



Disclaimer - Important notices

(i) The Product Information displayed on this Site has been uploaded by the Issuers of the relevant Products. None of the information displayed on this Site shall form the basis of any contract. Any User of this Site will be required to acknowledge that it has not relied on, or been induced to enter into any contract by, any representation or warranty.

(ii) The Covered Bond Label Foundation has not independently verified the Product Information displayed on this Site. Accordingly, no representation, warranty or undertaking, express or implied, is made, and no responsibility is accepted, by the Covered Bond Label Foundation as to or in relation to the accuracy or completeness or otherwise of such Product Information."

(iii) The information provided on or accessible through the Site is not intended for distribution to, or use by, any person or entity in any jurisdiction where such distribution or use would be contrary to local law, or which would subject us or any Issuer, to any authorisation, registration or other requirement within such jurisdiction. You agree not to use or export the information or materials available on or through this Site in violation of laws in your jurisdiction.

TERMS OF USE

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

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

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

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

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

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



SECTION A. INVESTOR T&Cs

1. DIRECTORY SERVICES

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

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

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

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

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

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

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

2. USE OF MATERIALS

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

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

3. LINKS FROM AND TO OUR SITE

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

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

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

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

SECTION B. ISSUER T&Cs

1. DIRECTORY SERVICES AND LABEL

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

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

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

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

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

2. PRODUCTS

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



3. UPLOADING INFORMATION TO OUR SITE

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

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

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

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

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

4. LINKING TO OUR SITE

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

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

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

5. SECURITY

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

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

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

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

6. DOWNLOADING OF ISSUER PROFILES FROM OUR SITE

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

SECTION C. GENERAL T&Cs

1. SITE ACCESS

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

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

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

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

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

2. INTELLECTUAL PROPERTY

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

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

3. SITE CHANGES

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

4. OUR LIABILITY

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

· all conditions, warranties and other terms which might otherwise be implied by any applicable law or regulation; and

· any liability for any direct, indirect or consequential loss or damage incurred by any User in connection with the Site or in connection with the use, inability to use or results of the use of the Site, any websites linked to it and any materials posted on it (including, without limitation, the omission of, or the display of incorrect, Product Information on the Site) or in connection with any Product, including loss of: income, revenue, business, profits, contracts, anticipated savings, information, or goodwill, regardless of how any such loss or damage is caused.

5. INFORMATION ABOUT YOU AND VISITS TO OUR SITE

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



6. VIRUSES, HACKING, OTHER OFFENCES

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

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

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

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

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

7. JURISDICTION AND APPLICABLE LAW

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

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

8. VARIATIONS

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

9. CONTACTS

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

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

SECTION D. CBFL ACCEPTABLE USE POLICY

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

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

1. PROHIBITED USES

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

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

You also agree:

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

2. CONTENT STANDARDS

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

Information must:

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

Information must not:

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

3. SUSPENSION AND TERMINATION

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

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

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



4. DOWNLOADING AND USE OF INFORMATION FROM OUR SITE

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

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

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

5. CHANGES TO THE POLICY

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

SECTION E. CBFL PRIVACY POLICY

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

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

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

1. INFORMATION COLLECTION AND PROCESSING

We may collect and process the following information about you:

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

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

2. INFORMATION USE

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

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

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

3. TRANSFER AND STORAGE OF PERSONAL INFORMATION

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

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

4. SECURITY

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

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

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

5. YOUR RIGHTS

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

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

6. CHANGES TO OUR PRIVACY POLICY

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

7. CONTACT

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



Harmonised Transparency Template

2022 Version

Belgium

BNP PARIBAS FORTIS

Reporting Date: 30/9/2022

Cut-off Date: 30/9/2022



Index

Worksheet A: HTT General

Worksheet B1: HTT Mortgage Assets

Worksheet C: HTT Harmonised Glossary

Covered Bond Label Disclaimer

Worksheet E: Optional ECB-ECAIs data

A. Harmonised Transparency Template - General Information

HTT 2022

Reporting in Domestic Currency

[Please insert currency]

CONTENT OF TAB A

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

Field Number	1. Basic Facts				
G.1.1.1	Country	Belgium			
G.1.1.2	Issuer Name	BNP Paribas Fortis SA/NV			
G.1.1.3	Link to Issuer's Website	https://www.bnpparibasfortis.com/investors/coveredbonds			
G.1.1.4	Cut-off date	30/09/2022			
OG.1.1.1	Optional information e.g. Contact names				
OG.1.1.2	Optional information e.g. Parent name				
OG.1.1.3					
OG.1.1.4					
OG.1.1.5					
OG.1.1.6					
OG.1.1.7					
OG.1.1.8					
2. Regulatory Summary					
G.2.1.1	UCITS Compliance (Y/N)	Y			
G.2.1.2	CRR Compliance (Y/N)	Y			
G.2.1.3	LCR status	LEVEL 1			
OG.2.1.1					
OG.2.1.2					
OG.2.1.3					
OG.2.1.4					
OG.2.1.5					
OG.2.1.6					
3. General Cover Pool / Covered Bond Information					
1. General Information		Nominal (mn)			
G.3.1.1	Total Cover Assets	15,268.2			
G.3.1.2	Outstanding Covered Bonds	11,500.0			
OG.3.1.1	Cover Pool Size (NPV) (mn)	0.0			
OG.3.1.2	Outstanding Covered Bonds (NPV) (mn)	0.0			
OG.3.1.3					
OG.3.1.4					
2. Over-collateralisation (OC)		Legal	Actual	Minimum Committed	Purpose
G.3.2.1	OC (%)	5.0%	32.8%	5.0%	ND1
OG.3.2.1	Optional information e.g. Asset Coverage Test (ACT)	0.0%	126.1%	0.0%	0.0%
OG.3.2.2	Optional information e.g. OC (NPV basis)	0.0%	0.0%	0.0%	0.0%
OG.3.2.3					
OG.3.2.4					
OG.3.2.5					
OG.3.2.6					
3. Cover Pool Composition		Nominal (mn)		% Cover Pool	
G.3.3.1	Mortgages	15,268.2		99.4%	
G.3.3.2	Public Sector	-			
G.3.3.3	Shipping	-			
G.3.3.4	Substitute Assets	91.5		0.6%	
G.3.3.5	Other	0.0		0.0%	
G.3.3.6	Total	15,359.7		100.0%	
OG.3.3.1	a/w [if relevant, please specify]			0.0%	
OG.3.3.2	a/w [if relevant, please specify]			0.0%	
OG.3.3.3	a/w [if relevant, please specify]			0.0%	
OG.3.3.4	a/w [if relevant, please specify]			0.0%	
OG.3.3.5	a/w [if relevant, please specify]			0.0%	
OG.3.3.6	a/w [if relevant, please specify]			0.0%	
4. Cover Pool Amortisation Profile		Contractual (mn)	Expected Upon Prepayments (mn)	% Total Contractual	% Total Expected Upon Prepayments
G.3.4.1	Weighted Average Life (in years)	7.7	ND1		
	Residual Life (mn)				
	By buckets:				
G.3.4.2	0-1 Y	320.9	ND1	2.10%	
G.3.4.3	1-2 Y	510.6	ND1	3.34%	
G.3.4.4	2-3 Y	654.8	ND1	4.29%	
G.3.4.5	3-4 Y	1,025.7	ND1	6.72%	
G.3.4.6	4-5 Y	943.7	ND1	6.18%	
G.3.4.7	5-10 Y	7,851.3	ND1	51.42%	
G.3.4.8	10+ Y	3,961.3	ND1	25.94%	
G.3.4.9	Total	15,268.2	0.0	100.00%	0.0%
OG.3.4.1	a/w 0-1 day			0.00%	
OG.3.4.2	a/w 0-0.5y			0.00%	
OG.3.4.3	a/w 0.5-1 y			0.00%	
OG.3.4.4	a/w 1-1.5y			0.00%	
OG.3.4.5	a/w 1.5-2 y			0.00%	
OG.3.4.6					
OG.3.4.7					
OG.3.4.8				0.00%	
OG.3.4.9				0.00%	
OG.3.4.10					
5. Maturity of Covered Bonds		Initial Maturity	Extended Maturity	% Total Initial Maturity	% Total Extended Maturity
G.3.5.1	Weighted Average Life (in years)	5.5	6.5		
	Maturity (mn)				
	By buckets:				
G.3.5.2	0-1 Y	0.0	0.0	0.0%	0.0%
G.3.5.3	1-2 Y	0.0	0.0	0.0%	0.0%
G.3.5.4	2-3 Y	0.0	0.0	0.0%	0.0%
G.3.5.5	3-4 Y	2,500.0	0.0	21.7%	0.0%
G.3.5.6	4-5 Y	2,500.0	2,500.0	21.7%	21.7%
G.3.5.7	5-10 Y	6,500.0	9,000.0	56.5%	78.3%
G.3.5.8	10+ Y	0.0	0.0	0.0%	0.0%
G.3.5.9	Total	11,500.0	11,500.0	100.0%	100.0%
OG.3.5.1	a/w 0-1 day			0.0%	0.0%
OG.3.5.2	a/w 0-0.5y			0.0%	0.0%
OG.3.5.3	a/w 0.5-1 y			0.0%	0.0%
OG.3.5.4	a/w 1-1.5y			0.0%	0.0%
OG.3.5.5	a/w 1.5-2 y			0.0%	0.0%
OG.3.5.6					
OG.3.5.7					
OG.3.5.8					
OG.3.5.9					
OG.3.5.10					

6. Cover Assets - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.6.1	EUR	15,268.2	0.0	100.0%	
G.3.6.2	USD	0.0	0.0	0.0%	
G.3.6.3	GBP	0.0	0.0	0.0%	
G.3.6.4	NOK	0.0	0.0	0.0%	
G.3.6.5	CHF	0.0	0.0	0.0%	
G.3.6.6	AUD	0.0	0.0	0.0%	
G.3.6.7	CAD	0.0	0.0	0.0%	
G.3.6.8	BRL	0.0	0.0	0.0%	
G.3.6.9	CZK	0.0	0.0	0.0%	
G.3.6.10	DKK	0.0	0.0	0.0%	
G.3.6.11	HKD	0.0	0.0	0.0%	
G.3.6.12	KRW	0.0	0.0	0.0%	
G.3.6.13	SEK	0.0	0.0	0.0%	
G.3.6.14	SGD	0.0	0.0	0.0%	
G.3.6.15	Other	0.0	0.0	0.0%	
G.3.6.16	Total	15,268.2	0.0	100.0%	0.0%
OG.3.6.1	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.2	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.3	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.4	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.5	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.6	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.7	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.8	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.6.9	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
7. Covered Bonds - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.7.1	EUR	11,500.0	0.0	100.0%	
G.3.7.2	USD	0.0	0.0	0.0%	
G.3.7.3	GBP	0.0	0.0	0.0%	
G.3.7.4	NOK	0.0	0.0	0.0%	
G.3.7.5	CHF	0.0	0.0	0.0%	
G.3.7.6	AUD	0.0	0.0	0.0%	
G.3.7.7	CAD	0.0	0.0	0.0%	
G.3.7.8	BRL	0.0	0.0	0.0%	
G.3.7.9	CZK	0.0	0.0	0.0%	
G.3.7.10	DKK	0.0	0.0	0.0%	
G.3.7.11	HKD	0.0	0.0	0.0%	
G.3.7.12	KRW	0.0	0.0	0.0%	
G.3.7.13	SEK	0.0	0.0	0.0%	
G.3.7.14	SGD	0.0	0.0	0.0%	
G.3.7.15	Other	0.0	0.0	0.0%	
G.3.7.16	Total	11,500.0	0.0	100.0%	0.0%
OG.3.7.1	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.2	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.3	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.4	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.5	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.6	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.7	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.8	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
OG.3.7.9	<i>o/w [if relevant, please specify]</i>	0.0	0.0		
8. Covered Bonds - Breakdown by interest rate		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.8.1	Fixed coupon	11,500.0	11,500.0	100.0%	
G.3.8.2	Floating coupon	0.0	0.0	0.0%	
G.3.8.3	Other	0.0	0.0	0.0%	
G.3.8.4	Total	11,500.0	11,500.0	100.0%	100.0%
OG.3.8.1					
OG.3.8.2					
OG.3.8.3					
OG.3.8.4					
OG.3.8.5					
9. Substitute Assets - Type		Nominal [before hedging] (mn)	% Substitute Assets		
G.3.9.1	Cash	0.0	0.0%		
G.3.9.2	Exposures to/guaranteed by Supranational, Sovereign, Agency (SSA)	91.5	100.0%		
G.3.9.3	Exposures to central banks	0.0	0.0%		
G.3.9.4	Exposures to credit institutions	0.0	0.0%		
G.3.9.5	Other	0.0	0.0%		
G.3.9.6	Total	91.5	100.0%		
OG.3.9.1	<i>o/w EU gvts or quasi gvts</i>		0.0%		
OG.3.9.2	<i>o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi gvts</i>		0.0%		
OG.3.9.3	<i>o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi gvts</i>		0.0%		
OG.3.9.4	<i>o/w EU central banks</i>		0.0%		
OG.3.9.5	<i>o/w third-party countries Credit Quality Step 1 (CQS1) central banks</i>		0.0%		
OG.3.9.6	<i>o/w third-party countries Credit Quality Step 2 (CQS2) central banks</i>		0.0%		
OG.3.9.7	<i>o/w CQS1 credit institutions</i>		0.0%		
OG.3.9.8	<i>o/w CQS2 credit institutions</i>		0.0%		
OG.3.9.9					
OG.3.9.10					
OG.3.9.11					
OG.3.9.12					
10. Substitute Assets - Country		Nominal (mn)	% Substitute Assets		
G.3.10.1	Domestic (Country of Issuer)	91.5	100.0%		
G.3.10.2	Eurozone	0.0	0.0%		
G.3.10.3	Rest of European Union (EU)	0.0	0.0%		
G.3.10.4	European Economic Area (not member of EU)	0.0	0.0%		
G.3.10.5	Switzerland	0.0	0.0%		
G.3.10.6	Australia	0.0	0.0%		
G.3.10.7	Brazil	0.0	0.0%		
G.3.10.8	Canada	0.0	0.0%		
G.3.10.9	Japan	0.0	0.0%		
G.3.10.10	Korea	0.0	0.0%		
G.3.10.11	New Zealand	0.0	0.0%		
G.3.10.12	Singapore	0.0	0.0%		
G.3.10.13	US	0.0	0.0%		
G.3.10.14	Other	0.0	0.0%		
G.3.10.15	Total EU	91.5	100.0%		
G.3.10.16	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.1	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.2	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.3	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.4	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.5	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.6	<i>o/w [if relevant, please specify]</i>		0.0%		
OG.3.10.7	<i>o/w [if relevant, please specify]</i>		0.0%		

11. Liquid Assets		Nominal (mn)	% Cover Pool	% Covered Bonds
G.3.11.1	Substitute and other marketable assets	91.5	0.60%	0.80%
G.3.11.2	Central bank eligible assets	0.0	0.00%	0.00%
G.3.11.3	Other	0.0	0.00%	0.00%
G.3.11.4	Total	91.5	0.60%	0.80%
OG.3.11.1	<i>o/w [if relevant, please specify]</i>			
OG.3.11.2	<i>o/w [if relevant, please specify]</i>			
OG.3.11.3	<i>o/w [if relevant, please specify]</i>			
OG.3.11.4	<i>o/w [if relevant, please specify]</i>			
OG.3.11.5	<i>o/w [if relevant, please specify]</i>			
OG.3.11.6	<i>o/w [if relevant, please specify]</i>			
OG.3.11.7	<i>o/w [if relevant, please specify]</i>			

12. Bond List

G.3.12.1	Bond list	https://www.coveredbondlabel.com/issue/r/131/
----------	-----------	---

13. Derivatives & Swaps

G.3.13.1	Derivatives in the register / cover pool [notional] (mn)	0.0
G.3.13.2	Type of interest rate swaps (intra-group, external or both)	0.0
G.3.13.3	Type of currency rate swaps (intra-group, external or both)	0.0
OG.3.13.1	NPV of Derivatives in the cover pool (mn)	
OG.3.13.2	Derivatives outside the cover pool [notional] (mn)	
OG.3.13.3	NPV of Derivatives outside the cover pool (mn)	
OG.3.13.4		
OG.3.13.5		

14. Sustainable or other special purpose strategy - optional

G.3.14.1	Cover pool involved in a sustainable/special purpose strategy? (Y/N)	N
G.3.14.2	If yes to G.3.14.1 is there a commitment (1) or are already sustainable components present (2)?	
G.3.14.3	specific criteria	
G.3.14.4	link to the committed objective criteria	
OG.3.14.1		
OG.3.14.2		
OG.3.14.3		
OG.3.14.4		
OG.3.14.5		
OG.3.14.6		
OG.3.14.7		
OG.3.14.8		
OG.3.14.9		
OG.3.14.10		
OG.3.14.11		
OG.3.14.12		
OG.3.14.13		
OG.3.14.14		
OG.3.14.15		
OG.3.14.16		
OG.3.14.17		
OG.3.14.18		
OG.3.14.19		
OG.3.14.20		
OG.3.14.21		
OG.3.14.22		
OG.3.14.23		
OG.3.14.24		
OG.3.14.25		
OG.3.14.26		
OG.3.14.27		
OG.3.14.28		
OG.3.14.29		
OG.3.14.30		
OG.3.14.31		
OG.3.14.32		
OG.3.14.33		
OG.3.14.34		
OG.3.14.35		
OG.3.14.36		
OG.3.14.37		
OG.3.14.38		
OG.3.14.39		
OG.3.14.40		
OG.3.14.41		

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

Row Row

The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.

