2,240 2,051 1,960 5,121 1,938 759 1,634 42,245 (at 0% CPR) in number of loans 1,736 4,237 5,656 4,522 4,562	8.80 % 12.39 % 12.39 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 15.93 % 12.12 % 4.66 % 4.64 % 12.12 % 1.80 % 3.87 % 10.00 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 10.03 % 5.91 % 8.23 % 5.61 % 3.76 % 3.90 % 5.91 % 8.23 % 5.61 % 5.91 % 8.23 % 5.91 % 5.9	

## **BNP PARIBAS** FORTIS Residential Mortgage Pandbrieven Programme

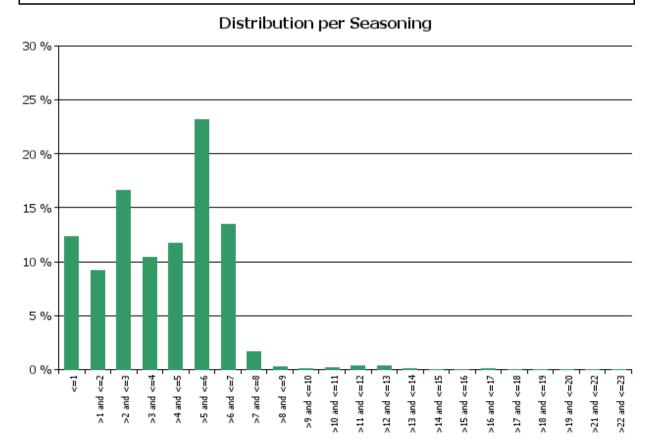
## **Straticifation Tables**



## 1. Geographic distribution

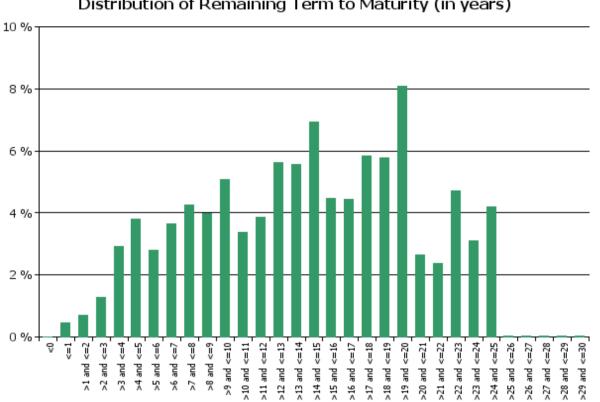






### 3. Remaining term to maturity

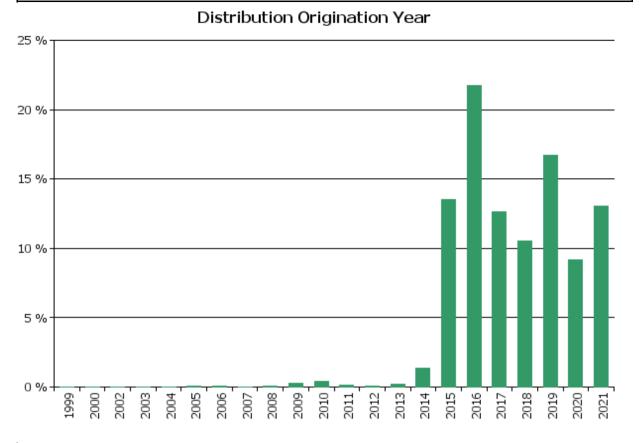
4. Original term to maturity



### Distribution of Initial Term (in years) 30 % 25 % 20 % 15 % 10 % 5% 0% <u>1</u> >8 and <=9 >9 and <=10 >10 and <=11 >11 and <=12 >12 and <=13 >13 and <=14 >14 and <=15 >15 and <=16 >17 and <=18 >18 and <=19 >19 and <=20 8≡> >1 and <=2 >2 and <=3 >3 and <=4 >16 and <=17 >20 and <=21 >21 and <=22 >24 and <=25 <=29 <=31 >4 and <=5 ŝ >7 and <=8 >22 and <=23 >23 and <=24 >25 and <=26 <=27 >6 and <=7 >27 and <=28 >5 and • >26 and • >28 and • >29 and • >30 and • and ŝ

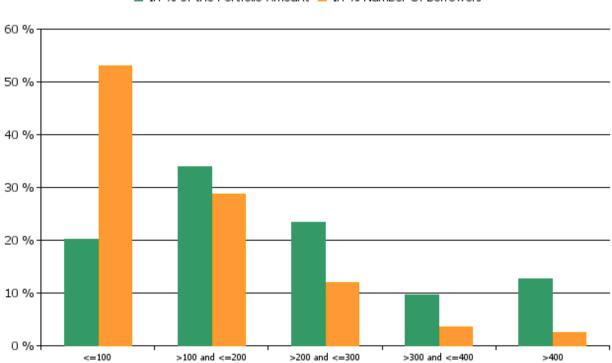
## Distribution of Remaining Term to Maturity (in years)

## 5. Origination Year



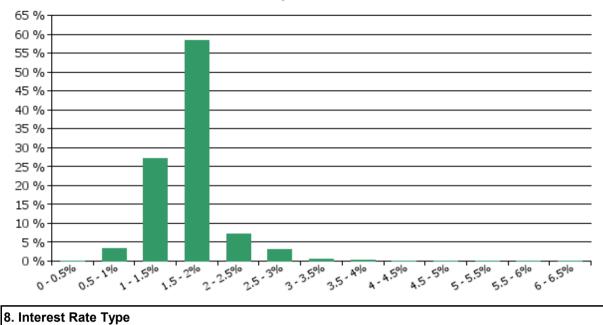
# 6. Outstanding Loan Balance by Borrower