G.4.1.1	(i) Value of the cover pool outstanding covered bonds:	38	
G.4.1.2	(i) Value of covered bonds:	39	
G.4.1.3	(ii) Geographical distribution:	43 for Mortgage Assets	48 for Public Sector Assets
G.4.1.4	(ii) Type of cover assets:	52	
G.4.1.5	(ii) Loan size:	166 for Residential Mortgage Assets	267 for Commercial Mortgage Assets
G.4.1.6	(ii) Interest rate risk - cover pool:	130 for Mortgage Assets	228 for Public Sector Assets
G.4.1.7	(ii) Currency risk - cover pool:	111	
G.4.1.8	(ii) Interest rate risk - covered bond:	163	
G.4.1.9	(ii) Currency risk - covered bond:	137	
G.4.1.10	(Please refer to "Tab D. HTT Harmonised Glossary" for hedging strategy)	17 for Harmonised Glossary	
G.4.1.11	(iii) Maturity structure of cover assets:	65	
G.4.1.12	(iii) Maturity structure of covered bonds:	88	
G.4.1.13	(iv) Percentage of loans more than ninety days past due:	160 for Mortgage Assets	166 for Public Sector Assets
OG.4.1.1			
OG.4.1.2			
OG.4.1.3			
OG.4.1.4			
OG.4.1.5			
OG.4.1.6			
OG.4.1.7			
OG.4.1.8			
OG.4.1.9			
OG.4.1.10			

5. References to Capital Requirements Regulation (CRR) 129(1)

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

6. Other relevant information

1. Optional information e.g. Rating triggers

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

B1. Harmonised Transparency Template - Mortgage Assets

HTT 2022

Reporting in Domestic Currency [Please insert currency]

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

Field Number	7. Mortgage Assets	Nominal (mn)	% Total Mortgages	
1. Property Type Information				
M.7.1.1	Residential	15,268.2		100.0%
M.7.1.2	Commercial	0.0		0.0%
M.7.1.3	Other	0.0		0.0%
M.7.1.4	Total	15,268.2		100.0%
OM.7.1.1	<i>a/w Housing Cooperatives / Multi-family assets</i>			0.0%
OM.7.1.2	<i>a/w Forest & Agriculture</i>			0.0%
OM.7.1.3	<i>a/w [If relevant, please specify]</i>			0.0%
OM.7.1.4	<i>a/w [If relevant, please specify]</i>			0.0%
OM.7.1.5	<i>a/w [If relevant, please specify]</i>			0.0%
OM.7.1.6	<i>a/w [If relevant, please specify]</i>			0.0%
OM.7.1.7	<i>a/w [If relevant, please specify]</i>			0.0%
OM.7.1.8	<i>a/w [If relevant, please specify]</i>			0.0%
OM.7.1.9	<i>a/w [If relevant, please specify]</i>			0.0%
OM.7.1.10	<i>a/w [If relevant, please specify]</i>			0.0%
OM.7.1.11	<i>a/w [If relevant, please specify]</i>			0.0%
2. General Information				
M.7.2.1	Number of mortgage loans	227,615.0	0	227,615.00
OM.7.2.1	Number of borrowers	106,326.0	0	106,326.00
OM.7.2.2	Optional information eg, Number of guarantors	0.0	0.0	0.00
OM.7.2.3				
OM.7.2.4				
OM.7.2.5				
OM.7.2.6				
3. Concentration Risks				
M.7.3.1	10 largest exposures	0.44%	0.00%	0.44%
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				
M.7.4.1	European Union	100.00%	0.00%	0.0%
M.7.4.2	Austria			
M.7.4.3	Belgium	100.00%	0.00%	100.00%
M.7.4.4	Bulgaria			
M.7.4.5	Croatia			
M.7.4.6	Cyprus			
M.7.4.7	Czechia			
M.7.4.8	Denmark			
M.7.4.9	Estonia			
M.7.4.10	Finland			
M.7.4.11	France			
M.7.4.12	Germany			
M.7.4.13	Greece			
M.7.4.14	Netherlands			
M.7.4.15	Hungary			
M.7.4.16	Ireland			
M.7.4.17	Italy			
M.7.4.18	Latvia			
M.7.4.19	Lithuania			
M.7.4.20	Luxembourg			
M.7.4.21	Malta			
M.7.4.22	Poland			
M.7.4.23	Portugal			
M.7.4.24	Romania			
M.7.4.25	Slovakia			
M.7.4.26	Slovenia			
M.7.4.27	Spain			
M.7.4.28	Sweden			
M.7.4.29	European Economic Area (not member of EU)	0.00%	0.00%	0.00%
M.7.4.30	Iceland			
M.7.4.31	Liechtenstein			
M.7.4.32	Norway			
M.7.4.33	Other	0.00%	0.00%	0.00%
M.7.4.34	Switzerland			
M.7.4.35	United Kingdom			
M.7.4.36	Australia			
M.7.4.37	Brazil			
M.7.4.38	Canada			
M.7.4.39	Japan			
M.7.4.40	Korea			
M.7.4.41	New Zealand			
M.7.4.42	Singapore			
M.7.4.43	US			
M.7.4.44	Other			
OM.7.4.1	<i>a/w [If relevant, please specify]</i>			
OM.7.4.2	<i>a/w [If relevant, please specify]</i>			
OM.7.4.3	<i>a/w [If relevant, please specify]</i>			
OM.7.4.4	<i>a/w [If relevant, please specify]</i>			
OM.7.4.5	<i>a/w [If relevant, please specify]</i>			
OM.7.4.6	<i>a/w [If relevant, please specify]</i>			
OM.7.4.7	<i>a/w [If relevant, please specify]</i>			
OM.7.4.8	<i>a/w [If relevant, please specify]</i>			
OM.7.4.9	<i>a/w [If relevant, please specify]</i>			
OM.7.4.10	<i>a/w [If relevant, please specify]</i>			
5. Breakdown by regions of main country of origin				
M.7.5.1	Antwerpen	15.85%	0.00%	15.9%
M.7.5.2	Vlaams-Brabant	14.56%	0.00%	14.6%
M.7.5.3	Oost-Vlaanderen	15.42%	0.00%	15.4%
M.7.5.4	Brussels	8.40%	0.00%	8.4%
M.7.5.5	West-Vlaanderen	10.89%	0.00%	10.9%
M.7.5.6	Limburg	8.06%	0.00%	8.1%
M.7.5.7	Liege	7.37%	0.00%	7.4%
M.7.5.8	Hainaut	6.93%	0.00%	6.9%
M.7.5.9	Brabant Wallon	5.20%	0.00%	5.2%
M.7.5.10	Namur	4.28%	0.00%	4.3%
M.7.5.11	Luxembourg	2.79%	0.00%	2.8%
M.7.5.12	Other	0.26%	0.00%	0.3%

6. Breakdown by Interest Rate		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.6.1	Fixed rate	83.96%	0.00%	84.0%	
M.7.6.2	Floating rate	0.00%	0.00%	0.0%	
M.7.6.3	Other	16.04%	0.00%	16.0%	
OM.7.6.1					
OM.7.6.2					
OM.7.6.3					
OM.7.6.4					
OM.7.6.5					
OM.7.6.6					
7. Breakdown by Repayment Type		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.7.1	Bullet / interest only	4.73%	0.00%	4.7%	
M.7.7.2	Amortising	95.27%	0.00%	95.3%	
M.7.7.3	Other	0.00%	0.00%	0.0%	
OM.7.7.1					
OM.7.7.2					
OM.7.7.3					
OM.7.7.4					
OM.7.7.5					
OM.7.7.6					
8. Loan Seasoning		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.8.1	Up to 12months	4.12%	0.00%	4.1%	
M.7.8.2	≥ 12 - ≤ 24 months	11.29%	0.00%	11.3%	
M.7.8.3	≥ 24 - ≤ 36 months	27.87%	0.00%	27.9%	
M.7.8.4	≥ 36 - ≤ 60 months	16.80%	0.00%	16.8%	
M.7.8.5	≥ 60 months	39.92%	0.00%	39.9%	
OM.7.8.1					
OM.7.8.2					
OM.7.8.3					
OM.7.8.4					
9. Non-Performing Loans (NPLs)		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.9.1	% NPLs	0.05%	0.0%	0.05%	
OM.7.9.1					
OM.7.9.2					
OM.7.9.3					
OM.7.9.4					
7.A Residential Cover Pool					
10. Loan Size Information					
	Nominal	Number of Loans	% Residential Loans	% No. of Loans	
M.7A.10.1	Average loan size (000s)	67.1			
	By buckets (mn):				
M.7A.10.2	<=100K	7,189.3	179,381.0	47.1%	78.8%
M.7A.10.3	>100K and <=200K	5,314.3	38,939.0	34.8%	17.1%
M.7A.10.4	>200K and <=300K	1,603.1	6,707.0	10.5%	2.9%
M.7A.10.5	>300K and <=400K	538.6	1,574.0	3.5%	0.7%
M.7A.10.6	>400K	622.8	1,014.0	4.1%	0.4%
M.7A.10.7	TBC at a country level				
M.7A.10.8	TBC at a country level				
M.7A.10.9	TBC at a country level				
M.7A.10.10	TBC at a country level				
M.7A.10.11	TBC at a country level				
M.7A.10.12	TBC at a country level				
M.7A.10.13	TBC at a country level				
M.7A.10.14	TBC at a country level				
M.7A.10.15	TBC at a country level				
M.7A.10.16	TBC at a country level				
M.7A.10.17	TBC at a country level				
M.7A.10.18	TBC at a country level				
M.7A.10.19	TBC at a country level				
M.7A.10.20	TBC at a country level				
M.7A.10.21	TBC at a country level				
M.7A.10.22	TBC at a country level				
M.7A.10.23	TBC at a country level				
M.7A.10.24	TBC at a country level				
M.7A.10.25	TBC at a country level				
M.7A.10.26	Total	15,268.2	227,615	100.0%	100.0%
11. Loan to Value (LTV) Information - UNINDEXED					
	Nominal	Number of Loans	% Residential Loans	% No. of Loans	
M.7A.11.1	Weighted Average LTV (%)	59.5%			
	By LTV buckets (mn):				
M.7A.11.2	>0 - <=40 %	4,237.2	96,521.0	27.8%	42.4%
M.7A.11.3	>40 - <=50 %	1,627.3	25,859.0	10.7%	11.4%
M.7A.11.4	>50 - <=60 %	1,845.1	26,113.0	12.1%	11.5%
M.7A.11.5	>60 - <=70 %	2,012.9	25,300.0	13.2%	11.1%
M.7A.11.6	>70 - <=80 %	2,215.3	24,440.0	14.5%	10.7%
M.7A.11.7	>80 - <=90 %	2,053.3	18,874.0	13.4%	8.3%
M.7A.11.8	>90 - <=100 %	805.0	6,211.0	5.3%	2.7%
M.7A.11.9	>100%	472.1	4,297.0	3.1%	1.9%
M.7A.11.10	Total	15,268.2	227,615	100.0%	100.0%
OM.7A.11.1	o/w >100 - <=110 %			0.0%	0.0%
OM.7A.11.2	o/w >110 - <=120 %			0.0%	0.0%
OM.7A.11.3	o/w >120 - <=130 %			0.0%	0.0%
OM.7A.11.4	o/w >130 - <=140 %			0.0%	0.0%
OM.7A.11.5	o/w >140 - <=150 %			0.0%	0.0%
OM.7A.11.6	o/w >150 %			0.0%	0.0%
OM.7A.11.7					
OM.7A.11.8					
OM.7A.11.9					
12. Loan to Value (LTV) Information - INDEXED					
	Nominal	Number of Loans	% Residential Loans	% No. of Loans	
M.7A.12.1	Weighted Average LTV (%)	54.1%			
	By LTV buckets (mn):				
M.7A.12.2	>0 - <=40 %	5,104.3	112,791.0	33.4%	49.6%
M.7A.12.3	>40 - <=50 %	1,726.0	25,003.0	11.3%	11.0%
M.7A.12.4	>50 - <=60 %	1,852.1	23,915.0	12.1%	10.5%
M.7A.12.5	>60 - <=70 %	1,905.4	22,033.0	12.5%	9.7%
M.7A.12.6	>70 - <=80 %	1,860.7	19,249.0	12.2%	8.5%
M.7A.12.7	>80 - <=90 %	1,631.6	13,900.0	10.7%	6.1%
M.7A.12.8	>90 - <=100 %	716.3	5,204.0	4.7%	2.3%
M.7A.12.9	>100%	471.8	5,520.0	3.1%	2.4%
M.7A.12.10	Total	15,268.2	227,615	100.0%	100.0%
OM.7A.12.1	o/w >100 - <=110 %			0.0%	0.0%
OM.7A.12.2	o/w >110 - <=120 %			0.0%	0.0%
OM.7A.12.3	o/w >120 - <=130 %			0.0%	0.0%
OM.7A.12.4	o/w >130 - <=140 %			0.0%	0.0%
OM.7A.12.5	o/w >140 - <=150 %			0.0%	0.0%
OM.7A.12.6	o/w >150 %			0.0%	0.0%
OM.7A.12.7					
OM.7A.12.8					
OM.7A.12.9					

13. Breakdown by type		% Residential Loans			
M.7A.13.1	Owner occupied	0.0%			
M.7A.13.2	Second home/Holiday houses	0.0%			
M.7A.13.3	Buy-to-let/Non-owner occupied	0.0%			
M.7A.13.4	Subsidised housing	0.0%			
M.7A.13.5	Agricultural	0.0%			
M.7A.13.6	Other	100.0%			
OM.7A.13.1	<i>o/w Private rental</i>				
OM.7A.13.2	<i>o/w Multi-family housing</i>				
OM.7A.13.3	<i>o/w Buildings under construction</i>				
OM.7A.13.4	<i>o/w Buildings land</i>				
OM.7A.13.5	<i>o/w [If relevant, please specify]</i>				
OM.7A.13.6	<i>o/w [If relevant, please specify]</i>				
OM.7A.13.7	<i>o/w [If relevant, please specify]</i>				
OM.7A.13.8	<i>o/w [If relevant, please specify]</i>				
OM.7A.13.9	<i>o/w [If relevant, please specify]</i>				
OM.7A.13.10	<i>o/w [If relevant, please specify]</i>				
14. Loan by Ranking		% Residential Loans			
M.7A.14.1	1st lien / No prior ranks	100.0%			
M.7A.14.2	Guaranteed	0.0%			
M.7A.14.3	Other	0.0%			
OM.7A.14.1					
OM.7A.14.2					
OM.7A.14.3					
OM.7A.14.4					
OM.7A.14.5					
OM.7A.14.6					
15. EPC Information of the financed RRE - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.15.1	TBC at a country level				
M.7A.15.2	TBC at a country level				
M.7A.15.3	TBC at a country level				
M.7A.15.4	TBC at a country level				
M.7A.15.5	TBC at a country level				
M.7A.15.6	TBC at a country level				
M.7A.15.7	TBC at a country level				
M.7A.15.8	TBC at a country level				
M.7A.15.9	TBC at a country level				
M.7A.15.10	TBC at a country level				
M.7A.15.11	TBC at a country level				
M.7A.15.12	TBC at a country level				
M.7A.15.13	TBC at a country level				
M.7A.15.14	TBC at a country level				
M.7A.15.15	TBC at a country level				
M.7A.15.16	TBC at a country level				
M.7A.15.17	TBC at a country level				
M.7A.15.18	no data				
M.7A.15.19	Total	0.0	0	0.0%	0.0%
OM.7A.15.1					
OM.7A.15.2					
OM.7A.15.3					
16. Average energy use intensity (kWh/m2 per year) - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.16.1	TBC at a country level				
M.7A.16.2	TBC at a country level				
M.7A.16.3	TBC at a country level				
M.7A.16.4	TBC at a country level				
M.7A.16.5	TBC at a country level				
M.7A.16.6	TBC at a country level				
M.7A.16.7	TBC at a country level				
M.7A.16.8	TBC at a country level				
M.7A.16.9	TBC at a country level				
M.7A.16.10	TBC at a country level				
M.7A.16.11	TBC at a country level				
M.7A.16.12	TBC at a country level				
M.7A.16.13	TBC at a country level				
M.7A.16.14	TBC at a country level				
M.7A.16.15	TBC at a country level				
M.7A.16.16	TBC at a country level				
M.7A.16.17	TBC at a country level				
M.7A.16.18	no data				
M.7A.16.19	Total	0.0	0	0.0%	0.0%
OM.7A.16.1					
OM.7A.16.2					
OM.7A.16.3					
17. Property Age Structure - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.17.1	older than 1919				
M.7A.17.2	1919 - 1945				
M.7A.17.3	1946 - 1960				
M.7A.17.4	1961 - 1970				
M.7A.17.5	1971 - 1980				
M.7A.17.6	1981 - 1990				
M.7A.17.7	1991 - 2000				
M.7A.17.8	2001 - 2005				
M.7A.17.9	2006 and later				
M.7A.17.10	no data				
M.7A.17.11	Total	0.0	0	0.0%	0.0%
OM.7A.17.1					
18. Dwelling type - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.18.1	House, detached or semi-detached				
M.7A.18.2	Flat or Apartment				
M.7A.18.3	Bungalow				
M.7A.18.4	Terraced House				
M.7A.18.5	Multifamily House				
M.7A.18.6	Land Only				
M.7A.18.7	other				
M.7A.18.8	Total	0.0	0	0.0%	0.0%
OM.7A.18.1					
19. New Residential Property - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.19.1	New Property				
M.7A.19.2	Existing property				
M.7A.19.3	other				
M.7A.19.4	no data				
M.7A.19.5	Total	0.0	0	0.0%	0.0%
M.7A.19.6					

20. CO2 emission (kg of CO2 per year) - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.20.1	TBC at a country level				
M.7A.20.2	TBC at a country level				
M.7A.20.3	TBC at a country level				
M.7A.20.4	TBC at a country level				
M.7A.20.5	TBC at a country level				
M.7A.20.6	TBC at a country level				
M.7A.20.7	TBC at a country level				
M.7A.20.8	TBC at a country level				
M.7A.20.9	TBC at a country level				
M.7A.20.10	TBC at a country level				
M.7A.20.11	TBC at a country level				
M.7A.20.12	TBC at a country level				
M.7A.20.13	TBC at a country level				
M.7A.20.14	TBC at a country level				
M.7A.20.15	TBC at a country level				
M.7A.20.16	TBC at a country level				
M.7A.20.17	TBC at a country level				
M.7A.20.18	no data				
M.7A.20.19	Total	0.0	0		
M.7A.20.20					
M.7A.20.21					
M.7A.20.22					
M.7A.20.23					
M.7A.20.24					
M.7A.20.25					
M.7A.20.26					
M.7A.20.27					
M.7A.20.28					
M.7A.20.29					
M.7A.20.30					
M.7A.20.31					
M.7A.20.32					
M.7A.20.33					
M.7A.20.34					
M.7A.20.35					
M.7A.20.36					
M.7A.20.37					
M.7A.20.38					
M.7A.20.39					
M.7A.20.40					
M.7A.20.41					
M.7A.20.42					
M.7A.20.43					
M.7A.20.44					
M.7A.20.45					
M.7A.20.46					
M.7A.20.47					
M.7A.20.48					

7B Commercial Cover Pool					
21. Loan Size Information		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.21.1	Average loan size (000s)	[For completion]			
By buckets (mn):					
M.7B.21.2	TBC at a country level	[For completion]	[For completion]		
M.7B.21.3	TBC at a country level	[For completion]	[For completion]		
M.7B.21.4	TBC at a country level	[For completion]	[For completion]		
M.7B.21.5	TBC at a country level	[For completion]	[For completion]		
M.7B.21.6	TBC at a country level	[For completion]	[For completion]		
M.7B.21.7	TBC at a country level	[For completion]	[For completion]		
M.7B.21.8	TBC at a country level	[For completion]	[For completion]		
M.7B.21.9	TBC at a country level	[For completion]	[For completion]		
M.7B.21.10	TBC at a country level	[For completion]	[For completion]		
M.7B.21.11	TBC at a country level	[For completion]	[For completion]		
M.7B.21.12	TBC at a country level	[For completion]	[For completion]		
M.7B.21.13	TBC at a country level	[For completion]	[For completion]		
M.7B.21.14	TBC at a country level	[For completion]	[For completion]		
M.7B.21.15	TBC at a country level	[For completion]	[For completion]		
M.7B.21.16	TBC at a country level	[For completion]	[For completion]		
M.7B.21.17	TBC at a country level	[For completion]	[For completion]		
M.7B.21.18	TBC at a country level	[For completion]	[For completion]		
M.7B.21.19	TBC at a country level	[For completion]	[For completion]		
M.7B.21.20	TBC at a country level	[For completion]	[For completion]		
M.7B.21.21	TBC at a country level	[For completion]	[For completion]		
M.7B.21.22	TBC at a country level	[For completion]	[For completion]		
M.7B.21.23	TBC at a country level	[For completion]	[For completion]		
M.7B.21.24	TBC at a country level	[For completion]	[For completion]		
M.7B.21.25	TBC at a country level	[For completion]	[For completion]		
M.7B.21.26	Total	0.0	0	0.0%	0.0%
22. Loan to Value (LTV) Information - UNINDEXED		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.22.1	Weighted Average LTV (%)	[For completion]			
By LTV buckets (mn):					
M.7B.22.2	>0 - <=40 %	[For completion]	[For completion]		
M.7B.22.3	>40 - <=50 %	[For completion]	[For completion]		
M.7B.22.4	>50 - <=60 %	[For completion]	[For completion]		
M.7B.22.5	>60 - <=70 %	[For completion]	[For completion]		
M.7B.22.6	>70 - <=80 %	[For completion]	[For completion]		
M.7B.22.7	>80 - <=90 %	[For completion]	[For completion]		
M.7B.22.8	>90 - <=100 %	[For completion]	[For completion]		
M.7B.22.9	>100%	[For completion]	[For completion]		
M.7B.22.10	Total	0.0	0	0.0%	0.0%
OM.7B.22.1	a/w >100 - <=110 %				
OM.7B.22.2	a/w >110 - <=120 %				
OM.7B.22.3	a/w >120 - <=130 %				
OM.7B.22.4	a/w >130 - <=140 %				
OM.7B.22.5	a/w >140 - <=150 %				
OM.7B.22.6	a/w >150 %				
OM.7B.22.7					
OM.7B.22.8					
OM.7B.22.9					

23. Loan to Value (LTV) Information - INDEXED		Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.23.1	Weighted Average LTV (%)	[Mark as ND1 if not relevant]			
	By LTV buckets (mn):				
M.7B.23.2	>0 - <=40 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.3	>40 - <=50 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.4	>50 - <=60 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.5	>60 - <=70 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.6	>70 - <=80 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.7	>80 - <=90 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.8	>90 - <=100 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.9	>100 %	[Mark as ND1 if not relevant]	[Mark as ND1 if not relevant]		
M.7B.23.10	Total	0.0	0	0.0%	0.0%
OM.7B.23.1	a/w >100 - <=110 %				
OM.7B.23.2	a/w >110 - <=120 %				
OM.7B.23.3	a/w >120 - <=130 %				
OM.7B.23.4	a/w >130 - <=140 %				
OM.7B.23.5	a/w >140 - <=150 %				
OM.7B.23.6	a/w >150 %				
OM.7B.23.7					
OM.7B.23.8					
OM.7B.23.9					
24. Breakdown by Type		% Commercial loans			
M.7B.24.1	Retail	[For completion]			
M.7B.24.2	Office	[For completion]			
M.7B.24.3	Hotel/Tourism	[For completion]			
M.7B.24.4	Shopping malls	[For completion]			
M.7B.24.5	Industry	[For completion]			
M.7B.24.6	Agriculture	[For completion]			
M.7B.24.7	Other commercially used	[For completion]			
M.7B.24.8	Hospital	[For completion]			
M.7B.24.9	School	[For completion]			
M.7B.24.10	other RE with a social relevant purpose	[For completion]			
M.7B.24.11	Land	[For completion]			
M.7B.24.12	Property developers / Building under construction	[For completion]			
M.7B.24.13	Other	[For completion]			
OM.7B.24.1	a/w Cultural purposes				
OM.7B.24.2	a/w [If relevant, please specify]				
OM.7B.24.3	a/w [If relevant, please specify]				
OM.7B.24.4	a/w [If relevant, please specify]				
OM.7B.24.5	a/w [If relevant, please specify]				
OM.7B.24.6	a/w [If relevant, please specify]				
OM.7B.24.7	a/w [If relevant, please specify]				
OM.7B.24.8	a/w [If relevant, please specify]				
OM.7B.24.9	a/w [If relevant, please specify]				
OM.7B.24.10	a/w [If relevant, please specify]				
OM.7B.24.11	a/w [If relevant, please specify]				
OM.7B.24.12	a/w [If relevant, please specify]				
OM.7B.24.13	a/w [If relevant, please specify]				
OM.7B.24.14	a/w [If relevant, please specify]				
25. EPC Information of the financed CRE - optional		Nominal (mn)	Number of CRE	% Commercial Loans	% No. of CRE
M.7B.25.1	TBC at a country level	[For completion]	[For completion]		
M.7B.25.2	TBC at a country level	[For completion]	[For completion]		
M.7B.25.3	TBC at a country level	[For completion]	[For completion]		
M.7B.25.4	TBC at a country level	[For completion]	[For completion]		
M.7B.25.5	TBC at a country level	[For completion]	[For completion]		
M.7B.25.6	TBC at a country level	[For completion]	[For completion]		
M.7B.25.7	TBC at a country level	[For completion]	[For completion]		
M.7B.25.8	TBC at a country level	[For completion]	[For completion]		
M.7B.25.9	TBC at a country level	[For completion]	[For completion]		
M.7B.25.10	TBC at a country level	[For completion]	[For completion]		
M.7B.25.11	TBC at a country level	[For completion]	[For completion]		
M.7B.25.12	TBC at a country level	[For completion]	[For completion]		
M.7B.25.13	TBC at a country level	[For completion]	[For completion]		
M.7B.25.14	TBC at a country level	[For completion]	[For completion]		
M.7B.25.15	TBC at a country level	[For completion]	[For completion]		
M.7B.25.16	TBC at a country level	[For completion]	[For completion]		
M.7B.25.17	TBC at a country level	[For completion]	[For completion]		
M.7B.25.18	no data	[For completion]	[For completion]		
M.7B.25.19	Total	0.0	0	0.0%	0.0%
OM.7B.25.1					
OM.7B.25.2					
OM.7B.25.3					
26. Average energy use intensity (kWh/m2 per year) - optional		Nominal (mn)	Number of CRE	% Commercial Loans	% No. of CRE
M.7B.26.1	TBC at a country level	[For completion]	[For completion]		
M.7B.26.2	TBC at a country level	[For completion]	[For completion]		
M.7B.26.3	TBC at a country level	[For completion]	[For completion]		
M.7B.26.4	TBC at a country level	[For completion]	[For completion]		
M.7B.26.5	TBC at a country level	[For completion]	[For completion]		
M.7B.26.6	TBC at a country level	[For completion]	[For completion]		
M.7B.26.7	TBC at a country level	[For completion]	[For completion]		
M.7B.26.8	TBC at a country level	[For completion]	[For completion]		
M.7B.26.9	TBC at a country level	[For completion]	[For completion]		
M.7B.26.10	TBC at a country level	[For completion]	[For completion]		
M.7B.26.11	TBC at a country level	[For completion]	[For completion]		
M.7B.26.12	TBC at a country level	[For completion]	[For completion]		
M.7B.26.13	TBC at a country level	[For completion]	[For completion]		
M.7B.26.14	TBC at a country level	[For completion]	[For completion]		
M.7B.26.15	TBC at a country level	[For completion]	[For completion]		
M.7B.26.16	TBC at a country level	[For completion]	[For completion]		
M.7B.26.17	TBC at a country level	[For completion]	[For completion]		
M.7B.26.18	no data	[For completion]	[For completion]		
M.7B.26.19	Total	0.0	0	0.0%	0.0%
OM.7B.26.1					
OM.7B.26.2					
OM.7B.26.3					
27. CRE Age Structure - optional		Nominal (mn)	Number of CRE	% Commercial Loans	% No. of CRE
M.7B.27.1	older than 1919	[For completion]	[For completion]		
M.7B.27.2	1919 - 1945	[For completion]	[For completion]		
M.7B.27.3	1946 - 1960	[For completion]	[For completion]		
M.7B.27.4	1961 - 1970	[For completion]	[For completion]		
M.7B.27.5	1971 - 1980	[For completion]	[For completion]		
M.7B.27.6	1981 - 1990	[For completion]	[For completion]		
M.7B.27.7	1991 - 2000	[For completion]	[For completion]		
M.7B.27.8	2001 - 2005	[For completion]	[For completion]		
M.7B.27.9	2006 and later	[For completion]	[For completion]		
M.7B.27.10	no data	[For completion]	[For completion]		
M.7B.27.11	Total	0.0	0	0.0%	0.0%
OM.7B.27.1					
28. New Commercial Property - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of CRE
M.7B.28.1	New Property	[For completion]	[For completion]		
M.7B.28.2	Existing Property	[For completion]	[For completion]		
M.7B.28.3	other	[For completion]	[For completion]		
M.7B.28.4	no data	[For completion]	[For completion]		
M.7B.28.5	Total	0.0	0	0.0%	0.0%

29. CO2 emission (kg of CO2 per year) - optional		Nominal (mn)	Number of CRE	% Residential Loans	% No. of CRE
M.7B.29.1	TBC at a country level	[For completion]	[For completion]		
M.7B.29.2	TBC at a country level	[For completion]	[For completion]		
M.7B.29.3	TBC at a country level	[For completion]	[For completion]		
M.7B.29.4	TBC at a country level	[For completion]	[For completion]		
M.7B.29.5	TBC at a country level	[For completion]	[For completion]		
M.7B.29.6	TBC at a country level	[For completion]	[For completion]		
M.7B.29.7	TBC at a country level	[For completion]	[For completion]		
M.7B.29.8	TBC at a country level	[For completion]	[For completion]		
M.7B.29.9	TBC at a country level	[For completion]	[For completion]		
M.7B.29.10	TBC at a country level	[For completion]	[For completion]		
M.7B.29.11	TBC at a country level	[For completion]	[For completion]		
M.7B.29.12	TBC at a country level	[For completion]	[For completion]		
M.7B.29.13	TBC at a country level	[For completion]	[For completion]		
M.7B.29.14	TBC at a country level	[For completion]	[For completion]		
M.7B.29.15	TBC at a country level	[For completion]	[For completion]		
M.7B.29.16	TBC at a country level	[For completion]	[For completion]		
M.7B.29.17	TBC at a country level	[For completion]	[For completion]		
M.7B.29.18	no data	[For completion]	[For completion]		
M.7B.29.19	Total	0.0	0		

C. Harmonised Transparency Template - Glossary

HTT 2022

The definitions below reflect the national specificities

Field Number	1. Glossary - Standard Harmonised Items	Definition
HG.1.1	OC Calculation: Actual	The Actual OC is the ratio between G.3.1.1 and G.3.1.2
HG.1.2	OC Calculation: Legal minimum	The legal minimum OC is 5%. However, this is not on a straight nominal basis, but takes into account a/o 80% of the property value. The calculation of the basis for the legal OC can be found in the Belgian Royal Decree on covered bonds (art.6).
HG.1.3	OC Calculation: Committed	BNP Paribas Fortis commits to the legally required OC
HG.1.4	Interest Rate Types	Cover Assets: fixed until maturity and fixed with a periodic reset. Covered Bonds: fixed
HG.1.5	Residual Life Buckets of Cover assets [i.e. how is the contractual and/or expected residual life defined? What assumptions eg, in terms of prepayments? etc.]	For the buckets concerning "Residual Life" (G.3.4), we take into account all monthly principal payments, comparable to tabs D.9 and D.10. This is consistent with the G.3.4 title "Cover Pool Amortisation Profile". Hence, we do not use maturity buckets for Cover Assets. Further, no prepayments are taken into account.
HG.1.6	Maturity Buckets of Covered Bonds [i.e. how is the contractual and/or expected maturity defined? What maturity structure (hard bullet, soft bullet, conditional pass through)? Under what conditions/circumstances? Etc.]	At the moment, only soft bullet has been issued. We only take into account the Maturity Date, not the Extended Maturity Date
HG.1.7	LTVs: Definition	As Belgium has general mortgages, we calculate LTV as the total borrower outstanding over the total borrower property value, resp. not indexed (M.7A.11) and indexed (M.7A.12)
HG.1.8	LTVs: Calculation of property/shipping value	Property values are those used in the loan underwriting procedure
HG.1.9	LTVs: Applied property/shipping valuation techniques, including whether use of index, Automated Valuation Model (AVM) or on-site audits	Yearly updates of the property values are done using a national index calculated by the national institute of statistics in Belgium (StatBel).
HG.1.10	LTVs: Frequency and time of last valuation	Indexation is done on a yearly basis
HG.1.11	Explain how mortgage types are defined whether for residential housing, multi-family housing, commercial real estate, etc. Same for shipping where relevant	We filled in ND2 because the features of M.7A.13 refer to the underlying property and, because Belgium has general mortgages, it can not be applied to individual loans as all properties cover for all loans.
HG.1.12	Hedging Strategy (please explain how you address interest rate and currency risk)	Interest rate risk is monitored using NPV tests described by the regulator (NBB). Hedging is currently done with overcollateral. There remains the possibility to use swaps, as described in the Belgian covered bond legislation. No currency risk is expected as both assets and liabilities are in euro.
OHG.1.1	Non-performing loans	Loans that are more than 90 days past due.
OHG.1.2	NPV assumptions (when stated)	
OHG.1.3		
OHG.1.4		
OHG.1.5		
OHG.1.6		
OHG.1.7		
OHG.1.8		
OHG.1.9		
2. Glossary - ESG items (optional)		
HG.2.1	Sustainability - strategy pursued in the cover pool	[For completion]
HG.2.2	Subsidised Housing (definitions of affordable, social housing)	[For completion]
HG.2.3	New Property and Existing Property	[For completion]
OHG.2.1		
OHG.2.2		
OHG.2.3		
OHG.2.4		
OHG.2.5		
OHG.2.6		
OHG.2.7		
OHG.2.8		
OHG.2.9		
OHG.2.10		
OHG.2.11		
OHG.2.12		
3. Reason for No Data		
HG.3.1	Not applicable for the jurisdiction	ND1
HG.3.2	Not relevant for the issuer and/or CB programme at the present time	ND2
HG.3.3	Not available at the present time	ND3
OHG.3.1		
OHG.3.2		
OHG.3.3		
4. Glossary - Extra national and/or Issuer Items		
HG.4.1	Other definitions deemed relevant	[For completion]
OHG.4.1		
OHG.4.2		
OHG.4.3		
OHG.4.4		
OHG.4.5		