## Outstanding Loan Balance by Borrower

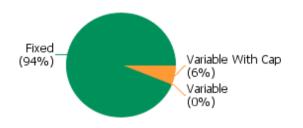


### In % of the Portfolio Amount In % Number Of Borrowers

### 7. Interest Rate

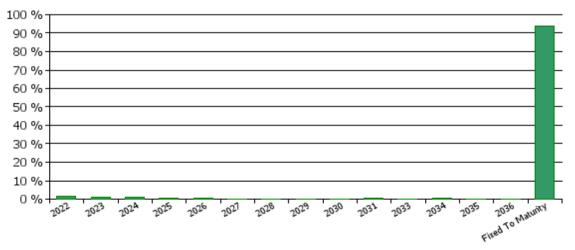


## Distribution per Interest Type



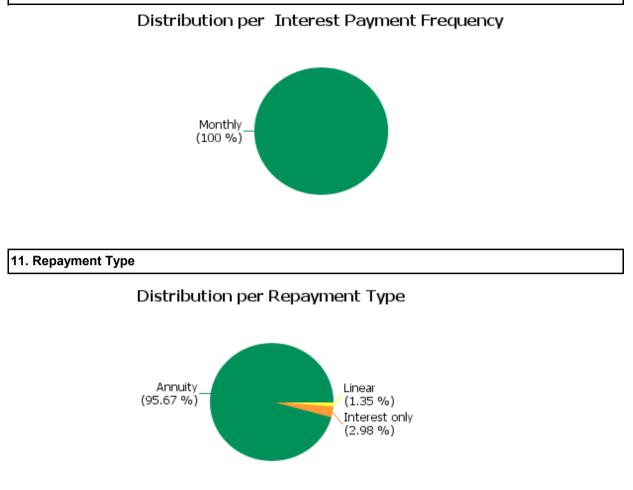


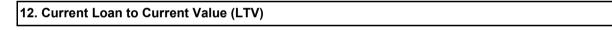
## Next Reset Date

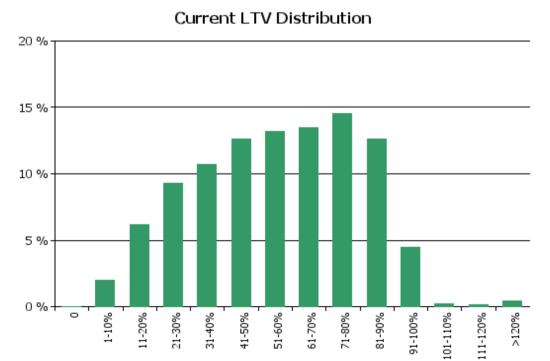


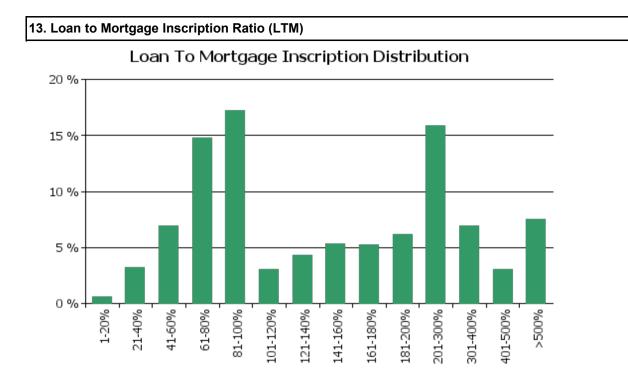
## Distribution per Interest Rate

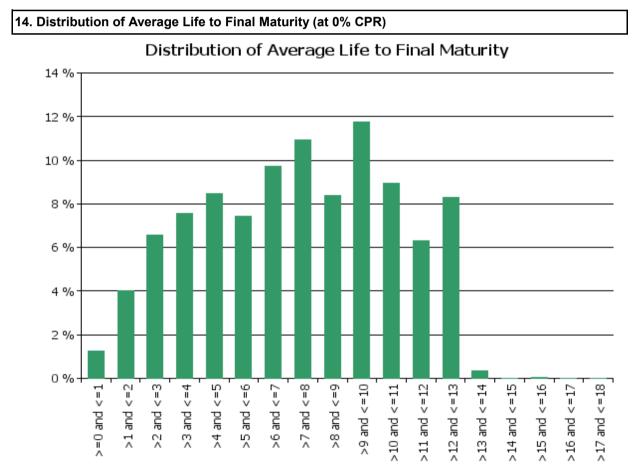
## 10. Interest Payment Frequency

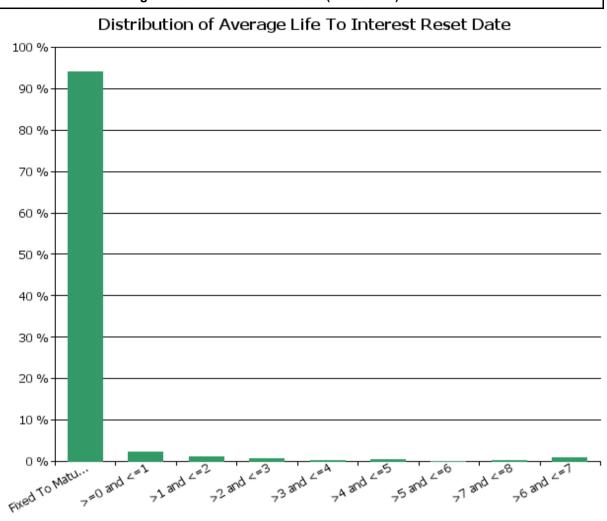












## 15. Distribution of Average Life To Interest Reset Date (at 0% CPR)

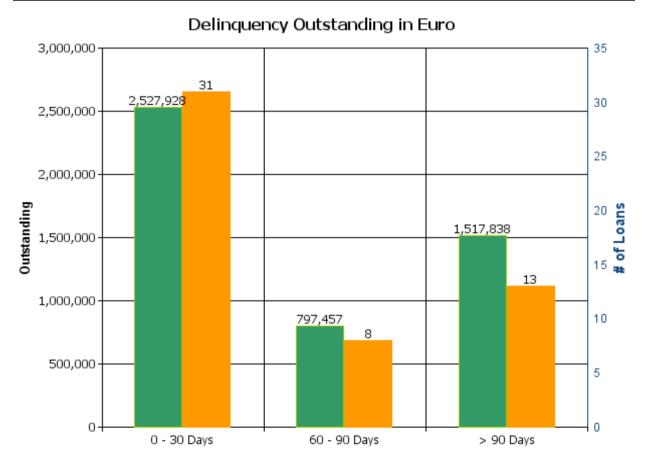
## **BNP PARIBAS FORTIS** Residential Mortgage Pandbrieven Programme

## Cover Pool Performance

Portfolio Cut-off Date 31/01/2022

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

	In EUR	In %	In number of loans	In %
Performing	2,937,603,433.36	99.84 %	42,193	99.88 %
0 - 30 Days	2,527,927.93	0.09 %	31	0.07 %
30 - 60 Days				
60 - 90 Days	797,457.43	0.03 %	8	0.02 %
> 90 Days	1,517,838.11	0.05 %	13	0.03 %
Total	2,942,446,656.83	100.00 %	42,245	100.00 %





## Amortisation

Portfolio Cut-off Da

Jan/2022

TIMI	5	LIABILITIES		COVER LO	AN ASSETS	
Maturity	Month	Covered bonds	CPR 0%	CPR 2%	CPR 5%	CPR 10%
01/02/2022	1	2,250,000,000	2,901,722,806	2,896,801,269	2,889,434,108	2,877,195,779
01/03/2022	2	2,250,000,000	2,881,567,799	2,872,273,190	2,858,386,510	2,835,388,570
01/04/2022	3	2,250,000,000	2,860,586,883	2,846,523,831	2,825,557,346	2,790,952,058
01/05/2022	4	2,250,000,000	2,839,683,491	2,821,085,042	2,793,413,627	2,747,891,503
01/06/2022	5	2,250,000,000	2,818,564,564	2,795,355,248	2,760,896,779	2,704,401,222
01/07/2022	6	2,250,000,000	2,797,966,343	2,770,371,858	2,729,486,787	2,662,674,219
01/08/2022	7	2,250,000,000	2,776,916,308	2,744,866,021	2,697,479,627	2,620,304,905
01/09/2022	8	2,250,000,000	2,756,340,411	2,719,906,603	2,666,153,235	2,578,905,228
01/10/2022	9	2,250,000,000	2,735,427,313	2,694,839,338	2,635,079,733	2,538,400,357
01/11/2022	10	2,250,000,000	2,714,507,439	2,669,694,179	2,603,853,164	2,497,695,371
01/12/2022	11	2,250,000,000	2,692,768,950	2,643,967,605	2,572,414,047	2,457,423,092
01/01/2023	12	2,250,000,000	2,671,535,680	2,618,670,144	2,541,321,627	2,417,437,832
01/02/2023	13	2,250,000,000	2,650,222,338	2,593,372,535	2,510,370,574	2,377,881,112
01/03/2023	14	2,250,000,000	2,629,155,756	2,568,816,222	2,480,887,551	2,340,962,154
01/04/2023	15	2,250,000,000	2,608,769,106	2,544,574,331	2,451,225,575	2,303,176,452
01/05/2023	16	2,250,000,000	2,587,625,873	2,519,808,544	2,421,393,928	2,265,820,307
01/06/2023	17	2,250,000,000	2,565,657,813	2,494,178,732	2,390,669,656	2,227,594,847
01/07/2023	18	2,250,000,000	2,544,169,063	2,469,228,984	2,360,930,110	2,190,866,173
01/08/2023	19	2,250,000,000	2,522,635,211	2,444,176,877	2,331,033,361	2,153,960,959
01/09/2023	20	2,250,000,000	2,501,590,785	2,419,676,047	2,301,797,829	2,117,937,471
01/10/2023	21	1,750,000,000	2,481,109,909	2,395,926,663	2,273,595,697	2,083,412,570
01/11/2023	22	1,750,000,000	2,461,129,029	2,372,600,837	2,245,734,910	2,049,166,047
01/12/2023	23	1,750,000,000	2,440,566,476	2,348,916,065	2,217,844,414	2,015,421,192
01/01/2024	24	1,750,000,000	2,419,647,706	2,324,833,068	2,189,522,666	1,981,256,979
01/02/2024	25	1,750,000,000	2,398,389,887	2,300,499,796	2,161,095,520	1,947,251,050
01/03/2024	26	1,750,000,000	2,377,783,926	2,277,115,940	2,134,038,986	1,915,251,804
01/04/2024	27	1,750,000,000	2,357,037,390	2,253,419,289	2,106,460,434	1,882,493,376
01/05/2024	28	1,750,000,000	2,336,186,268	2,229,818,749	2,079,268,761	1,850,575,732
01/06/2024	29	1,750,000,000	2,315,195,868	2,206,036,093	2,051,860,223	1,818,446,909
01/07/2024	30	1,750,000,000	2,292,573,166	2,180,894,414	2,023,483,028	1,785,946,740
01/08/2024	31	1,750,000,000	2,272,115,863	2,157,767,702	1,996,933,981	1,755,049,071
01/09/2024	32	1,250,000,000	2,249,868,691	2,133,016,258	1,969,007,079	1,723,175,272
01/10/2024	33	1,250,000,000	2,228,765,367	2,109,540,679	1,942,543,637	1,693,047,111
01/11/2024	34	1,250,000,000	2,208,502,481	2,086,816,320	1,916,731,130	1,663,474,224
01/12/2024	35	1,250,000,000	2,188,778,966	2,064,784,825	1,891,827,521	1,635,130,809
01/01/2025	36	1,250,000,000	2,168,033,494	2,041,745,747	1,865,960,697	1,605,942,806
01/02/2025	37	1,250,000,000	2,147,932,807	2,019,385,078	1,840,831,629	1,577,604,984
01/03/2025	38	1,250,000,000	2,128,025,760	1,997,604,259	1,816,793,203	1,551,046,112
01/04/2025	39	1,250,000,000	2,107,812,405	1,975,273,828	1,791,915,160	1,523,327,479
01/05/2025	40	1,250,000,000	2,088,553,433	1,954,013,251	1,768,265,224	1,497,060,398
01/06/2025	41	1,250,000,000	2,068,100,555	1,931,596,207	1,743,533,668	1,469,869,823
01/07/2025	42	1,250,000,000	2,048,105,767	1,909,781,287	1,719,599,837	1,443,750,057
01/08/2025	43	1,250,000,000	2,028,252,341	1,888,060,985	1,695,718,946	1,417,669,876
01/09/2025	44	1,250,000,000	2,008,326,163	1,866,341,260	1,671,948,918	1,391,877,014
01/10/2025	45	750,000,000	1,989,478,173	1,845,791,112	1,649,469,407	1,367,534,233
01/11/2025	46	750,000,000	1,968,738,398	1,823,451,273	1,625,361,506	1,341,839,374
01/12/2025	47	750,000,000	1,950,060,472	1,803,187,094	1,603,342,723	1,318,235,521