EUR 10 Billion Mortgage Pandbrieven Programme**Reporting Date**

Reporting Date 30/09/2022

Contact Details:**Head of ALM Treasury**

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

Asset Based Funding

WAILLY Frederik + 32 2 565 44 59 frederik.wailly@bnpparibasfortis.com

Asset Based Solutions (cover pool and management)

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

Website

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

Remark

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



BNP PARIBAS Retained Covered Bonds FORTIS

Covered Bond 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@155374	BE6312093121	2,500,000,000	25/02/2019	25/02/2026	EUR	Fixed	0.50 %	NACT	25/02/2023	3.41	25/02/2027
BD@155375	BE6312092115	2,500,000,000	25/02/2019	25/02/2029	EUR	Fixed	0.85 %	NACT	25/02/2023	6.41	25/02/2030
BD@167469	BE0002700814	2,500,000,000	20/05/2020	20/05/2027	EUR	Fixed	0.01 %	NACT	20/05/2023	4.64	20/05/2028
BD@167470	BE0002701820	2,500,000,000	20/05/2020	20/05/2030	EUR	Fixed	0.07 %	NACT	20/05/2023	7.64	20/05/2031
BD@178945	BE0002762434	1,500,000,000	10/12/2020	10/12/2027	EUR	Fixed	0.01 %	NACT	10/12/2022	5.20	10/12/2028
		11,500,000,000									

Totals

Total Outstanding (in EUR):	11,500,000,000
Current Weighted Average	0.31 %
Weighted Average Rema	5.48

* At Reporting Date until Maturity Date



Ratings

1. BNP Paribas Fortis Bank Senior Unsecured Ratings

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

2. BNP Paribas Fortis Mortgage Pandbrieven Ratings

Rating Agency	Long Term Rating	Outlook
---------------	------------------	---------



Test Summary

(all amounts in EUR unless stated otherwise)

1. Outstanding Mortgage Pandbrieven and Cover Assets

Outstanding Mortgage Pandbrieven	11,500,000,000 (I)
Nominal Balance Residential Mortgage Loans	15,268,231,269 (II)
Nominal Balance Public Finance Exposures	91,500,000 (III)
Nominal Balance Financial Institution Exposures	641,515,571 (IV)
Nominal OC Level [(II)+(III)+(IV)]/(I)-1	39.14%

2. Residential Mortgage Loans Cover Test

Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	12,180,829,868 (V)
Ratio Value of Resid. Mortgage Loans / Mortgage Pandbrieven Issued (V) / (I)	105.92% <i>Limit</i>
> > > Cover Test Royal Decree Art 5 Paraf 1	Passed 85%

3. Total Asset Cover Test

Value of Public Finance Exposures (definition Royal Decree)	92,234,701 (VI)
Value of Financial Institution Exposures (definition Royal Decree)	641,515,571 (VII)
Principal Used for covering Interest in the 'Interest and Principal Coverage Test'	0 (VIIbis)
Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	12,180,829,868
Ratio Value All Cover Assets / Mortgage Pandbrieven Issued [V+VI+VII+VIIbis]/I	112.30% <i>Limit</i>
> > > Cover Test Royal Decree Art 5 Paraf 2	Passed 105%

4. Interest and Principal Coverage Test

Interest Proceeds Cover Assets	1,966,887,889 (VIII)
Total Interest Proceeds Residential Mortgage Loans	1,966,887,889
Total Interest Proceeds Public Finance Exposures	0
Total Interest Proceeds Financial Institution Exposures	0
Impact Derivatives	0
Principal Proceeds Cover Assets	12,914,580,140 (IX)
Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	12,180,829,868
Total Principal Proceeds Public Finance Exposures	92,234,701
Total Principal Proceeds Financial Institution Exposures	641,515,571
Impact Derivatives	0
Interest Requirement Covered Bonds	214,900,000 (X)
Costs, Fees and expenses Covered Bonds	85,940,708 (XI)
Principal Requirement Covered Bonds	11,500,000,000 (XII)
Total Surplus (+) / Deficit (-) (VIII)+(IX)-(X)-(XI)-(XII)	3,080,627,321
> > > Cover Test Royal Decree Art 5 paraf 3	Passed

5. Liquidity Tests

Cumulative Cash Inflow Next 180 Days	1,444,550,025 (XIII)
Cumulative Cash Outflow Next 180 Days	-41,743,881 (XIV)
Liquidity Surplus (+) / Deficit (-) (XIII)+(XIV)	1,402,806,144
> > > Liquidity Test Royal Decree Art 7 paraf 1	Passed
MtM Liquid Bonds	78,987,537 (XV)
Interest Payable on Mortgage Pandbrieven next 3 months	150,000 (XVI)
Excess Coverage Interest Mortgage Pandbrieven by Liquid Bonds (XV)-(XVI)	78,837,537 (XVII)

Cover Pool Summary

Portfolio Cut-off D 30/09/2022 (All Amounts are in Euro)

1. Residential Mortgage Loans

See Stratification Tables Mortgages for more details

Outstanding Balance of Residential Mortgage Loans at the Cut-off Date	15,268,231,269
Principal Redemptions between Cut-off Date and Maturity	15,268,231,269
Interest Payments between Cut-off Date and Maturity Date	1,966,887,889
Number of borrowers	106,326
Number of loans	227,615
Average Outstanding Balance per borrower	143,598
Average Outstanding Balance per loan	67,079
Weighted average Current Loan to Current Value	54.10%
Weighted average Current Loan to Original Value	59.54%
Weighted average seasoning (in Years)	4.15
Weighted average remaining maturity (in years, at 0% CPR)	14.72
Weighted average initial maturity (in years, at 0% CPR)	18.87
Percentage of Fixed Rate Loans	83.96%
Percentage of Variable Rate Loans	16.04%
Weighted average interest rate	1.66%
Weighted average interest rate Fixed Rate Loans	1.69%
Weighted average interest rate Variable Rate Loans	1.54%
Weighted Remaining average life (in years, at 0% CPR)	7.67
Weighted Remaining average life to interest reset (in years, at 0% CPR)	6.63

2. Registered Cash

Registered Cash Proceeds under the Residential Mortgage Loans 641,515,571

3. Public Sector Exposure (Liquid Bond Positions)

	Position	Position	Position	Position	Position	Position
ISIN	BE0000341504	BE0000341504	BE0000341504	BE0000341504	BE0000351602	BE0000351602
Issuer Name	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium	Kingdom of Belgium
Series	BGB 0.8 22/06/2027	BGB 0.8 22/06/2027	BGB 0.8 22/06/2027	BGB 0.8 22/06/2027	BGB 0 22/10/2027	BGB 0 22/10/2027
Currency	EUR	EUR	EUR	EUR	EUR	EUR
Nominal Amount	5,000,000	5,000,000	10,000,000	25,000,000	11,500,000	35,000,000
Issue Date	18/01/2019	01/02/2019	24/01/2019	25/01/2019	07/04/2020	04/05/2020
Maturity Date	22/06/2027	22/06/2027	22/06/2027	22/06/2027	22/10/2027	22/10/2027
Coupon Type	F	F	F	F	F	F
Coupon	0.80 %	0.80 %	0.80 %	0.80 %	0.00 %	0.00 %
Standard & Poor's Rating	AA	AA	AA	AA	AA	AA
Fitch Rating	AA-	AA-	AA-	AA-	AA-	AA-
Moody's Rating	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3

4. Derivatives

None

5. Prepayments Last Calendar Month

46,046,968 EUR



Stratification Tables

Portfolio Cut-off Date 30/09/2022

1. Geographic distribution

	In EUR	In %	In number of loans	In %
Antwerpen	2,420,091,123.71	15.85 %	34,950	15.35 %
Oost-Vlaanderen	2,353,883,328.35	15.42 %	36,827	16.18 %
Vlaams-Brabant	2,222,397,834.96	14.56 %	31,449	13.82 %
West-Vlaanderen	1,662,345,442.75	10.89 %	28,055	12.33 %
Brussels	1,281,789,570.64	8.40 %	12,556	5.52 %
Limburg	1,230,699,881.44	8.06 %	21,238	9.33 %
Liège	1,125,266,237.21	7.37 %	17,718	7.78 %
Hainaut	1,058,400,553.46	6.93 %	17,499	7.69 %
Brabant Wallon	794,475,187.53	5.20 %	9,738	4.28 %
Namur	653,259,102.87	4.28 %	10,511	4.62 %
Luxembourg	425,700,957.18	2.79 %	6,372	2.80 %
Other	39,922,049.23	0.26 %	702	0.31 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

2. Seasoning

In Years	In EUR	In %	In number of loans	In %
<=1	628,786,116.42	4.12 %	5,670	2.49 %
>1 and <=2	1,724,218,132.08	11.29 %	17,069	7.50 %
>2 and <=3	4,255,894,564.02	27.87 %	48,237	21.19 %
>3 and <=4	2,564,821,853.81	16.80 %	34,831	15.30 %
>4 and <=5	1,736,361,044.24	11.37 %	25,255	11.10 %
>5 and <=6	1,424,308,141.18	9.33 %	23,622	10.38 %
>6 and <=7	1,244,042,605.64	8.15 %	25,950	11.40 %
>7 and <=8	804,318,421.95	5.27 %	18,549	8.15 %
>8 and <=9	82,967,840.93	0.54 %	2,327	1.02 %
>9 and <=10	72,877,000.62	0.48 %	2,216	0.97 %
>10 and <=11	58,906,871.53	0.39 %	2,446	1.07 %
>11 and <=12	183,511,855.36	1.20 %	5,679	2.50 %
>12 and <=13	264,380,294.51	1.73 %	6,382	2.80 %
>13 and <=14	79,997,080.96	0.52 %	2,487	1.09 %
>14 and <=15	17,858,274.01	0.12 %	491	0.22 %
>15 and <=16	12,966,025.51	0.08 %	364	0.16 %
>16 and <=17	31,458,126.36	0.21 %	1,148	0.50 %
>17 and <=18	55,288,818.09	0.36 %	2,540	1.12 %
>18 and <=19	17,062,489.55	0.11 %	1,628	0.72 %
>19 and <=20	5,407,606.81	0.04 %	480	0.21 %
>20 and <=21	652,273.56	0.00 %	47	0.02 %
>21 and <=22	463,468.09	0.00 %	34	0.01 %
>22 and <=23	526,444.90	0.00 %	45	0.02 %
>23 and <=24	772,962.40	0.01 %	81	0.04 %
>24 and <=25	104,049.66	0.00 %	15	0.01 %
>29 and <=30	43,983.92	0.00 %	5	0.00 %
>32 and <=33	49,876.17	0.00 %	4	0.00 %
>25 and <=26	146,166.35	0.00 %	10	0.00 %
>26 and <=27	38,880.70	0.00 %	3	0.00 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

3. Remaining term to maturity

In Years	In EUR	In %	In number of loans	In %
<0	1,488,490.89	0.01 %	987	0.43 %
<=1	122,109,006.00	0.80 %	4,936	2.17 %
>1 and <=2	146,741,839.86	0.96 %	4,996	2.19 %
>2 and <=3	266,565,763.41	1.75 %	9,508	4.18 %
>3 and <=4	282,354,260.84	1.85 %	10,045	4.41 %
>4 and <=5	296,104,328.20	1.94 %	8,648	3.80 %
>5 and <=6	365,069,920.60	2.39 %	10,387	4.56 %
>6 and <=7	488,599,746.71	3.20 %	12,265	5.39 %
>7 and <=8	571,331,375.71	3.74 %	12,879	5.66 %
>8 and <=9	480,473,156.45	3.15 %	10,121	4.45 %
>9 and <=10	526,146,561.80	3.45 %	9,565	4.20 %
>10 and <=11	624,839,375.11	4.09 %	10,343	4.54 %
>11 and <=12	675,014,028.88	4.42 %	10,366	4.55 %
>12 and <=13	871,375,789.47	5.71 %	12,650	5.56 %
>13 and <=14	663,230,657.13	4.34 %	9,232	4.06 %
>14 and <=15	697,221,061.15	4.57 %	8,936	3.93 %
>15 and <=16	859,967,173.92	5.63 %	10,391	4.57 %
>16 and <=17	904,297,464.38	5.92 %	10,614	4.66 %
>17 and <=18	1,499,937,199.82	9.82 %	16,559	7.28 %
>18 and <=19	846,644,005.46	5.55 %	8,925	3.92 %
>19 and <=20	660,401,608.73	4.33 %	6,892	3.03 %
>20 and <=21	501,902,817.66	3.29 %	5,080	2.23 %
>21 and <=22	680,495,027.74	4.46 %	6,297	2.77 %
>22 and <=23	1,404,088,531.85	9.20 %	11,263	4.95 %
>23 and <=24	626,031,279.50	4.10 %	4,304	1.89 %
>24 and <=25	180,223,272.48	1.18 %	1,204	0.53 %
>25 and <=26	10,078,264.01	0.07 %	98	0.04 %
>26 and <=27	5,447,153.55	0.04 %	43	0.02 %
>27 and <=28	6,804,976.74	0.04 %	51	0.02 %
>28 and <=29	1,777,751.02	0.01 %	19	0.01 %
>29 and <=30	1,469,380.26	0.01 %	11	0.00 %
15,268,231,269.33	100.00 %	227,615	100.00 %	

4. Original term to maturity

In Years	In EUR	In %	In number of loans	In %
<=1	750,367.25	0.00 %	14	0.01 %
>1 and <=2	26,458,028.71	0.17 %	192	0.08 %
>2 and <=3	32,129,370.22	0.21 %	375	0.16 %
>3 and <=4	17,956,051.61	0.12 %	335	0.15 %
>4 and <=5	326,731,648.90	2.14 %	2,439	1.07 %
>5 and <=6	22,158,645.75	0.15 %	768	0.34 %
>6 and <=7	49,621,830.05	0.33 %	1,610	0.71 %
>7 and <=8	67,409,633.99	0.44 %	2,452	1.08 %
>8 and <=9	91,147,079.44	0.60 %	2,998	1.32 %
>9 and <=10	1,137,615,318.39	7.45 %	33,007	14.50 %
>10 and <=11	132,737,544.70	0.87 %	5,325	2.34 %
>11 and <=12	220,947,083.52	1.45 %	4,823	2.12 %
>12 and <=13	679,437,847.52	4.45 %	13,857	6.09 %
>13 and <=14	133,037,976.63	0.87 %	2,741	1.20 %
>14 and <=15	1,785,803,408.50	11.70 %	31,123	13.67 %
>15 and <=16	178,296,389.75	1.17 %	3,044	1.34 %
>16 and <=17	249,297,704.93	1.63 %	3,796	1.67 %
>17 and <=18	888,106,881.17	5.82 %	12,682	5.57 %
>18 and <=19	218,279,753.57	1.43 %	4,950	2.17 %
>19 and <=20	3,679,647,090.07	24.10 %	46,495	20.43 %
>20 and <=21	311,596,019.70	2.04 %	4,393	1.93 %
>21 and <=22	162,277,497.76	1.06 %	2,347	1.03 %
>22 and <=23	188,090,889.65	1.23 %	2,525	1.11 %
>23 and <=24	127,116,215.07	0.83 %	1,674	0.74 %
>24 and <=25	3,809,971,548.02	24.95 %	35,494	15.59 %
>25 and <=26	438,143,643.18	2.87 %	4,310	1.89 %
>26 and <=27	31,311,930.08	0.21 %	333	0.15 %
>27 and <=28	15,370,364.62	0.10 %	174	0.08 %
>28 and <=29	15,815,410.15	0.10 %	163	0.07 %
>29 and <=30	198,366,679.11	1.30 %	2,764	1.21 %
>30 and <=31	29,108,739.26	0.19 %	361	0.16 %
>33 and <=34	25,086.82	0.00 %	1	0.00 %
>34 and <=35	342,822.84	0.00 %	5	0.00 %
>35 and <=36	103,251.35	0.00 %	2	0.00 %
>36 and <=37	111,495.67	0.00 %	1	0.00 %
>39 and <=40	476,131.96	0.00 %	6	0.00 %
>32 and <=33	277,373.39	0.00 %	3	0.00 %
>31 and <=32	2,064,121.86	0.01 %	28	0.01 %
>40 and <=41	88,619.74	0.00 %	4	0.00 %
>37 and <=38	3,774.43	0.00 %	1	0.00 %
15,268,231,269.33	100.00 %	227,615	100.00 %	