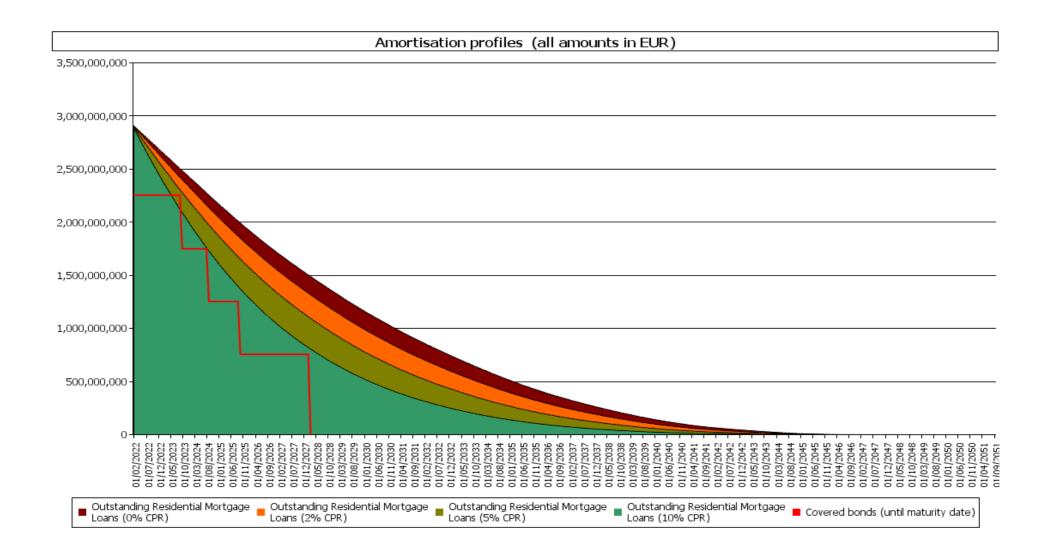
01/01/2026	48	750,000,000	1,931,692,430	1,783,172,952	1,581,514,346	1,294,781,245
01/02/2026	49	750,000,000	1,912,942,763	1,762,869,829	1,559,530,977	1,271,375,650
01/03/2026	50	750,000,000	1,894,163,336	1,742,889,358	1,538,312,946	1,249,279,433
01/04/2026	51	750,000,000	1,875,355,689	1,722,657,033	1,516,588,614	1,226,420,231
01/05/2026	52	750,000,000	1,857,428,941	1,703,389,397	1,495,934,839	1,204,759,265
01/06/2026	53	750,000,000	1,838,288,980	1,682,977,440	1,474,249,958	1,182,266,386
01/07/2026	54	750,000,000	1,819,476,075	1,663,019,802	1,453,182,026	1,160,593,994
01/08/2026	55	750,000,000	1,801,819,197	1,644,088,001	1,432,985,348	1,139,616,348
01/09/2026	56	750,000,000	1,783,177,854	1,624,318,875	1,412,154,043	1,118,293,020
01/10/2026	57	750,000,000	1,765,727,132	1,605,782,720		1,098,289,809
					1,392,603,012	
01/11/2026	58	750,000,000	1,748,921,996	1,587,802,234	1,373,507,552	1,078,641,921
01/12/2026	59	750,000,000	1,731,246,574	1,569,175,273	1,354,053,632	1,059,005,445
01/01/2027	60	750,000,000	1,713,417,421	1,550,381,175	1,334,433,664	1,039,240,196
01/02/2027	61	750,000,000	1,696,552,494	1,532,517,312	1,315,703,365	1,020,313,308
01/03/2027	62	750,000,000	1,680,078,812	1,515,311,311	1,297,942,871	1,002,688,778
01/04/2027	63	750,000,000	1,663,782,829	1,498,068,344	1,279,910,000	984,570,069
01/05/2027	64	750,000,000	1,647,455,917	1,480,932,799	1,262,155,675	966,932,604
01/06/2027	65	750,000,000	1,629,384,521	1,462,203,823	1,243,024,190	948,242,639
01/07/2027	66	750,000,000	1,613,310,448	1,445,402,612	1,225,717,165	931,207,041
01/08/2027	67	750,000,000	1,597,449,844	1,428,765,317	1,208,527,187	914,258,544
01/09/2027	68	750,000,000	1,581,393,461	1,412,005,492	1,191,313,338	897,418,931
01/10/2027	69	750,000,000	1,565,489,730	1,395,510,892	1,174,498,905	881,125,808
01/11/2027	70	750,000,000	1,549,426,651	1,378,849,317	1,157,524,753	864,713,446
01/12/2027	71	750,000,000	1,533,139,077	1,362,115,390	1,140,662,452	848,623,697
01/01/2028	72	750,000,000	1,517,075,236	1,345,557,450	1,123,930,829	832,634,137
01/02/2028	73	750,000,000	1,501,674,794	1,329,639,156	1,107,809,864	817,215,275
01/02/2028	73 74	0	1,485,460,019	1,313,194,981	1,091,505,900	801,997,257
01/03/2028	74 75	0	1,470,064,251	1,297,380,429	1,075,618,612	786,976,426
01/04/2028	75		1,454,682,165	1,281,697,981	1,060,001,388	772,370,952
01/06/2028	70		1,439,153,458	1,265,865,229	1,044,244,742	757,667,075
01/07/2028	78		1,423,699,050	1,250,216,197	1,028,797,060	743,398,903
01/08/2028	79		1,408,929,233	1,235,147,673	1,013,812,336	729,468,247
01/09/2028	80		1,393,981,983	1,219,971,385	998,808,947	715,628,889
01/10/2028	81		1,379,334,161	1,205,170,621	984,262,827	702,316,072
01/11/2028	82		1,363,272,257	1,189,116,540	968,681,620	688,270,575
01/12/2028	83		1,348,592,456	1,174,381,251	954,323,276	675,289,106
01/01/2029	84		1,334,092,542	1,159,784,015	940,064,426	662,381,913
01/02/2029	85 86		1,319,504,197 1,305,317,666	1,145,156,170	925,847,185	649,601,137
01/03/2029 01/04/2029	86 87		1,289,915,196	1,131,108,537 1,115,865,891	912,388,892 897,804,555	637,708,883 624,857,377
01/05/2029	88		1,275,003,096	1,101,155,477	883,788,228	612,580,817
01/06/2029	89		1,260,748,710	1,086,997,926	870,206,609	600,612,239
01/07/2029	90		1,246,657,667	1,073,084,584	856,953,753	589,040,653
01/08/2029	91		1,232,983,952	1,059,514,602	843,965,063	577,655,579
01/09/2029	92		1,218,136,808	1,044,980,937	830,271,218	565,875,779
01/10/2029	93		1,204,662,054	1,031,725,328	817,721,609	555,037,953
01/11/2029	94		1,190,622,203	1,017,971,497	804,768,730	543,932,387
01/12/2029	95		1,176,441,532	1,004,196,144	791,924,523	533,057,062
01/01/2030	96		1,163,021,748	991,057,418	779,575,446	522,522,120
01/02/2030	97		1,149,569,325	977,932,605	767,294,976	512,112,649
01/03/2030 01/04/2030	98 99		1,136,132,527 1,123,202,625	965,021,249 952,420,580	755,425,117 743,665,114	502,261,142 492,348,011
01/05/2030	100		1,110,330,817	939,960,526	732,129,692	482,723,990
01/06/2030	100		1,097,145,961	927,223,456	720,372,138	472,959,975
01/07/2030	102		1,084,542,016	915,067,104	709,177,924	463,701,791
01/08/2030	103		1,072,024,280	902,971,332	698,023,943	454,475,530
01/09/2030	104		1,059,624,307	891,012,982	687,028,071	445,421,614
01/10/2030	105		1,047,200,251	879,120,520	676,189,831	436,597,780
01/11/2030	106		1,034,960,582	867,371,740	665,456,358	427,847,587
01/12/2030	107		1,021,331,428	854,544,563	654,001,574	418,759,222
01/01/2031	108		1,009,194,643	842,957,608	643,493,117	410,285,450
01/02/2031 01/03/2031	109 110		996,675,812 984,508,372	831,088,927 819,685,239	632,819,364 622,702,335	401,771,004 393,835,024
01/03/2031	110		972,410,258	808,239,388	612,445,551	393,835,024 385,707,377
01/07/2001			,,	000,200,000	012,770,001	000,101,011

01/05/2031	112		0,303,164	796,866,188	602,341,297	377,788,892
01/06/2031	113	94	8,085,564	785,393,590	592,159,479	369,829,755
01/07/2031	114	93	6,423,867	774,459,753	582,478,573	362,292,381
01/08/2031	115	92	4,953,971	763,676,242	572,907,454	354,830,007
01/09/2031	116		3,554,717	752,985,307	563,450,525	347,494,772
01/10/2031	117		1,988,468	742,231,673	554,036,703	340,288,370
01/11/2031	118		0,816,990	731,795,557	544,857,476	333,233,078
01/12/2031	119		9,713,197	721,487,721	535,860,639	326,387,209
01/01/2032	120		8,609,574	711,172,948	526,856,369	319,543,603
01/02/2032	121	85	7,696,942	701,047,197	518,034,109	312,862,037
01/03/2032	122	84	6,651,991	690,921,443	509,336,984	306,390,483
01/04/2032	123	83	5,871,974	680,967,335	500,722,278	299,932,545
01/05/2032	124	82	5,045,069	671,043,617	492,210,814	293,625,597
01/06/2032	125		4,351,766	661,222,918	483,773,853	287,370,229
01/07/2032	126		3,575,470	651,401,999	475,415,513	281,247,593
01/08/2032	120		3,003,974			
				641,742,141	467,174,267	275,201,628
01/09/2032	128		2,487,843	632,157,904	459,026,776	269,256,828
01/10/2032	129		1,903,724	622,583,592	450,961,935	263,441,793
01/11/2032	130		1,510,735	613,159,333	443,006,043	257,698,006
01/12/2032	131	75	0,766,037	603,515,587	434,965,254	251,983,473
01/01/2033	132	74	0,346,493	594,130,265	427,112,069	246,385,959
01/02/2033	133	73	0,101,961	584,915,253	419,418,137	240,922,820
01/03/2033	134		9,920,203	575,874,590	411,986,792	235,748,552
01/04/2033	135		9,816,122	566,829,171	404,484,294	230,475,106
01/05/2033	136		9,777,652	557,895,635	397,129,547	225,356,788
01/06/2033	137		9,806,789	549,013,644	389,813,133	220,268,062
01/07/2033	138		9,909,941	540,248,568	382,645,598	215,331,651
01/08/2033	139	67	0,108,118	531,557,061	375,532,114	210,433,486
01/09/2033	140	66	0,378,120	522,950,361	368,512,098	205,625,105
01/10/2033	141	65	0,721,601	514,457,586	361,635,141	200,960,682
01/11/2033	142	64	1,104,261	505,994,498	354,781,477	196,317,053
01/12/2033	143		0,761,645	497,014,396	347,627,303	191,569,803
01/01/2034	144		1,213,992	488,661,023	340,915,465	187,075,319
01/02/2034	145		1,706,550			
				480,366,133	334,276,216	182,655,136
01/03/2034	146		2,247,692	472,213,629	327,848,144	178,457,232
01/04/2034	147		2,823,060	464,035,536	321,350,919	174,179,720
01/05/2034	148	58	3,507,863	455,994,311	315,005,036	170,040,206
01/06/2034	149	57	4,009,137	447,810,525	308,564,857	165,858,299
01/07/2034	150	56	4,910,506	439,988,882	302,429,141	161,893,893
01/08/2034	151	55	5,912,838	432,246,549	296,351,793	157,968,687
01/09/2034	152	54	7,028,665	424,617,309	290,380,743	154,130,250
01/10/2034	153		8,285,134	417,144,532	284,568,249	150,425,891
01/11/2034	154		9,619,403	409,732,899	278,801,313	146,753,202
01/12/2034	155		1,012,123	402,412,384	273,146,150	143,187,115
			2,239,460			
01/01/2035	156			394,965,644	267,409,701	139,586,248
01/02/2035	157		3,784,660	387,787,679	261,882,175	136,121,910
01/03/2035	158		4,386,973	379,970,788	256,013,730	132,562,401
01/04/2035	159	48	6,069,931	372,944,945	250,640,857	129,230,669
01/05/2035	160		7,819,599	366,012,982	245,376,743	125,997,871
01/06/2035	161	46	9,664,185	359,155,691	240,167,233	122,800,513
01/07/2035	162		1,671,977	352,464,502	235,112,734	119,723,296
01/08/2035	163		3,789,453	345,858,972	230,119,757	116,684,465
01/09/2035	164		5,862,625	339,241,126	225,142,482	113,677,156
	165		8,217,156	332,876,674		
01/10/2035					220,374,878	110,813,818
01/11/2035	166		0,650,367	326,573,987	215,652,453	107,979,884
01/12/2035	167		3,119,624	320,336,551	211,012,934	105,223,711
01/01/2036	168		5,624,575	314,128,489	206,397,294	102,486,145
01/02/2036	169		8,161,057	307,964,354	201,832,555	99,795,049
01/03/2036	170	40	0,739,527	301,884,912	197,377,488	97,205,523
01/04/2036	171	39	3,396,024	295,850,272	192,940,000	94,617,663
01/05/2036	172		6,112,609	289,896,219	188,591,719	92,106,154
01/06/2036	173		8,932,007	284,022,428	184,300,621	89,629,184
01/07/2036	173		1,913,013	278,303,892	180,145,413	87,249,298
			5,034,061			
01/08/2036	175			272,693,053	176,064,621	84,911,682
01/09/2036	176		8,265,300	267,182,624	172,068,085	82,632,767
01/10/2036	177		1,586,461	261,771,383	168,168,267	80,428,895
01/11/2036	178		5,012,531	256,441,124	164,325,002	78,257,923
01/12/2036	179	33	8,530,635	251,210,241	160,576,905	76,159,457