5. Origination Year

Year	In EUR	In %	In number of loans	In %
1990	49,876.17	0.00 %	4	0.00 %
1992	1,762.35	0.00 %	1	0.00 %
1993	42,221.57	0.00 %	4	0.00 %
1996	38,880.70	0.00 %	3	0.00 %
1997	151,200.43	0.00 %	11	0.00 %
1998	125,446.02	0.00 %	18	0.01 %
1999	940,431.18	0.01 %	96	0.04 %
2000	531,687.24	0.00 %	40	0.02 %
2001	316,024.90	0.00 %	25	0.01 %
2002	1,663,179.20	0.01 %	112	0.05 %
2003	8,214,387.70	0.05 %	816	0.36 %
2004	23,230,526.34	0.15 %	1,795	0.79 %
2005	59,872,527.78	0.39 %	2,524	1.11 %
2006	20,045,762.52	0.13 %	706	0.31 %
2007	16,140,844.78	0.11 %	364	0.16 %
2008	17,952,934.99	0.12 %	616	0.27 %
2009	144,887,005.50	0.95 %	3,807	1.67 %
2010	254,480,413.26	1.67 %	6,523	2.87 %
2011	152,505,288.36	1.00 %	5,499	2.42 %
2012	43,627,830.62	0.29 %	1,425	0.63 %
2013	74,497,859.20	0.49 %	2,210	0.97 %
2014	194,725,556.11	1.28 %	4,962	2.18 %
2015	787,513,376.78	5.16 %	17,953	7.89 %
2016	1,655,914,882.14	10.85 %	32,452	14.26 %
2017	1,213,335,338.60	7.95 %	19,298	8.48 %
2018	2,008,415,937.65	13.15 %	28,719	12.62 %
2019	4,127,619,746.18	27.03 %	51,071	22.44 %
2020	2,593,601,718.96	16.99 %	28,659	12.59 %
2021	1,560,575,269.34	10.22 %	15,079	6.62 %
2022	307,213,352.76	2.01 %	2,823	1.24 %
15,268,231,269.33	100.00 %	227,615	100.00 %	

6. Outstanding Loan Balance by Borrower

In EUR * 1000	In EUR	In %	In number of Borrowers	In %
<=100	2,240,110,103.81	14.67 %	46,804	44.02 %
>100 and <=200	4,977,259,801.62	32.60 %	34,065	32.04 %
>200 and <=300	4,043,378,178.93	26.48 %	16,676	15.68 %
>300 and <=400	1,777,407,640.74	11.64 %	5,231	4.92 %
>400	2,230,075,544.23	14.61 %	3,550	3.34 %
15,268,231,269.33	100.00 %	106,326	100.00 %	

7. Interest Rate

	In EUR	In %	In number of loans	In %
0 - 0.5%	51,276,449.02	0.34 %	1,349	0.59 %
0.5 - 1%	760,943,373.07	4.98 %	10,452	4.59 %
1 - 1.5%	4,937,892,520.22	32.34 %	60,762	26.70 %
1.5 - 2%	7,353,780,033.46	48.16 %	106,375	46.73 %
2 - 2.5%	1,322,568,788.88	8.66 %	25,985	11.42 %
2.5 - 3%	600,438,184.32	3.93 %	13,879	6.10 %
3 - 3.5%	149,022,122.08	0.98 %	4,520	1.99 %
3.5 - 4%	55,976,616.18	0.37 %	2,207	0.97 %
4 - 4.5%	22,038,403.12	0.14 %	1,089	0.48 %
4.5 - 5%	8,797,794.65	0.06 %	562	0.25 %
5 - 5.5%	4,270,976.77	0.03 %	286	0.13 %
5.5 - 6%	974,666.17	0.01 %	103	0.05 %
6 - 6.5%	137,979.32	0.00 %	31	0.01 %
6.5 - 7%	43,570.53	0.00 %	11	0.00 %
8 - 8.5%	42,042.74	0.00 %	2	0.00 %
7.5 - 8%	25,086.82	0.00 %	1	0.00 %
7 - 7.5%	2,661.98	0.00 %	1	0.00 %
15,268,231,269.33	100.00 %	227,615	100.00 %	

8. Interest Rate Type

	In EUR	In %	In number of loans	In %
Fixed	12,819,412,173.59	83.96 %	189,099	83.08 %
Variable	29,583,978.28	0.19 %	1,955	0.86 %
Variable With Cap	2,419,235,117.46	15.84 %	36,561	16.06 %
15,268,231,269.33	100.00 %	227,615	100.00 %	

9. Next Reset Date

	In EUR	In %	In number of loans	In %
2022	248,455,369.96	1.63 %	5,189	2.28 %
2023	862,841,512.27	5.65 %	16,407	7.21 %
2024	245,978,204.67	1.61 %	2,845	1.25 %
2025	114,126,276.05	0.75 %	1,617	0.71 %
2026	175,918,843.54	1.15 %	2,218	0.97 %
2027	152,653,642.22	1.00 %	1,768	0.78 %
2028	41,445,464.66	0.27 %	500	0.22 %
2029	90,968,776.68	0.60 %	849	0.37 %
2030	9,838,850.06	0.06 %	107	0.05 %
2031	62,762,690.04	0.41 %	401	0.18 %
2032	15,396,866.49	0.10 %	96	0.04 %
2033	76,663,006.03	0.50 %	1,015	0.45 %
2034	255,147,582.44	1.67 %	2,730	1.20 %
2035	23,150,215.78	0.15 %	207	0.09 %
2036	15,436,804.86	0.10 %	96	0.04 %
2037	455,613.31	0.00 %	6	0.00 %
Fixed To Maturity	12,876,991,550.27	84.34 %	191,564	84.16 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

10. Interest Payment Frequency

	In EUR	In %	In number of loans	In %
Monthly	15,268,137,409.24	100.00 %	227,606	100.00 %
Twice A Year	93,860.09	0.00 %	9	0.00 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

11. Repayment Type

	In EUR	In %	In number of loans	In %
Annuity	14,411,338,089.96	94.39 %	219,483	96.43 %
Interest only	722,196,727.43	4.73 %	4,690	2.06 %
Linear	134,696,451.94	0.88 %	3,442	1.51 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

12. Current Loan to Current Value (LTV)

	In EUR	In %	In number of loans	In %
0-10%	1,065,474,202.71	6.98 %	32,478	14.27 %
11-20%	1,139,989,168.31	7.47 %	28,061	12.33 %
21-30%	1,356,203,464.63	8.88 %	26,645	11.71 %
31-40%	1,542,611,264.25	10.10 %	25,607	11.25 %
41-50%	1,726,047,038.72	11.30 %	25,003	10.98 %
51-60%	1,852,122,701.66	12.13 %	23,915	10.51 %
61-70%	1,905,385,786.00	12.48 %	22,033	9.68 %
71-80%	1,860,718,201.84	12.19 %	19,249	8.46 %
81-90%	1,631,563,193.81	10.69 %	13,900	6.11 %
91-100%	716,275,042.66	4.69 %	5,204	2.29 %
101-110%	68,183,709.67	0.45 %	652	0.29 %
111-120%	58,020,857.52	0.38 %	536	0.24 %
>120%	345,636,637.55	2.26 %	4,332	1.90 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

13. Current Loan to Original Value (LTOV)

	In EUR	In %	In number of loans	In %
0-10%	936,668,754.52	6.13 %	24,469	10.75 %
11-20%	857,355,980.11	5.62 %	23,045	10.12 %
21-30%	1,079,724,221.68	7.07 %	23,772	10.44 %
31-40%	1,363,459,760.47	8.93 %	25,235	11.09 %
41-50%	1,627,324,086.44	10.66 %	25,859	11.36 %
51-60%	1,845,092,023.32	12.08 %	26,113	11.47 %
61-70%	2,012,906,828.69	13.18 %	25,300	11.12 %
71-80%	2,215,260,744.94	14.51 %	24,440	10.74 %
81-90%	2,053,292,449.04	13.45 %	18,874	8.29 %
91-100%	805,016,771.48	5.27 %	6,211	2.73 %
101-110%	76,886,204.77	0.50 %	809	0.36 %
111-120%	70,741,264.19	0.46 %	773	0.34 %
>120%	324,502,179.68	2.13 %	2,715	1.19 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

14. Loan to Mortgage Inscription Ratio (LTM)

	In EUR	In %	In number of loans	In %
1-20%	105,725,787.53	0.69 %	10,607	4.66 %
21-40%	379,951,261.61	2.49 %	15,660	6.88 %
41-60%	797,686,981.69	5.22 %	20,843	9.16 %
61-80%	1,681,461,067.48	11.01 %	29,636	13.02 %
81-100%	2,579,758,139.91	16.90 %	32,616	14.33 %
101-120%	764,948,156.70	5.01 %	14,952	6.57 %
121-140%	762,658,219.40	5.00 %	13,422	5.90 %
141-160%	823,668,712.32	5.39 %	12,970	5.70 %
161-180%	893,719,899.93	5.85 %	12,587	5.53 %
181-200%	1,046,388,169.23	6.85 %	11,904	5.23 %
201-300%	2,617,194,146.66	17.14 %	29,691	13.04 %
301-400%	1,127,809,714.77	7.39 %	10,576	4.65 %
401-500%	482,391,758.15	3.16 %	4,275	1.88 %
>500%	1,204,869,253.95	7.89 %	7,876	3.46 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

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

In Years	In EUR	In %	In number of loans	In %
>=0 and <=1	320,889,856.67	2.10 %	12,228	5.37 %
>1 and <=2	510,603,472.12	3.34 %	18,126	7.96 %
>2 and <=3	654,786,756.85	4.29 %	19,002	8.35 %
>3 and <=4	1,025,690,921.28	6.72 %	24,493	10.76 %
>4 and <=5	943,664,767.08	6.18 %	18,850	8.28 %
>5 and <=6	1,132,558,844.87	7.42 %	18,343	8.06 %
>6 and <=7	1,424,430,666.75	9.33 %	20,818	9.15 %
>7 and <=8	1,389,767,984.08	9.10 %	17,878	7.85 %
>8 and <=9	2,126,384,934.14	13.93 %	24,342	10.69 %
>9 and <=10	1,778,186,455.66	11.65 %	19,129	8.40 %
>10 and <=11	975,384,170.68	6.39 %	10,270	4.51 %
>11 and <=12	1,970,849,261.21	12.91 %	16,876	7.41 %
>12 and <=13	970,018,379.56	6.35 %	6,848	3.01 %
>13 and <=14	29,923,697.84	0.20 %	276	0.12 %
>14 and <=15	11,044,203.83	0.07 %	99	0.04 %
>15 and <=16	3,768,396.88	0.02 %	34	0.01 %
>16 and <=17	148,325.44	0.00 %	2	0.00 %
>17 and <=18	130,174.39	0.00 %	1	0.00 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

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

In Years	In EUR	In %	In number of loans	In %
Fixed To Maturity	12,876,991,550.27	84.34 %	191,564	84.16 %
>=0 and <=1	1,307,374,028.89	8.56 %	23,932	10.51 %
>1 and <=2	271,364,295.38	1.78 %	3,534	1.55 %
>2 and <=3	249,375,406.79	1.63 %	2,930	1.29 %
>3 and <=4	114,113,209.05	0.75 %	1,106	0.49 %
>4 and <=5	77,926,663.91	0.51 %	496	0.22 %
>5 and <=6	193,034,689.50	1.26 %	2,378	1.04 %
>7 and <=8	12,895,758.92	0.08 %	83	0.04 %
>6 and <=7	165,155,666.62	1.08 %	1,592	0.70 %
	15,268,231,269.33	100.00 %	227,615	100.00 %

17. Occupation Type (Based on Indexed Property Value)

	In EUR	In %	In number of Properties	In %
Owner-occupied	35,007,786,970.03	80.83 %	104,049	79.51 %
Other/No data	8,301,862,295.09	19.17 %	26,808	20.49 %
	43,309,649,265.12	100.00 %	130,857	100.00 %

18. IFRS9 Norms

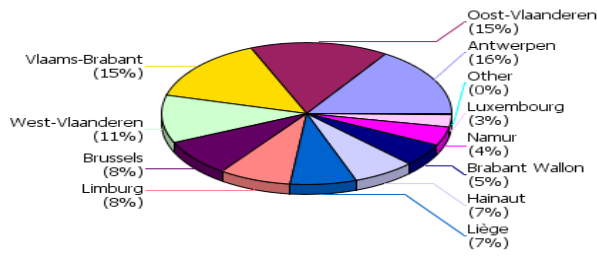
	In EUR	In %	In number of loans	In %
Phase 1	13,915,991,875.72	91.14 %	209,747	92.15 %
Phase 2	1,342,678,753.66	8.79 %	16,840	7.40 %
Phase 3	9,560,639.95	0.06 %	133	0.06 %
Other/No data	0.00	0.00 %	895	0.39 %
	15,268,231,269.33	100.00 %	227,615	100.00 %



Stratification Tables

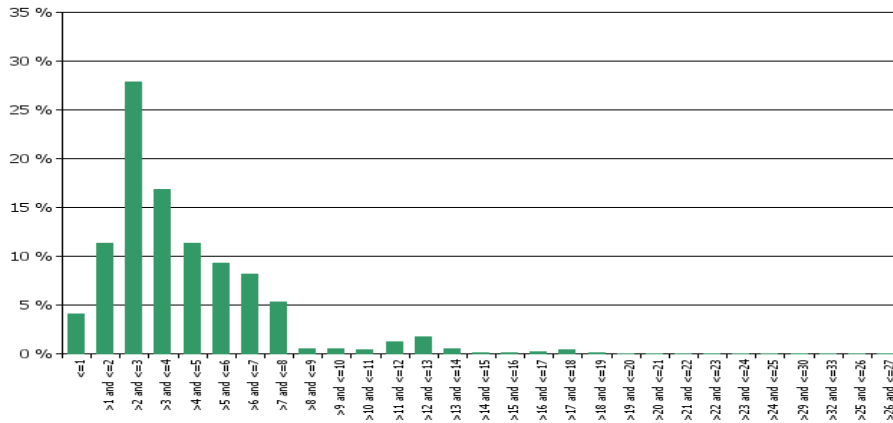
Portfolio Cut-off Date 30/09/2022

1. Geographic distribution



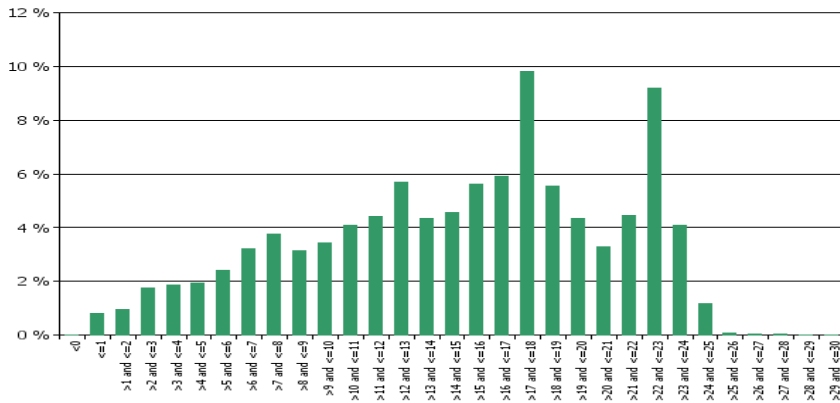
2. Seasoning

Distribution per Seasoning



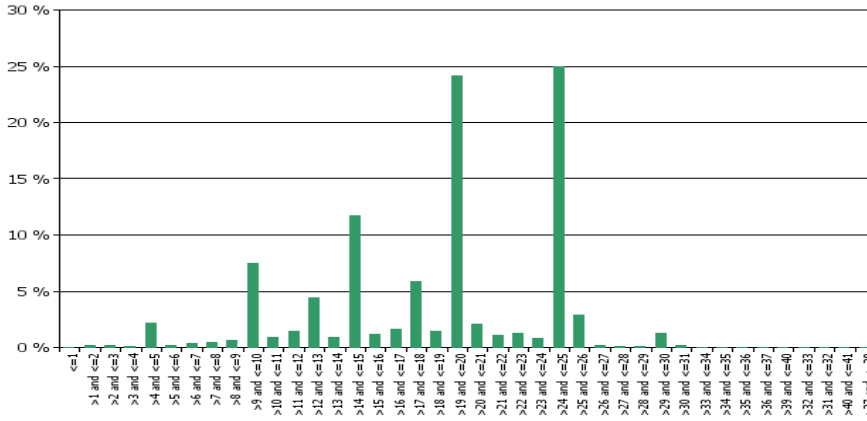
3. Remaining term to maturity

Distribution of Remaining Term to Maturity (in years)



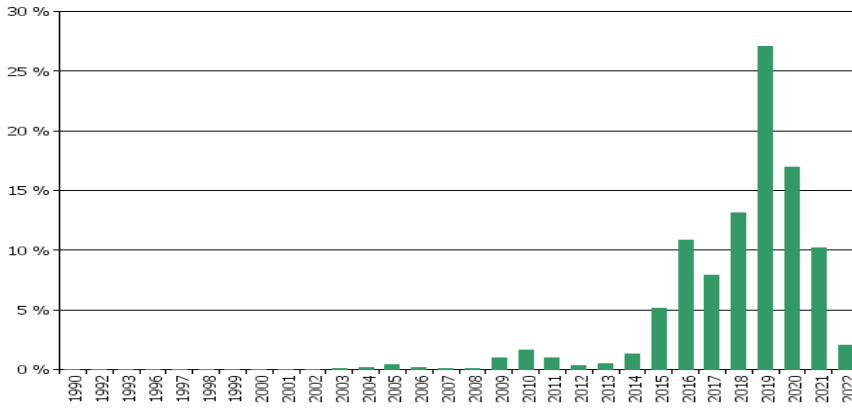
4. Original term to maturity

Distribution of Initial Term (in years)



5. Origination Year

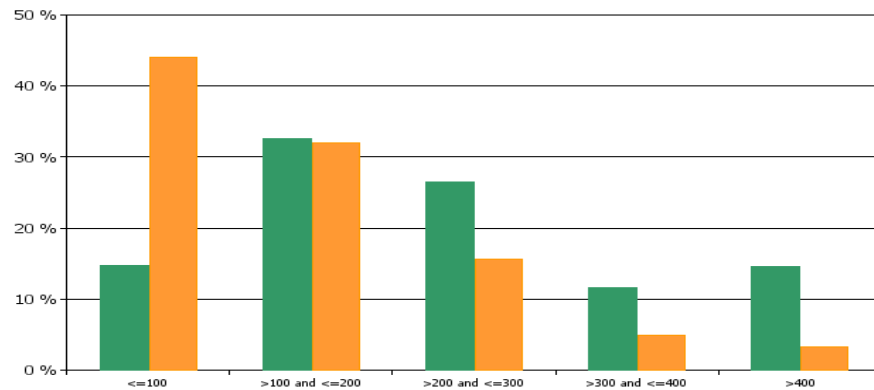
Distribution Origination Year



6. Outstanding Loan Balance by Borrower

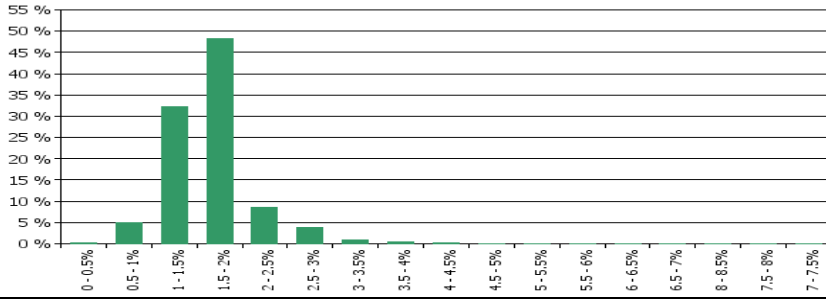
Outstanding Loan Balance by Borrower

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



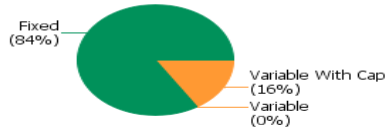
7. Interest Rate

Distribution per Interest Rate



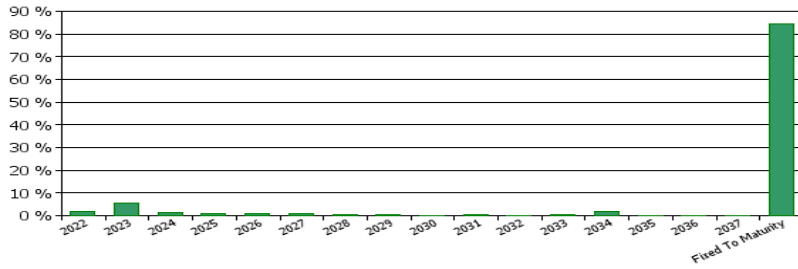
8. Interest Rate Type

Distribution per Interest Type



9. Next Reset Date

Next Reset Date



10. Interest Payment Frequency

Distribution per Interest Payment Frequency



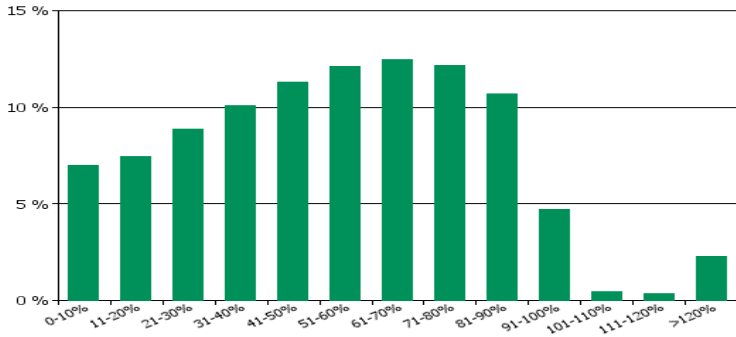
11. Repayment Type

Distribution per Repayment Type



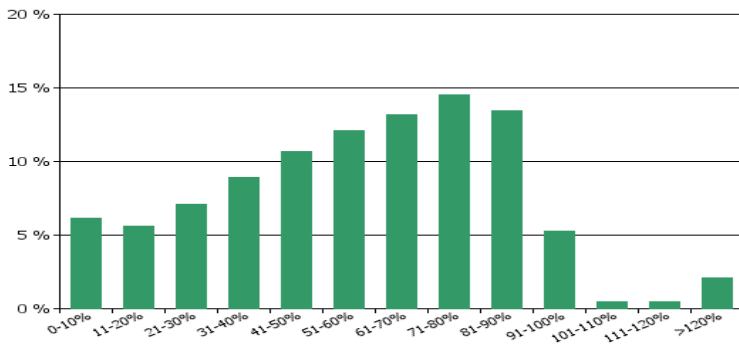
12. Current Loan to Current Value (LTV)

Current LTV Distribution



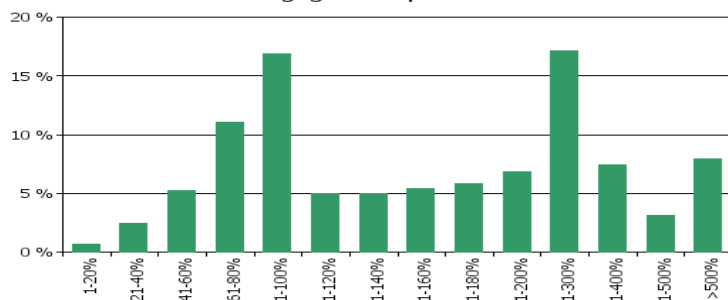
13. Current Loan to Original Value (LTOV)

Original LTV Distribution



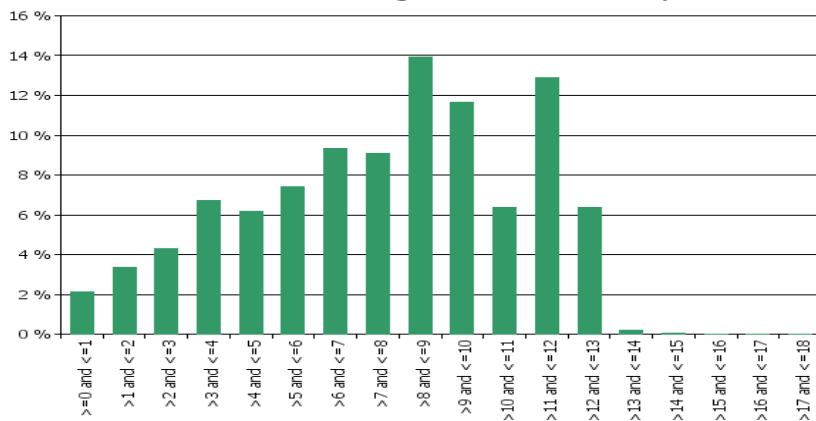
14. Loan to Mortgage Inscription Ratio (LTM)

Loan To Mortgage Inscription Distribution

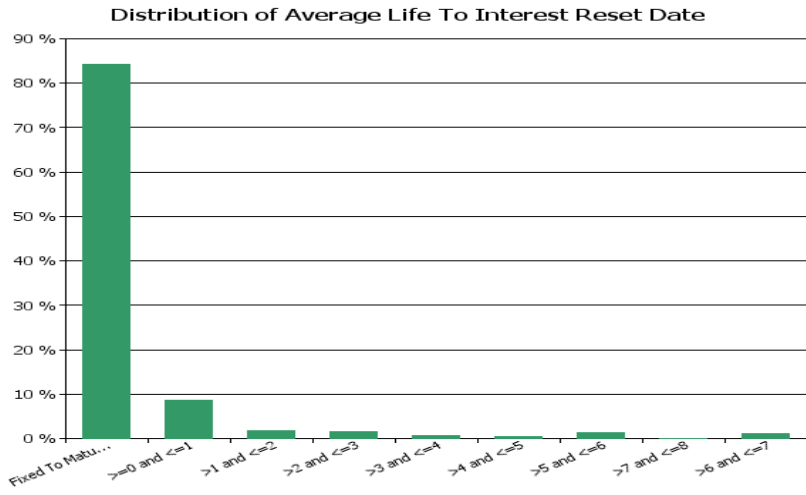


15. Distribution of Average Life to Final Maturity (at 0% CPR)

Distribution of Average Life to Final Maturity

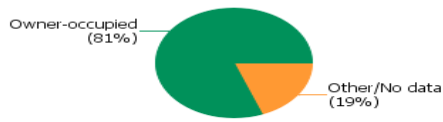


16. Distribution of Average Life To Interest Reset Date (at 0% CPR)



17. Occupation Type (Based on Indexed Property Value)

Distribution per Occupation Type



18. IFRS9 Norms

Distribution per IFRS9 Norm



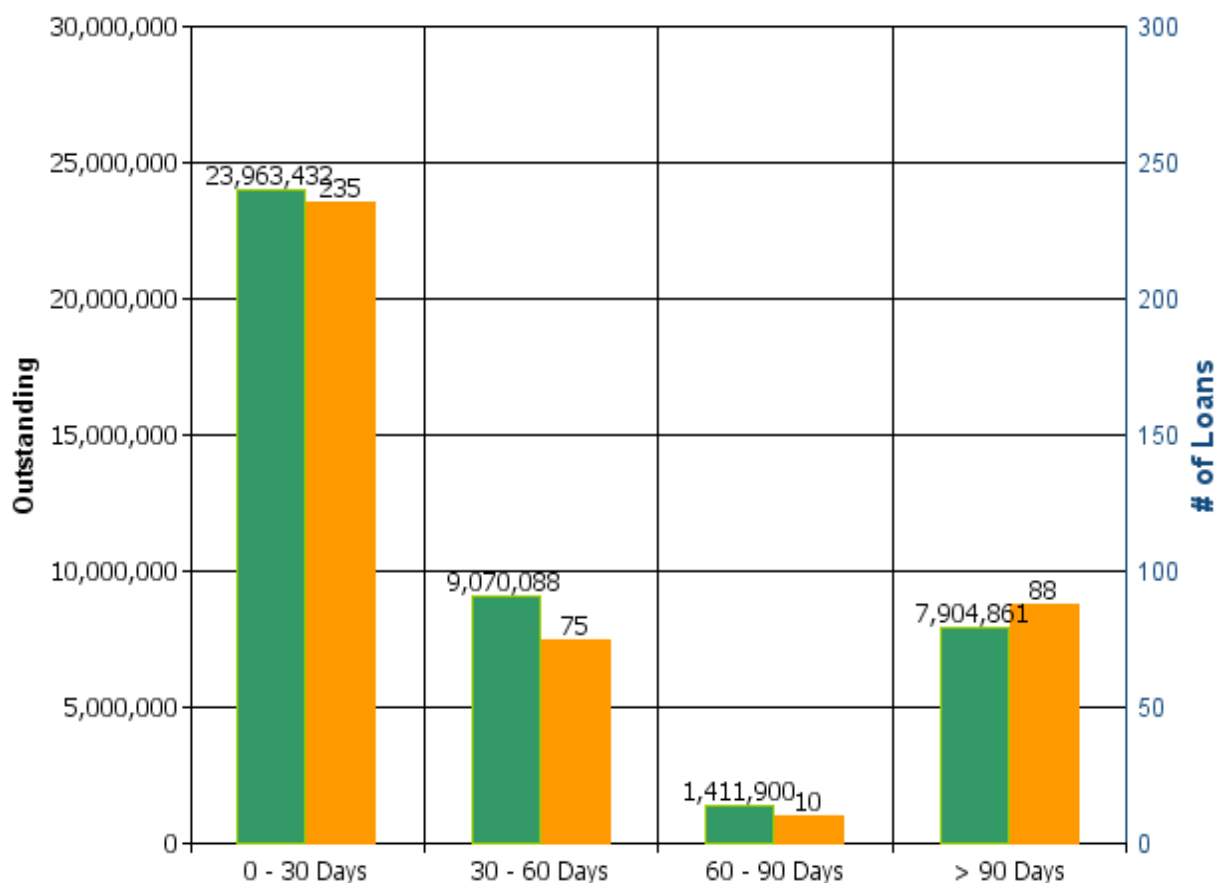
Cover Pool Performance

Portfolio Cut-off Date 30/09/2022

1. Delinquencies (at cut-off date)

	In EUR	In %	In number of loans	In %
Performing	15,225,880,988.50	99.72 %	227,207	99.82 %
0 - 30 Days	23,963,432.02	0.16 %	235	0.10 %
30 - 60 Days	9,070,087.66	0.06 %	75	0.03 %
60 - 90 Days	1,411,900.06	0.01 %	10	0.00 %
> 90 Days	7,904,861.09	0.05 %	88	0.04 %
Total	15,268,231,269.33	100.00 %	227,615	100.00 %

Delinquency Outstanding in Euro





Amortisation

Portfolio Cut-off D:

Sep/2022

TIME		LIABILITIES	COVER LOAN ASSETS			
Maturity	Month	Covered bonds	CPR 0%	CPR 2%	CPR 5%	CPR 10%
01/10/2022	1	11,500,000,000	15,045,006,999	15,020,312,021	14,983,343,008	14,921,923,365
01/11/2022	2	11,500,000,000	14,948,388,745	14,898,540,399	14,824,074,302	14,700,776,880
01/12/2022	3	11,500,000,000	14,846,807,674	14,773,009,683	14,662,992,417	14,481,428,238
01/01/2023	4	11,500,000,000	14,747,094,328	14,648,904,139	14,502,833,377	14,262,585,584
01/02/2023	5	11,500,000,000	14,646,720,298	14,524,521,910	14,343,120,904	14,045,774,281
01/03/2023	6	11,500,000,000	14,546,134,809	14,402,675,937	14,190,121,646	13,842,774,853
01/04/2023	7	11,500,000,000	14,449,661,146	14,282,887,738	14,036,313,028	13,634,734,995
01/05/2023	8	11,500,000,000	14,348,766,899	14,159,877,648	13,881,176,947	13,428,763,650
01/06/2023	9	11,500,000,000	14,247,854,079	14,036,445,961	13,725,179,739	13,221,611,747
01/07/2023	10	11,500,000,000	14,146,676,351	13,913,893,588	13,571,858,635	13,020,323,366
01/08/2023	11	11,500,000,000	14,048,862,846	13,794,253,774	13,420,940,598	12,821,003,437
01/09/2023	12	11,500,000,000	13,948,266,014	13,672,251,522	13,268,409,752	12,621,604,195
01/10/2023	13	11,500,000,000	13,850,389,079	13,554,027,168	13,121,302,705	12,430,503,500
01/11/2023	14	11,500,000,000	13,749,885,429	13,432,852,214	12,970,924,530	12,235,995,752
01/12/2023	15	11,500,000,000	13,647,854,154	13,311,288,327	12,821,904,963	12,045,838,107
01/01/2024	16	11,500,000,000	13,551,598,451	13,194,988,659	12,677,557,155	11,859,780,885
01/02/2024	17	11,500,000,000	13,451,269,885	13,075,086,245	12,530,407,965	11,672,474,093
01/03/2024	18	11,500,000,000	13,353,109,930	12,959,076,149	12,389,681,220	11,495,646,154
01/04/2024	19	11,500,000,000	13,255,023,192	12,842,065,731	12,246,586,994	11,314,749,579
01/05/2024	20	11,500,000,000	13,156,239,326	12,725,437,493	12,105,498,347	11,138,549,284
01/06/2024	21	11,500,000,000	13,049,948,119	12,601,217,889	11,956,844,043	10,955,170,530
01/07/2024	22	11,500,000,000	12,949,260,005	12,483,467,857	11,815,961,256	10,781,711,814
01/08/2024	23	11,500,000,000	12,853,156,026	12,369,805,043	11,678,599,324	10,611,237,606
01/09/2024	24	11,500,000,000	12,754,572,964	12,254,110,071	11,539,945,922	10,440,845,611
01/10/2024	25	11,500,000,000	12,648,707,559	12,132,451,574	11,397,256,713	10,269,476,706
01/11/2024	26	11,500,000,000	12,545,370,531	12,012,922,816	11,256,271,081	10,099,483,099
01/12/2024	27	11,500,000,000	12,439,649,191	11,892,136,550	11,115,666,580	9,932,445,669
01/01/2025	28	11,500,000,000	12,339,305,371	11,776,201,969	10,979,307,850	9,769,048,568
01/02/2025	29	11,500,000,000	12,237,775,007	11,659,495,972	10,842,853,416	9,606,772,639
01/03/2025	30	11,500,000,000	12,140,594,121	11,549,185,995	10,715,595,264	9,457,693,569
01/04/2025	31	11,500,000,000	12,046,522,764	11,440,260,669	10,587,536,950	9,305,088,234
01/05/2025	32	11,500,000,000	11,948,795,370	11,328,825,790	10,458,603,164	9,154,093,095
01/06/2025	33	11,500,000,000	11,848,831,163	11,214,994,501	10,327,184,693	9,000,781,183
01/07/2025	34	11,500,000,000	11,749,353,526	11,102,584,461	10,198,510,142	8,852,197,100
01/08/2025	35	11,500,000,000	11,655,522,191	10,995,237,859	10,074,218,549	8,707,276,402
01/09/2025	36	11,500,000,000	11,552,175,136	10,879,262,022	9,942,606,895	8,557,124,508
01/10/2025	37	11,500,000,000	11,460,390,378	10,775,108,303	9,823,183,198	8,419,686,268
01/11/2025	38	11,500,000,000	11,368,063,173	10,670,173,717	9,702,779,958	8,281,260,909
01/12/2025	39	11,500,000,000	11,263,958,493	10,555,106,352	9,574,521,379	8,138,295,257
01/01/2026	40	11,500,000,000	11,171,425,097	10,450,641,001	9,455,652,030	8,003,214,742