01/01/2037	180	332,181,146	246,080,455	156,897,837	74,099,339
01/02/2037	181	325,308,515	240,580,461	153,001,004	71,952,896
01/03/2037	182	319,126,085	235,646,693	149,519,004	70,046,332
01/04/2037	183	313,008,059	230,737,054	146,031,478	68,122,740
01/05/2037	184	306,934,250	225,888,300	142,610,874	66,254,343
01/06/2037	185	300,838,908	221,026,918	139,186,837	64,389,714
01/07/2037	186	294,856,538	216,276,079	135,859,888	62,592,985
01/08/2037	187	288,921,700	211,563,462	132,561,534	60,814,698
01/09/2037	188	283,032,618	206,899,657	129,309,586	59,071,551
01/10/2037	189	277,207,020	202,308,471	126,128,951	57,382,375
01/11/2037	190	271,442,006	197,765,111	122,982,831	55,714,064
01/12/2037	191	265,663,608	193,237,428	119,871,469	54,081,940
01/01/2038	192	259,974,351	188,778,471	116,807,609	52,476,419
01/02/2038	193	254,401,772	184,418,664	113,819,752	50,917,528
01/03/2038	194	248,921,788	180,169,708	110,941,914	49,440,214
01/04/2038	195	243,114,430	175,667,888	107,894,760	47,878,624
01/05/2038	196	237,802,817	171,547,818	105,104,894	46,449,424
01/06/2038	197	232,576,819	167,493,288	102,359,756	45,044,654
01/07/2038	198	227,358,157	163,466,244	99,652,841	43,673,679
					, ,
01/08/2038	199	221,755,257	159,167,445	96,785,420	42,237,349
01/09/2038	200	216,549,613	155,167,410	94,113,147	40,897,205
01/10/2038	201	211,541,539	151,330,100	91,559,808	39,624,545
01/11/2038	202	206,556,003	147,512,988	89,023,345	38,363,652
01/12/2038	203	201,595,286	143,733,954	86,529,219	37,135,981
01/01/2039	204	196,660,669	139,977,841	84,053,693	35,920,762
01/02/2039	205	191,762,697	136,260,095	81,613,177	34,730,069
01/03/2039	206	186,915,543	132,612,389	79,245,902	33,593,649
01/04/2039	207	182,103,309	128,979,087	76,878,713	32,452,122
01/05/2039	208	177,204,081	125,303,078	74,503,781	31,320,695
01/06/2039	209	172,498,378	121,768,740	72,218,171	30,231,255
01/07/2039	210	167,890,691	118,321,585	70,001,027	29,183,017
01/08/2039	211	163,352,607	114,928,095	67,820,461	28,154,196
01/09/2039	212	158,922,156	111,621,374	65,701,606	27,159,077
01/10/2039	213	154,626,477	108,425,975	63,663,678	26,208,781
01/11/2039	214	150,406,430	105,287,948	61,663,922	25,278,009
01/12/2039	215	146,231,660	102,197,489	59,706,618	24,375,317
01/01/2040	216	142,156,621	99,181,047	57,796,965	23,495,758
01/02/2040	217	138,118,395	96,200,183	55,917,318	22,635,358
01/03/2040	218	134,125,586	93,270,939	54,085,671	21,807,145
01/04/2040	219	130,188,921	90,379,831	52,275,897	20,988,176
	220	126,305,915			20,195,601
01/05/2040			87,540,242	50,508,850	
01/06/2040	221	122,510,975	84,766,027	48,783,804	19,423,235
01/07/2040	222	118,811,848	82,071,647	47,116,904	18,682,661
01/08/2040	223	115,224,258	79,458,451	45,500,669	17,965,380
01/09/2040	224	111,718,203	76,910,015	43,929,340	17,271,494
01/10/2040	225	108,324,755	74,451,462	42,420,402	16,609,865
01/11/2040	226	105,015,923	72,054,888	40,950,489	15,966,401
01/12/2040	227	101,752,833	69,701,378	39,515,436	15,343,725
01/01/2041	228	98,526,842	67,377,082	38,100,590	14,731,682
01/02/2041	229	95,329,834	65,080,255	36,708,179	14,133,187
01/03/2041	230	92,167,289	62,824,834	35,354,611	13,559,958
			60,623,118		
01/04/2041	231	89,088,358	, ,	34,028,834	12,996,187
01/05/2041	232	86,069,362	58,472,607	32,740,932	12,453,058
01/06/2041	233	83,164,529	56,403,336	31,501,951	11,931,060
01/07/2041	234	80,492,645	54,501,620	30,364,899	11,453,271
01/08/2041	235	77,951,639	52,691,582	29,281,800	10,997,958
01/09/2041	236	75,520,451	50,961,635	28,248,407	10,564,888
01/10/2041	237	73,148,331	49,279,893	27,248,973	10,149,324
01/11/2041	238	70,834,016	47,639,805	26,275,105	9,745,140
01/12/2041	239	68,569,065	46,040,804	25,330,697	9,356,358
01/01/2042	240	66,407,530	44,513,811	24,428,293	8,984,821
	241	64,320,147	43,041,486	23,560,239	8,628,844
()1/()2/2042		62,302,348			
01/02/2042		02.302.340	41,627,350	22,733,815	8,294,310
01/03/2042	242		40 0 40 -0-	04 000 1	
01/03/2042 01/04/2042	243	60,329,142	40,240,585	21,920,574	7,963,729
01/03/2042			40,240,585 38,876,051	21,920,574 21,125,138	
01/03/2042 01/04/2042	243	60,329,142			7,963,729
01/03/2042 01/04/2042 01/05/2042 01/06/2042	243 244 245	60,329,142 58,379,241	38,876,051 37,527,516	21,125,138 20,340,486	7,963,729 7,643,288 7,328,222
01/03/2042 01/04/2042 01/05/2042	243 244	60,329,142 58,379,241 56,449,923	38,876,051	21,125,138	7,963,729 7,643,288