01/02/2026	41	9,000,000,000	11,079,875,224	10,347,418,152	9,338,446,719	7,870,534,975
01/03/2026	42	9,000,000,000	10,986,459,557	10,244,458,668	9,224,286,347	7,744,571,529
01/04/2026	43	9,000,000,000	10,895,812,464	10,142,701,677	9,109,436,366	7,615,751,157
01/05/2026	44	9,000,000,000	10,801,803,071	10,038,685,488	8,993,825,764	7,488,275,118
01/06/2026	45	9,000,000,000	10,707,100,986	9,933,796,764	8,877,220,046	7,359,883,279
01/07/2026	46	9,000,000,000	10,614,450,784	9,831,673,774	8,764,334,444	7,236,506,672
01/08/2026	47	9,000,000,000	10,521,803,546	9,729,329,234	8,651,043,080	7,112,710,287
01/09/2026	48	9,000,000,000	10,427,994,913	9,626,231,480	8,537,603,244	6,989,711,214
01/10/2026	49	9,000,000,000	10,337,863,101	9,527,365,518	8,429,120,498	6,872,608,582
01/11/2026	50	9,000,000,000	10,244,793,250	9,425,578,786	8,317,859,033	6,753,167,523
01/12/2026	51	9,000,000,000	10,149,957,292	9,322,998,296	8,207,084,408	6,635,917,084
01/01/2027	52	9,000,000,000	10,057,620,701	9,222,516,104	8,097,982,061	6,519,968,248
01/02/2027	53	9,000,000,000	9,968,753,643	9,125,523,998	7,992,438,304	6,407,735,587
01/03/2027	54	9,000,000,000	9,878,932,136	9,029,445,335	7,890,121,123	6,301,500,447
01/04/2027	55	9,000,000,000	9,790,060,152	8,933,038,595	7,786,026,910	6,192,026,711
01/05/2027	56	6,500,000,000	9,695,302,484	8,832,055,180	7,679,063,008	6,081,927,450
01/06/2027	57	6,500,000,000	9,610,422,608	8,739,884,137	7,579,598,924	5,977,723,863
01/07/2027	58	6,500,000,000	9,525,967,745	8,648,859,789	7,482,197,611	5,876,718,408
01/08/2027	59	6,500,000,000	9,441,082,765	8,557,252,243	7,384,119,974	5,775,120,775
01/09/2027	60	6,500,000,000	9,357,010,897	8,466,666,304	7,287,372,117	5,675,313,974
01/10/2027	61	6,500,000,000	9,271,926,791	8,375,907,303	7,191,510,732	5,577,700,141
01/11/2027	62	6,500,000,000	9,188,939,947	8,286,861,124	7,096,961,091	5,481,053,909
01/12/2027	63	5,000,000,000	9,102,920,967	8,195,811,853	7,001,709,867	5,385,324,080
01/01/2028	64	5,000,000,000	9,017,723,369	8,105,333,623	6,906,803,798	5,289,827,031
01/02/2028	65	5,000,000,000	8,934,390,155	8,016,811,640	6,813,997,913	5,196,644,024
01/03/2028	66	5,000,000,000	8,850,193,402	7,928,661,358	6,723,038,949	5,106,956,358
01/04/2028	67	5,000,000,000	8,767,238,154	7,841,022,329	6,631,817,123	5,016,325,169
01/05/2028	68	5,000,000,000	8,683,826,336	7,753,674,703	6,541,798,985	4,927,951,415
01/06/2028	69	5,000,000,000	8,601,744,966	7,667,358,822	6,452,522,081	4,840,111,220
01/07/2028	70	5,000,000,000	8,520,528,102	7,582,497,916	6,365,401,150	4,755,188,130
01/08/2028	71	5,000,000,000	8,438,744,238	7,496,980,652	6,277,604,653	4,669,737,911
01/09/2028	72	5,000,000,000	8,357,275,683	7,412,011,307	6,190,671,189	4,585,565,509
01/10/2028	73	5,000,000,000	8,277,688,162	7,329,375,406	6,106,584,882	4,504,739,132
01/11/2028	74	5,000,000,000	8,198,583,094	7,247,020,448	6,022,613,749	4,423,977,187
01/12/2028	75	5,000,000,000	8,119,696,054	7,165,508,523	5,940,216,979	4,345,565,094
01/01/2029	76	5,000,000,000	8,041,523,261	7,084,485,994	5,858,112,811	4,267,350,364
01/02/2029	77	2,500,000,000	7,962,234,646	7,002,736,332	5,775,788,107	4,189,560,269
01/03/2029	78	2,500,000,000	7,883,126,952	6,922,539,558	5,696,525,423	4,116,254,716
01/04/2029	79	2,500,000,000	7,806,739,557	6,843,832,874	5,617,435,341	4,041,912,459
01/05/2029	80	2,500,000,000	7,727,899,615	6,763,597,220	5,537,913,793	3,968,360,292
01/06/2029	81	2,500,000,000	7,648,831,530	6,683,041,215	5,458,039,650	3,894,558,307
01/07/2029	82	2,500,000,000	7,571,525,006	6,604,637,186	5,380,730,984	3,823,656,647
01/08/2029	83	2,500,000,000	7,496,016,590	6,527,680,995	5,304,510,697	3,753,527,106
01/09/2029	84	2,500,000,000	7,416,917,007	6,447,844,897	5,226,308,982	3,682,526,904
01/10/2029	85	2,500,000,000	7,341,985,143	6,372,226,792	5,152,304,140	3,615,500,463
01/11/2029	86	2,500,000,000	7,265,848,575	6,295,450,950	5,077,281,055	3,547,764,259
01/12/2029	87	2,500,000,000	7,190,670,189	6,220,086,609	5,004,152,766	3,482,332,150
01/01/2030	88	2,500,000,000	7,117,648,184	6,146,478,389	4,932,357,866	3,417,832,946
01/02/2030	89	2,500,000,000	7,045,235,475	6,073,627,232	4,861,501,754	3,354,465,418
01/03/2030	90	2,500,000,000	6,970,731,390	6,000,191,224	4,791,687,873	3,293,642,092
01/04/2030	91	2,500,000,000	6,899,666,480	5,928,947,716	4,722,752,023	3,232,508,278

01/05/2030	92	0	6,825,623,042	5,855,694,120	4,652,920,928	3,171,657,324
01/06/2030	93		6,754,998,322	5,785,276,327	4,585,276,080	3,112,308,908
01/07/2030	94		6,683,914,548	5,715,001,006	4,518,428,984	3,054,363,705
01/08/2030	95		6,613,865,788	5,645,515,174	4,452,140,093	2,996,806,698
01/09/2030	96		6,544,164,410	5,576,544,627	4,386,564,478	2,940,160,550
01/10/2030	97		6,474,954,615	5,508,511,614	4,322,384,251	2,885,266,839
01/11/2030	98		6,406,804,798	5,441,289,238	4,258,778,055	2,830,767,750
01/12/2030	99		6,337,464,665	5,373,564,065	4,195,419,515	2,777,222,718
01/01/2031	100		6,268,883,262	5,306,398,259	4,132,443,244	2,723,948,123
01/02/2031	101		6,200,843,502	5,239,902,535	4,070,280,672	2,671,609,087
01/03/2031	102		6,132,469,057	5,174,184,693	4,009,998,329	2,621,970,235
01/04/2031	103		6,064,916,271	5,108,508,848	3,949,030,679	2,571,169,411
01/05/2031	104		5,994,815,025	5,041,174,002	3,887,387,313	2,520,658,907
01/06/2031	105		5,927,452,378	4,976,073,118	3,827,427,484	2,471,268,078
01/07/2031	106		5,860,399,421	4,911,707,058	3,768,620,812	2,423,323,611
01/08/2031	107		5,793,657,541	4,847,533,734	3,709,923,190	2,375,475,246
01/09/2031	108		5,728,356,243	4,784,767,251	3,652,573,702	2,328,848,294
01/10/2031	109		5,660,496,478	4,720,324,802	3,594,511,037	2,282,433,408
01/11/2031	110		5,596,039,590	4,658,658,930	3,538,530,532	2,237,370,260
01/12/2031	111		5,531,112,804	4,597,049,856	3,483,140,654	2,193,320,054
01/01/2032	112		5,462,958,973	4,532,704,594	3,425,652,513	2,147,983,417
01/02/2032	113		5,399,268,892	4,472,261,739	3,371,376,047	2,104,996,768
01/03/2032	114		5,335,386,767	4,412,335,274	3,318,286,889	2,063,638,943
01/04/2032	115		5,272,490,314	4,352,924,830	3,265,281,940	2,022,074,207
01/05/2032	116		5,210,397,340	4,294,600,603	3,213,601,836	1,981,912,850
01/06/2032	117		5,148,109,709	4,236,063,968	3,161,738,072	1,941,668,097
01/07/2032	118		5,086,223,902	4,178,272,409	3,110,927,553	1,902,633,272
01/08/2032	119		5,024,639,951	4,120,681,073	3,060,245,317	1,863,708,781
01/09/2032	120		4,962,518,783	4,062,833,253	3,009,610,757	1,825,108,801
01/10/2032	121		4,901,367,304	4,006,181,716	2,960,341,026	1,787,871,314
01/11/2032	122		4,840,927,517	3,950,069,657	2,911,454,092	1,750,898,934
01/12/2032	123		4,780,738,403	3,894,553,865	2,863,470,244	1,714,983,278
01/01/2033	124		4,721,075,783	3,839,427,626	2,815,759,370	1,679,265,528
01/02/2033	125		4,660,694,894	3,783,894,037	2,767,974,669	1,643,775,738
01/03/2033	126		4,601,822,666	3,730,373,305	2,722,554,336	1,610,616,047
01/04/2033	127		4,542,219,118	3,675,811,868	2,675,910,786	1,576,317,566
01/05/2033	128		4,483,944,410	3,622,696,696	2,630,753,135	1,543,363,643
01/06/2033	129		4,425,887,086	3,569,725,849	2,585,693,708	1,510,503,956
01/07/2033	130		4,367,882,322	3,517,159,178	2,541,347,218	1,478,512,081
01/08/2033	131		4,310,775,658	3,465,287,687	2,497,499,271	1,446,847,844
01/09/2033	132		4,253,824,212	3,413,706,598	2,454,066,682	1,415,664,919
01/10/2033	133		4,196,540,599	3,362,208,502	2,411,096,413	1,385,175,404
01/11/2033	134		4,140,145,714	3,311,399,803	2,368,621,388	1,355,009,875
01/12/2033	135		4,084,411,877	3,261,460,198	2,327,158,041	1,325,832,850
01/01/2034	136		4,028,927,233	3,211,698,399	2,285,823,236	1,296,767,627
01/02/2034	137		3,973,480,080	3,162,125,852	2,244,817,977	1,268,110,995
01/03/2034	138		3,917,940,507	3,113,150,172	2,204,972,450	1,240,835,801
01/04/2034	139		3,863,103,367	3,064,370,985	2,164,903,445	1,213,127,084
01/05/2034	140		3,808,400,597	3,016,019,864	2,125,500,222	1,186,164,728
01/06/2034	141		3,754,430,160	2,968,235,686	2,086,505,012	1,159,471,031
01/07/2034	142		3,701,078,346	2,921,253,132	2,048,424,721	1,133,643,657

01/08/2034	143	3,647,946,943	2,874,433,096	2,010,467,769	1,107,924,812
01/09/2034	144	3,595,487,656	2,828,292,179	1,973,164,420	1,082,762,157
01/10/2034	145	3,543,714,963	2,782,991,074	1,936,781,302	1,058,440,527
01/11/2034	146	3,492,192,627	2,737,877,427	1,900,539,343	1,034,235,309
01/12/2034	147	3,441,490,544	2,693,698,293	1,865,269,469	1,010,881,296
01/01/2035	148	3,390,845,332	2,649,556,164	1,830,036,928	987,586,290
01/02/2035	149	3,341,513,816	2,606,580,786	1,795,775,351	964,992,248
01/03/2035	150	3,292,553,192	2,564,453,634	1,762,693,422	943,590,617
01/04/2035	151	3,244,085,673	2,522,418,515	1,729,390,906	921,842,274
01/05/2035	152	3,195,965,619	2,480,924,167	1,696,755,565	900,738,685
01/06/2035	153	3,148,067,911	2,439,597,965	1,664,248,400	879,739,922
01/07/2035	154	3,100,343,657	2,398,670,346	1,632,300,896	859,315,123
01/08/2035	155	3,053,173,120	2,358,169,075	1,600,658,501	839,088,059
01/09/2035	156	3,005,952,173	2,317,759,419	1,569,228,523	819,127,806
01/10/2035	157	2,959,095,846	2,277,885,453	1,538,436,188	799,762,516
01/11/2035	158	2,912,004,965	2,237,833,336	1,507,542,061	780,382,669
01/12/2035	159	2,866,003,726	2,198,866,885	1,477,646,009	761,771,405
01/01/2036	160	2,819,945,899	2,159,860,707	1,447,742,430	743,193,981
01/02/2036	161	2,774,635,854	2,121,552,290	1,418,447,912	725,071,597
01/03/2036	162	2,728,718,458	2,083,132,126	1,389,446,760	707,432,420
01/04/2036	163	2,683,504,800	2,045,140,944	1,360,637,481	689,830,032
01/05/2036	164	2,637,724,764	2,006,951,623	1,331,943,669	672,514,433
01/06/2036	165	2,592,726,399	1,969,368,088	1,303,676,818	655,454,144
01/07/2036	166	2,548,581,930	1,932,659,592	1,276,227,741	639,023,213
01/08/2036	167	2,505,308,312	1,896,621,744	1,249,245,035	622,863,247
01/09/2036	168	2,461,916,085	1,860,610,942	1,222,409,090	606,901,574
01/10/2036	169	2,418,967,928	1,825,151,819	1,196,161,343	591,435,705
01/11/2036	170	2,376,724,552	1,790,236,952	1,170,295,074	576,195,382
01/12/2036	171	2,334,687,596	1,755,686,625	1,144,884,374	561,373,759
01/01/2037	172	2,293,431,479	1,721,736,844	1,119,890,327	546,792,555
01/02/2037	173	2,252,577,322	1,688,198,424	1,095,282,890	532,512,764
01/03/2037	174	2,211,778,928	1,655,082,406	1,071,330,702	518,874,444
01/04/2037	175	2,171,332,538	1,622,060,414	1,047,285,396	505,080,262
01/05/2037	176	2,131,393,177	1,589,610,843	1,023,808,205	491,733,775
01/06/2037	177	2,091,504,783	1,557,216,105	1,000,393,287	478,452,493
01/07/2037	178	2,052,027,635	1,525,315,874	977,488,011	465,581,350
01/08/2037	179	2,012,237,270	1,493,201,964	954,474,423	452,694,325
01/09/2037	180	1,973,300,464	1,461,824,919	932,041,384	440,182,296
01/10/2037	181	1,934,431,736	1,430,678,701	909,937,816	427,981,674
01/11/2037	182	1,895,706,122	1,399,659,818	887,945,254	415,868,733
01/12/2037	183	1,857,557,143	1,369,242,041	866,510,217	404,166,068
01/01/2038	184	1,819,082,621	1,338,607,477	844,969,051	392,449,322
01/02/2038	185	1,781,797,586	1,308,946,713	824,144,976	381,156,224
01/03/2038	186	1,744,955,027	1,279,917,456	804,016,066	370,424,019
01/04/2038	187	1,708,530,644	1,251,074,798	783,899,041	359,626,068
01/05/2038	188	1,672,193,487	1,222,456,997	764,082,434	349,097,976
01/06/2038	189	1,636,007,067	1,193,974,407	744,381,782	338,656,542
01/07/2038	190	1,600,448,147	1,166,105,948	725,217,868	328,585,439
01/08/2038	191	1,565,608,104	1,138,786,323	706,426,236	318,715,554
01/09/2038	192	1,530,768,718	1,111,556,492	687,781,057	308,989,177
01/10/2038	193	1,496,778,029	1,085,090,398	669,752,524	299,656,360