01/09/2042	248	50,849,724	33,634,672	18,093,253	6,436,996
01/10/2042	249	49,034,667	32,380,860	17,375,912	6,156,449
01/11/2042	250	47,244,858	31,146,014	16,670,775	5,881,595
01/12/2042	251	45,469,948	29,926,708	15,978,722	5,614,323
01/01/2043	252	43,721,985	28,727,454	15,299,397	5,352,865
01/02/2043	253	41,994,662	27,545,721	14,632,732	5,097,932
01/03/2043	254	40,296,302	26,391,214	13,987,231	4,854,398
01/04/2043	255	38,638,965	25,262,855	13,355,154	4,615,398
01/05/2043	256	37,009,406	24,157,702	12,739,485	4,384,582
01/06/2043	257	35,414,023	23,077,117	12,138,692	4,160,110
01/07/2043	258	33,860,519	22,028,578	11,558,636	3,945,078
01/08/2043	259	32,327,731	20,995,724	10,988,668	3,734,657
01/09/2043	260	30,813,277	19,978,197	10,429,526	3,529,611
01/10/2043	261	29,330,242	18,985,438	9,886,866	3,332,246
01/11/2043	262	27,864,287	18,005,935	9,352,933	3,138,939
01/12/2043	263	26,410,680	17,038,599	8,828,681	2,950,848
01/01/2044	264	24,743,644	15,936,052	8,236,387	2,741,223
01/02/2044	265	23,324,188	14,996,379	7,731,015	2,562,128
01/03/2044	266	21,925,443	14,074,682	7,238,592	2,389,428
01/04/2044	267	20,543,363	13,165,111	6,753,582	2,219,886
01/05/2044	268	19,108,735	12,225,637	6,256,204	2,047,969
01/06/2044	269	17,790,446	11,362,899	5,799,929	1,890,566
01/07/2044	270	16,514,612	10,530,700	5,361,922	1,740,627
01/08/2044	271	15,318,109	9,751,172	4,952,382	1,600,870
01/09/2044	272	14,192,576	9,019,359	4,569,063	1,470,705
		13,158,874			
01/10/2044	273		8,348,717	4,218,917	1,352,432
01/11/2044	274	12,181,826	7,715,715	3,889,121	1,241,431
01/12/2044	275	11,249,746	7,113,660	3,576,829	1,137,065
01/01/2045	276	10,396,401	6,562,906	3,291,511	1,041,932
01/02/2045	277	9,562,669	6,026,359	3,014,729	950,274
01/03/2045	278	8,744,775	5,502,483		
				2,746,332	862,360
01/04/2045	279	7,943,296	4,989,690	2,484,060	776,702
01/05/2045	280	7,173,744	4,498,889	2,234,207	695,716
01/06/2045	281	6,466,967	4,048,767	2,005,557	621,870
01/07/2045	282	5,798,534	3,624,323	1,790,890	553,032
01/08/2045	283	5,157,245	3,218,024	1,586,081	487,711
		4,530,232			
01/09/2045	284		2,821,985	1,387,347	424,795
01/10/2045	285	3,944,318	2,452,973	1,202,965	366,829
01/11/2045	286	3,390,727	2,105,118	1,029,747	312,678
01/12/2045	287	2,862,693	1,774,373	865,823	261,825
01/01/2046	288	2,372,875	1,468,276	714,637	215,192
01/02/2046	289	1,912,668	1,181,504	573,598	171,990
01/03/2046	290	1,490,273	919,170	445,214	132,984
01/04/2046	291	1,129,250	695,317	335,931	99,917
01/05/2046	292	801,994	493,004	237,601	70,380
01/06/2046	293	570,853	350,321	168,406	49,673
01/07/2046	294	491,650	301,221	144,446	42,431
01/08/2046	295	459,659	281,143	134,475	39,335
		,		,	
01/09/2046	296	439,034	268,073	127,897	37,252
01/10/2046	297	425,102	259,140	123,331	35,775
01/11/2046	298	411,146	250,207	118,777	34,308
01/12/2046	299	399,038	242,440	114,807	33,025
01/01/2047	300	386,911	234,674	110,846	31,751
		,			
01/02/2047	301	375,812	227,555	107,210	30,579
01/03/2047	302	364,694	220,485	103,641	29,448
01/04/2047	303	354,306	213,841	100,262	28,367
01/05/2047	304	344,406	207,524	97,061	27,349
01/06/2047	305	334,489	201,207	93,867	26,337
01/07/2047	306	324,556	194,912	90,706	25,346
01/08/2047	307	314,608	188,617	87,554	24,361
01/09/2047	308	304,640	182,331	84,421	23,390
01/10/2047	309	295,432	176,530	81,533	22,498
01/11/2047	310	286,210	170,729	78,654	21,611
01/12/2047	311	276,971	164,947	75,803	20,742
		267,996			
01/01/2048	312	-	159,331	73,036	19,901
01/02/2048	313	259,007	153,726	70,287	19,071
01/03/2048	314	250,004	148,147	67,575	18,262
01/04/2048	315	240,987	142,561	64,862	17,455