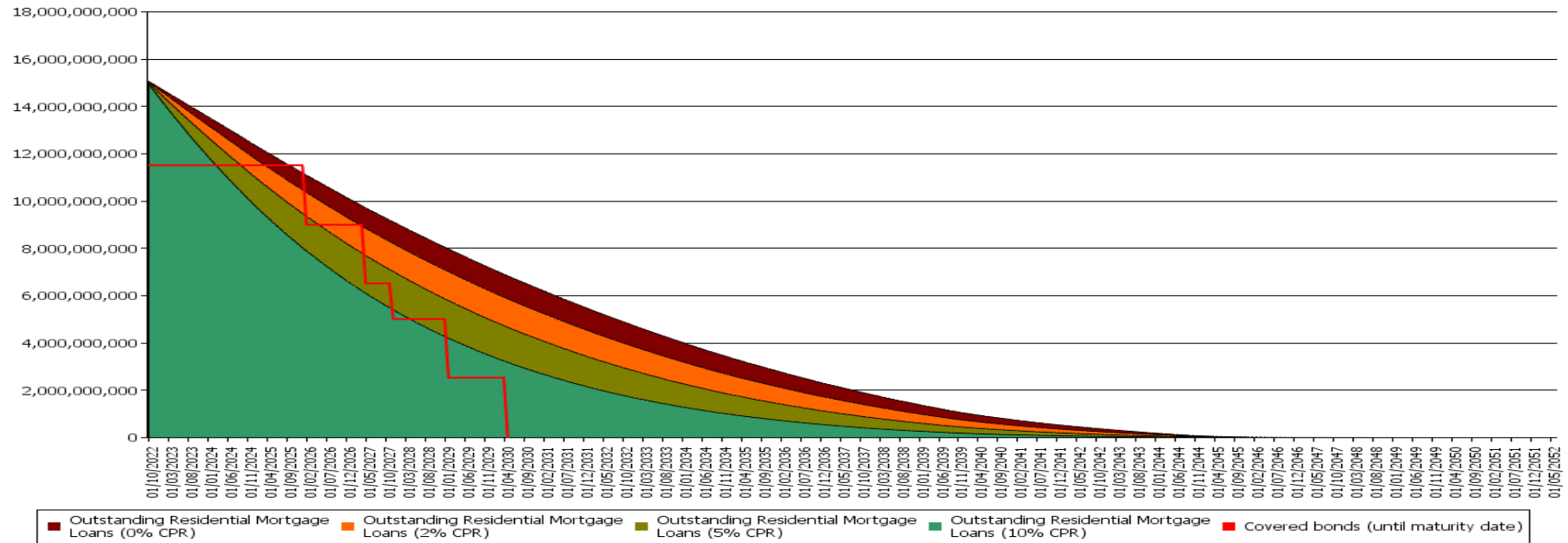
01/11/2038	194	1,463,192,268	1,058,943,278	651,951,410	290,456,426
01/12/2038	195	1,429,709,002	1,033,012,347	634,421,381	281,487,850
01/01/2039	196	1,396,346,732	1,007,195,815	616,993,095	272,595,553
01/02/2039	197	1,363,502,299	981,836,771	599,928,891	263,933,709
01/03/2039	198	1,330,883,290	956,880,081	583,336,450	255,652,008
01/04/2039	199	1,298,610,322	932,092,838	566,780,453	247,344,113
01/05/2039	200	1,266,104,990	907,270,107	550,328,573	239,179,999
01/06/2039	201	1,234,548,471	883,156,777	534,339,598	231,247,356
01/07/2039	202	1,202,665,820	858,936,759	518,406,585	223,432,328
01/08/2039	203	1,171,620,870	835,345,425	502,885,962	215,824,941
01/09/2039	204	1,140,496,211	811,774,912	487,453,431	208,315,637
01/10/2039	205	1,111,064,290	789,527,985	472,927,755	201,279,537
01/11/2039	206	1,082,616,494	768,008,024	458,867,315	194,468,187
01/12/2039	207	1,054,796,105	747,044,024	445,243,235	187,920,801
01/01/2040	208	1,028,720,520	727,340,650	432,397,413	181,726,069
01/02/2040	209	1,003,165,844	708,069,640	419,870,433	175,713,876
01/03/2040	210	977,939,320	689,168,607	407,690,177	169,940,370
01/04/2040	211	953,505,336	670,809,933	395,820,551	164,293,837
01/05/2040	212	929,479,543	652,833,983	384,265,483	158,843,845
01/06/2040	213	905,832,115	635,145,771	372,903,213	153,494,126
01/07/2040	214	882,873,522	618,031,697	361,962,210	148,379,857
01/08/2040	215	860,394,157	601,274,089	351,252,208	143,379,612
01/09/2040	216	838,084,309	584,689,810	340,695,339	138,481,306
01/10/2040	217	816,378,580	568,611,943	330,511,376	133,791,170
01/11/2040	218	795,025,441	552,800,187	320,503,450	129,190,438
01/12/2040	219	774,001,341	537,298,252	310,748,988	124,745,092
01/01/2041	220	753,304,923	522,044,230	301,158,890	120,383,247
01/02/2041	221	732,634,316	506,858,262	291,654,721	116,090,316
01/03/2041	222	712,050,718	491,863,193	282,376,091	111,966,968
01/04/2041	223	691,983,125	477,190,379	273,255,787	107,891,687
01/05/2041	224	672,114,454	462,728,203	264,322,071	103,936,509
01/06/2041	225	652,676,090	448,583,420	255,590,536	100,077,416
01/07/2041	226	633,743,525	434,856,143	247,159,283	96,379,424
01/08/2041	227	615,298,984	421,483,960	238,949,685	92,783,443
01/09/2041	228	597,267,474	408,438,335	230,964,908	89,303,122
01/10/2041	229	579,385,971	395,559,818	223,131,784	85,920,770
01/11/2041	230	562,073,401	383,089,286	215,547,688	82,648,830
01/12/2041	231	544,984,176	370,832,190	208,137,607	79,480,389
01/01/2042	232	528,459,708	358,978,296	200,971,936	76,419,019
01/02/2042	233	512,304,716	347,414,103	194,003,141	73,456,702
01/03/2042	234	496,425,129	336,129,765	187,270,515	70,636,160
01/04/2042	235	480,411,753	324,735,387	180,462,156	67,779,824
01/05/2042	236	464,614,801	313,541,906	173,812,852	65,014,805
01/06/2042	237	449,346,577	302,723,942	167,389,093	62,346,798
01/07/2042	238	434,283,172	292,095,519	161,114,656	59,763,790
01/08/2042	239	419,162,863	281,447,548	154,846,615	57,195,442
01/09/2042	240	404,367,077	271,052,389	148,748,152	54,710,149
01/10/2042	241	389,552,261	260,693,223	142,711,131	52,274,544
01/11/2042	242	375,069,969	250,575,776	136,823,685	49,905,718
01/12/2042	243	360,728,897	240,599,258	131,052,784	47,604,867
01/01/2043	244	346,466,878	230,694,825	125,338,332	45,336,255

01/02/2043	245	332,281,829	220,874,460	119,697,658	43,112,579
01/03/2043	246	318,410,549	211,329,672	114,261,980	40,997,286
01/04/2043	247	304,712,146	201,895,006	108,883,216	38,901,909
01/05/2043	248	291,149,722	192,592,225	103,610,526	36,866,333
01/06/2043	249	277,762,348	183,424,999	98,427,793	34,873,893
01/07/2043	250	264,600,838	174,446,768	93,379,580	32,949,640
01/08/2043	251	251,672,392	165,641,848	88,440,899	31,074,814
01/09/2043	252	238,997,120	157,032,642	83,630,966	29,260,323
01/10/2043	253	226,216,430	148,391,141	78,834,246	27,469,010
01/11/2043	254	214,029,718	140,158,902	74,271,419	25,769,526
01/12/2043	255	202,087,744	132,121,393	69,839,954	24,132,635
01/01/2044	256	190,325,315	124,220,281	65,496,396	22,535,895
01/02/2044	257	178,698,861	116,434,186	61,234,968	20,980,389
01/03/2044	258	167,220,915	108,782,658	57,074,760	19,477,521
01/04/2044	259	155,905,512	101,249,600	52,987,306	18,006,033
01/05/2044	260	144,767,550	93,861,963	49,000,208	16,582,889
01/06/2044	261	133,830,881	86,623,859	45,106,581	15,200,533
01/07/2044	262	123,207,618	79,616,908	41,355,898	13,879,456
01/08/2044	263	112,945,058	72,861,442	37,750,612	12,615,823
01/09/2044	264	103,061,488	66,372,735	34,301,258	11,414,536
01/10/2044	265	93,599,492	60,180,162	31,024,405	10,281,767
01/11/2044	266	84,713,499	54,374,498	27,960,148	9,226,997
01/12/2044	267	76,590,782	49,080,131	25,175,591	8,274,022
01/01/2045	268	70,297,696	44,971,055	23,009,179	7,529,996
01/02/2045	269	64,235,138	41,023,001	20,935,801	6,822,442
01/03/2045	270	58,442,272	37,266,275	18,974,889	6,159,770
01/04/2045	271	52,918,123	33,686,516	17,108,560	5,530,385
01/05/2045	272	47,565,366	30,229,368	15,314,972	4,930,309
01/06/2045	273	42,663,729	27,068,227	13,678,581	4,384,859
01/07/2045	274	38,277,931	24,245,772	12,222,133	3,901,914
01/08/2045	275	34,276,702	21,674,514	10,898,192	3,464,509
01/09/2045	276	30,636,426	19,339,766	9,699,523	3,070,395
01/10/2045	277	27,289,582	17,198,737	8,604,497	2,712,598
01/11/2045	278	24,282,146	15,277,403	7,623,819	2,393,256
01/12/2045	279	21,515,998	13,514,828	6,727,649	2,103,275
01/01/2046	280	18,966,456	11,893,180	5,905,340	1,838,375
01/02/2046	281	16,676,546	10,439,524	5,170,371	1,602,757
01/03/2046	282	14,543,516	9,090,298	4,491,798	1,387,079
01/04/2046	283	12,590,765	7,856,400	3,872,218	1,190,686
01/05/2046	284	10,819,276	6,739,943	3,313,769	1,014,789
01/06/2046	285	9,201,179	5,722,217	2,806,237	855,726
01/07/2046	286	7,784,119	4,833,001	2,364,322	718,014
01/08/2046	287	6,538,777	4,052,907	1,977,655	598,045
01/09/2046	288	5,569,608	3,446,336	1,677,396	505,097
01/10/2046	289	4,775,483	2,950,100	1,432,335	429,537
01/11/2046	290	4,133,103	2,548,934	1,234,413	368,615
01/12/2046	291	3,598,634	2,215,677	1,070,380	318,322
01/01/2047	292	3,150,974	1,936,763	933,259	276,368
01/02/2047	293	2,889,019	1,772,739	852,049	251,250
01/03/2047	294	2,709,375	1,659,960	796,010	233,827
01/04/2047	295	2,570,858	1,572,423	752,115	219,997

01/05/2047	296	2,449,633	1,495,818	713,713	207,909
01/06/2047	297	2,336,718	1,424,449	677,931	196,649
01/07/2047	298	2,233,890	1,359,531	645,443	186,457
01/08/2047	299	2,132,284	1,295,493	613,476	176,472
01/09/2047	300	2,032,788	1,232,948	582,374	166,816
01/10/2047	301	1,935,165	1,171,810	552,133	157,505
01/11/2047	302	1,839,269	1,111,853	522,550	148,435
01/12/2047	303	1,746,281	1,053,908	494,098	139,778
01/01/2048	304	1,657,800	998,812	467,077	131,574
01/02/2048	305	1,573,131	946,192	441,345	123,798
01/03/2048	306	1,491,860	895,886	416,885	116,474
01/04/2048	307	1,413,340	847,294	393,271	109,411
01/05/2048	308	1,335,734	799,455	370,154	102,558
01/06/2048	309	1,263,412	754,887	348,629	96,185
01/07/2048	310	1,197,732	714,468	329,151	90,438
01/08/2048	311	1,136,056	676,528	310,879	85,056
01/09/2048	312	1,076,043	639,703	293,210	79,882
01/10/2048	313	1,018,720	604,631	276,452	75,008
01/11/2048	314	961,817	569,889	259,905	70,220
01/12/2048	315	910,234	538,441	244,958	65,910
01/01/2049	316	860,264	508,018	230,530	61,765
01/02/2049	317	810,220	477,654	216,200	57,680
01/03/2049	318	761,942	448,504	202,539	53,829
01/04/2049	319	716,928	421,292	189,767	50,221
01/05/2049	320	671,971	394,225	177,138	46,687
01/06/2049	321	628,747	368,242	165,042	43,314
01/07/2049	322	586,348	342,845	153,281	40,063
01/08/2049	323	546,059	318,746	142,144	36,995
01/09/2049	324	508,891	296,547	131,908	34,185
01/10/2049	325	472,151	274,686	121,883	31,458
01/11/2049	326	436,183	253,330	112,122	28,816
01/12/2049	327	404,752	234,690	103,616	26,521
01/01/2050	328	381,380	220,763	97,219	24,778
01/02/2050	329	359,934	207,995	91,364	23,187
01/03/2050	330	340,526	196,478	86,107	21,769
01/04/2050	331	205,586	118,419	51,765	13,032
01/05/2050	332	186,862	107,457	46,858	11,748
01/06/2050	333	169,434	97,270	42,308	10,562
01/07/2050	334	152,074	87,160	37,817	9,402
01/08/2050	335	135,770	77,684	33,620	8,323
01/09/2050	336	122,837	70,165	30,288	7,467
01/10/2050	337	110,784	63,176	27,205	6,679
01/11/2050	338	98,712	56,196	24,137	5,901
01/12/2050	339	86,619	49,231	21,093	5,136
01/01/2051	340	75,236	42,688	18,244	4,423
01/02/2051	341	63,831	36,156	15,413	3,721
01/03/2051	342	53,174	30,074	12,790	3,076
01/04/2051	343	44,128	24,915	10,569	2,531
01/05/2051	344	35,394	19,951	8,443	2,014
01/06/2051	345	27,903	15,702	6,628	1,574
01/07/2051	346	21,663	12,170	5,124	1,212

01/08/2051	347	15,411	8,643	3,630	855
01/09/2051	348	9,150	5,123	2,146	503
01/10/2051	349	3,650	0	0	0
01/11/2051	350	0	0	0	0
01/12/2051	351	0	0	0	0
01/01/2052	352	0	0	0	0
01/02/2052	353	0	0	0	0
01/03/2052	354	0	0	0	0
01/04/2052	355	0	0	0	0
01/05/2052	356	0	0	0	0
01/06/2052	357	0	0	0	0
		1,416,918,065,955	1,263,853,923,325	1,080,043,468,635	858,969,346,385

Amortisation profiles (all amounts in EUR)



The information is subject to

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

HTT 2022

Reporting in Domestic Currency (Please insert currency)

CONTENT OF TAB E

1. Additional information on the issuer details
2. Additional information on the swaps
3. Additional information on the assets

Reason for No Data in Worksheet E

Not applicable for the jurisdiction

Not relevant for the issuer and/or CB programme at the present time

Not available at the present time

Confidential

* Lead Entity Identifier (LEI) finder: <https://www.leilookup.com/#search>

** Weighted Average Maturity (WAM) - please refer to the terms of the instrument

Field Number	1. Additional information on the programme	Name	Lead Entity Identifier (LEI)*
E.1.1.1	Transaction Description		
E.1.1.2	Sector of asset class		
E.1.1.3	Sector	BNP Paribas Fortis	652910VW9Z921647
E.1.1.4	Bank or service		
E.1.1.5	ISOC indicator		
E.1.1.6	Cash manager		
E.1.1.7	Bank or cash manager		
E.1.1.8	Account bank		
E.1.1.9	Standby account bank		
E.1.1.10	Account bank awardee	Sicring BNP Fortis Plandireks	
E.1.1.11	Notifier	Representative	
E.1.1.12	Cover Pool Member	David De Schacht & Lucien De Baedemaker	
OE.1.1	where available - asset owner		
OE.1.2			
OE.1.3			
OE.1.4			
OE.1.5			
OE.1.6			
OE.1.7			
OE.1.8			

Field Number	2. Additional information on the swaps	Currency (if applicable)	Lead Entity Identifier (LEI)*	Type of Swap
E.2.1.1	Swap Counterparty			
E.2.1.2	Counterparty 1	For completion	For completion	For completion
E.2.1.3	Counterparty 2	For completion	For completion	For completion
E.2.1.4	Counterparty 3	For completion	For completion	For completion
E.2.1.5	Counterparty 4	For completion	For completion	For completion
E.2.1.6	Counterparty 5	For completion	For completion	For completion
E.2.1.7	Counterparty 6	For completion	For completion	For completion
E.2.1.8	Counterparty 7	For completion	For completion	For completion
E.2.1.9	Counterparty 8	For completion	For completion	For completion
E.2.1.10	Counterparty 9	For completion	For completion	For completion
E.2.1.11	Counterparty 10	For completion	For completion	For completion
E.2.1.12	Counterparty 11	For completion	For completion	For completion
E.2.1.13	Counterparty 12	For completion	For completion	For completion
E.2.1.14	Counterparty 13	For completion	For completion	For completion
E.2.1.15	Counterparty 14	For completion	For completion	For completion
E.2.1.16	Counterparty 15	For completion	For completion	For completion
E.2.1.17	Counterparty 16	For completion	For completion	For completion
E.2.1.18	Counterparty 17	For completion	For completion	For completion
E.2.1.19	Counterparty 18	For completion	For completion	For completion
E.2.1.20	Counterparty 19	For completion	For completion	For completion
E.2.1.21	Counterparty 20	For completion	For completion	For completion
E.2.1.22	Counterparty 21	For completion	For completion	For completion
E.2.1.23	Counterparty 22	For completion	For completion	For completion
E.2.1.24	Counterparty 23	For completion	For completion	For completion
E.2.1.25	Counterparty 24	For completion	For completion	For completion
E.2.1.26	Counterparty 25	For completion	For completion	For completion
OE.2.1				
OE.2.2				
OE.2.3				
OE.2.4				
OE.2.5				
OE.2.6				
OE.2.7				
OE.2.8				
OE.2.9				
OE.2.10				
OE.2.11				
OE.2.12				
OE.2.13				

Field Number	3. Additional information on the asset	Total Assets
E.3.1.1	Weighted Average Maturity (months)	49.85
E.3.1.2	Weighted Average Maturity (months)**	176.63
OE.3.1		
OE.3.2		
OE.3.3		
OE.3.4		
E.3.1.1	2. Assets	
E.3.1.2	1-30 days	0.0%
E.3.1.3	30-60 days	0.0%
E.3.1.4	60-90 days	0.0%
E.3.1.5	90-180 days	0.0%
E.3.1.6	> 180 days	0.0%
OE.3.1		
OE.3.2		
OE.3.3		
OE.3.4		