		258,988,209,580	231,780,675,795	198,994,661,875	159,338,745,113
01/09/2051	356	0	0	0	0
01/08/2051	355	0	0	0	0
01/07/2051	354	2,144	1,189	491	112
01/06/2051	353	4,285	2,380	985	226
01/05/2051	352	7,114	3,957	1,641	379
01/04/2051	351	9,940	5,538	2,303	533
01/03/2051	350	12,762	7,122	2,969	691
01/02/2051	349	16,331	9,128	3,814	891
01/01/2051	348	19,897	11,140	4,667	1,094
01/12/2050	347	23,458	13,156	5,526	1,301
01/11/2050	346	27,015	15,176	6,390	1,511
01/10/2050	345	31,672	17,823	7,523	1,787
01/09/2050	344	37,227	20,983	8,879	2,117
01/08/2050	343	42,772	24,149	10,245	2,453
01/07/2050	342	48,306	27,321	11,620	2,794
01/06/2050	341	53,831	30,495	13,002	3,140
01/05/2050	340	59,347	33,677	14,395	3,491
01/04/2050	339	64,923	36,902	15,812	3,850
01/03/2050	338	70,489	40,133	17,241	4,216
01/02/2050	337	76,044	43,363	18,671	4,583
01/01/2050	336	81,590	46,604	20,118	4,960
01/12/2049	335	88,059	50,385	21,805	5,398
01/11/2049	334	94,517	54,169	23,501	5,842
01/10/2049	333	100,964	57,962	25,210	6,294
01/09/2049	332	107,399	61,757	26,928	6,750
01/08/2049	331	113,822	65,562	28,660	7,215
01/07/2049	330	121,156	69,905	30,636	7,745
01/06/2049	329	128,477	74,251	32,621	8,281
01/05/2049	328	135,785	78,608	34,623	8,827
01/04/2049	327	143,081	82,968	36,634	9,378
01/03/2049	326	150,364	87,339	38,662	9,939
01/02/2049	325	157,635	91,703	40,687	10,500
01/01/2049	324	164,893	96,088	42,742	11,077
01/12/2048	323	172,139	100,481	44,809	11,662
01/11/2048	322	179,372	104,875	46,884	12,252
01/10/2048	321	186,592	109,282	48,979	12,854
01/09/2048	320	195,693	114,801	51,579	13,592
01/08/2048	319	204,779	120,335	54,204	14,345
01/07/2048	318	213,852	125,881	56,846	15,108
01/06/2048	317	222,911	131,429	59,498	15,878
01/05/2048	316	231,956	136,994	62,176	16,663



armo	nised Transparency Template	- Optional ECB - ECAIs Data	Disclosure		HTT 2022			
	Reporting in Domestic Currency	[Please insert currency]					Reason for No Data in Worksheet E.	Value
	Nebbrane in Domestic Corrence	1 contraction of the					Not applicable for the jurisdiction	ND1
	CONTENT OF TAB E						Not relevant for the issuer and/or CB programme at the present time	ND2
	CONTENT OF TABLE						Not available at the present time	ND3
	<ol> <li>Additional information on the programme</li> <li>Additional information on the swaps</li> </ol>						Confidential	ND4
	<ol> <li>Additional information on the asset distribution</li> </ol>						Compensa	HLA
_							* Legal Entity identifier (LEI) finder: http://www.lei-lookua.com/#legarch	
							** Walabited Accesses Materine = Gamelales Tarre to Materine	
	1. Additional information on the programme							
sber	1. Additional information on the programme							
	Tanasartine Constantial	Nama	i anal Entity identifiar li Ell*					
1.1	Sponsor (if applicable)							
12	Servicer	<b>BNP</b> Paribas Fortis	KIGCEPHLVW/WRZYD1T647					
13	Bark-un seulaer BUS facilitator							
14	Cash manaeer							
1.6	Back-up cash manaeer							
17	Account bank							
18	Standby account bank							
19	Account bank suarantor							
1.90	Trustee	Stichting BNPP Fortis Pfandbriefe Representative						
1.11	Cover Pool Monitor	David De Schacht & Jurgen De Raedemaeker						
1.1.1	where applicable - poving poent							
1.1.3								
115								
1.1.6								
1.1.7								
18								
	2. Additional information on the swaps							
	Swaa Counterporties	Guarantor (if applicable)	Legal Entity identifier (LEI)*	Type of Swap				
11	Example Bank	Example Guarantar	Exemple Bank/LE/7	FX				
12	Countercarty 2 Countercarty 3	[For completion] [For completion]	IFor completion1	(For completion)				
13	Counterparty 4 Counterparty 4	Ifor competions	IFor completion1 IFor completion1	IFor completion! IFor completion!				
14	Counterparty 6 Counterparty 5	IFor completion	IFor completioni	IFor competion				
16	Counternanty E	The completion	Ifor consistion	The constants of				
17	Counterparty 7	[For completion]	(For completion)	(For completion)				
1.8	Counterparty 8	(For completion)	1For completion1	IFor completion!				
10	Counternarty 9	TExr complational	The completion	The constational				
1 20	Counterparty 10	lifor completion	IFor completion1	IFor completion!				
1.11	Counterparty 11	[For completion]	1For completion1	(For completion)				
1.12	Counterparty 12 Counterparty 13	lfor completion!	IFor completion1 IFor completion1	(For completion) (For completion)				
1.14	Counterparty 14	IFor completion	IFor completioni	IFor competion				
1.15	Counterparty 15	[For completion]	IFor completion1	[For completion]				
1 16	Counterparty 16	[For completion]	[For completion]	[For completion]				
1.17	Countermetty 17	TExr complations	Nor completion!	IErr complation!				
1.18	Counterparty 18	IFor completion!	IFor completion1	(For completion)				
1 29	Counterparty 19	IFor completion	IFor completion1	(For completion)				
1.35	Countermarty 20	TExr complational	Nor completion!	TEN completion				
1.21	Counterparty 21 Counterparty 22	IFor completioni	If or completion1 If or completion1	IFor completion!				
1.22	Counterparty 23 Counterparty 24	(For completion) (For completion)	If or completion1 If or completion1	(For completion) (For completion)				
125	Counterparty 25	[For completion]	[For completion]	[For completion]				
1.1.1								
1.1.2								
1.2								
1.4								
1.1.5								
12								
17								
19								
1.10								
1.11								
1 12								
1.13								
	1. General information Weighted Average Seasoning Imonths)	Total Assets 47.48						
12	Weighted Average Maturity (months)**	47.48 168.45						
11	www.www.www.www.wittinty.impititity.	200 G						
1.2								
13								
14								
	3 America	% Desidential Loone	% Commercial Loans	% Dublic Cartor Assats	% Chinalast i nana	% Totali cana		
21	1-c30 days	0.09%				0.09%		
2.2	30-c60 dava	0.00%				0.02%		
2.3	60-c90 dava	0.02%				0.02%		
24	90-<180 daws >= 180 daws	0.01%				0.04%		
12.1	re and dist.							
2.2								
14								