

## EUR 10 Billion Mortgage Pandbrieven Programme

### Reporting Date :

Reporting Date:	31/07/2017
Date of Previous Report:	30/06/2017

### Contact Details :

#### Head of Treasury

Jean-François Deschamps +3222226941 jean-francois.deschamps@belfius.be

#### Long Term Funding (new issues and investor contact)

Ellen Van Steen +3222227064 ellen.vansteen@belfius.be

Christine Lepage +3222227028 christine.lepage@belfius.be

#### Asset Based Solutions (cover pool and programme management)

Bart Verwaest +3222227083 bart.verwaest@belfius.be

Siemon Van Brempt +3222227011 siemon.vanbrempt@belfius.be

Peter Degroote +3222227122 peter.degroote@belfius.be

#### Noteholders' Representative

Stichting Belfius Mortgage Pandbrieven Noteholders' Representative

Prins Bernhardplein 200

1097 JB Amsterdam

The Netherlands

### Website :

<https://www.belfius.com/EN/debt-issuance/Belgian-mortgage-pandbrieven-programme/in>

### 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.

## Outstanding Series

Series	ISIN	Currency	Outstanding Amount	Issue Date	Maturity Date	Coupon Type	Coupon	Day Count	Next Interest Payment Date	Extended Maturity Date	Remaining Average Life *
1	BE0002419910	EUR	1,250,000,000	27/11/2012	27/11/2017	Fixed	1.250%	ACT/ACT	27/11/2017	27/11/2018	0.33
2	BE0002421932	EUR	30,000,000	18/12/2012	18/12/2034	Fixed	3.000%	ACT/ACT	18/12/2017	18/12/2035	17.40
3	BE0002422948	EUR	30,000,000	18/12/2012	18/12/2034	Fixed	2.950%	ACT/ACT	18/12/2017	18/12/2035	17.40
4	BE0002423953	EUR	30,000,000	21/12/2012	21/12/2032	Fixed	2.920%	ACT/ACT	21/12/2017	21/12/2033	15.41
5	BE6247207192	EUR	15,000,000	17/01/2013	17/01/2033	Fixed	3.035%	ACT/ACT	17/01/2018	17/01/2034	15.48
6	BE0002424969	EUR	500,000,000	30/01/2013	30/01/2023	Fixed	2.125%	ACT/ACT	30/01/2018	30/01/2024	5.51
7	BE0002426014	EUR	75,000,000	04/02/2013	04/02/2032	Fixed	2.735%	ACT/ACT	05/02/2018	04/02/2033	14.53
8	BE0002427020	EUR	20,000,000	27/02/2013	27/02/2031	Fixed	2.770%	ACT/ACT	27/02/2018	27/02/2032	13.59
9	BE0002431063	EUR	25,000,000	02/04/2013	02/04/2038	Fixed	2.835%	ACT/ACT	03/04/2018	02/04/2039	20.69
10	BE0002435106	EUR	825,000,000	05/06/2013	05/06/2020	Fixed	1.375%	ACT/ACT	05/06/2018	05/06/2021	2.86
11	BE0002436112	EUR	15,000,000	13/06/2013	13/06/2035	Fixed	2.800%	ACT/ACT	13/06/2018	13/06/2036	17.89
12	BE0002437128	EUR	50,000,000	21/06/2013	21/06/2033	Fixed	2.855%	ACT/ACT	21/06/2018	21/06/2034	15.91
13	BE0002438134	EUR	50,000,000	27/06/2013	27/06/2029	Fixed	2.629%	ACT/ACT	27/06/2018	27/06/2030	11.92
14	BE0002439140	EUR	30,000,000	23/08/2013	23/08/2033	Fixed	3.010%	ACT/ACT	23/08/2017	23/08/2034	16.08
15	BE0002440155	EUR	20,000,000	27/08/2013	27/08/2036	Fixed	3.065%	ACT/ACT	28/08/2017	27/08/2037	19.10
16	BE6257118362	EUR	10,000,000	23/08/2013	23/08/2033	Fixed	3.145%	ACT/ACT	23/08/2017	23/08/2034	16.08
17	BE0002446210	EUR	50,000,000	17/10/2013	17/10/2028	Fixed	2.947%	ACT/ACT	17/10/2017	17/10/2029	11.23
18	BE0002447226	EUR	20,000,000	25/10/2013	27/10/2032	Fixed	3.175%	ACT/ACT	27/10/2017	27/10/2033	15.26
19	BE0002450253	EUR	44,000,000	31/10/2013	31/10/2035	Fixed	3.145%	ACT/ACT	31/10/2017	31/10/2036	18.27
20	BE6260796287	EUR	30,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
21	BE6260791239	EUR	3,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
22	BE6260793250	EUR	3,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
23	BE6260794266	EUR	2,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
24	BE6260795271	EUR	30,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
25	BE6260797293	EUR	30,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
26	BE6260798309	EUR	1,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
27	BE6260799315	EUR	1,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
28	BE6260801335	EUR	5,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
29	BE6260802341	EUR	10,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
30	BE6260803356	EUR	10,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
31	BE6260804362	EUR	15,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
32	BE6260805377	EUR	10,000,000	02/12/2013	02/12/2025	Fixed	2.460%	ACT/ACT	04/12/2017	02/12/2026	8.35
33	BE6260767965	EUR	10,000,000	29/11/2013	29/11/2033	Fixed	3.015%	ACT/ACT	29/11/2017	29/11/2034	16.35
34	BE6260768971	EUR	10,000,000	29/11/2013	29/11/2033	Fixed	3.015%	ACT/ACT	29/11/2017	29/11/2034	16.35
35	BE6260985237	EUR	10,000,000	05/12/2013	05/12/2036	Fixed	3.000%	ACT/ACT	05/12/2017	05/12/2037	19.37

Series	ISIN	Currency	Outstanding Amount	Issue Date	Maturity Date	Coupon Type	Coupon	Day Count	Next Interest Payment Date	Extended Maturity Date	Remaining Average Life *
36	BE6261018566	EUR	8,000,000	09/12/2013	09/12/2036	Fixed	2.995%	ACT/ACT	11/12/2017	09/12/2037	19.38
37	BE6261019572	EUR	2,000,000	09/12/2013	09/12/2036	Fixed	2.995%	ACT/ACT	11/12/2017	09/12/2037	19.38
38	BE6261086274	EUR	10,000,000	16/12/2013	16/12/2036	Fixed	3.015%	ACT/ACT	18/12/2017	16/12/2037	19.40
39	BE6261087280	EUR	1,000,000	16/12/2013	16/12/2036	Fixed	3.015%	ACT/ACT	18/12/2017	16/12/2037	19.40
40	BE6261088296	EUR	1,000,000	16/12/2013	16/12/2036	Fixed	3.015%	ACT/ACT	18/12/2017	16/12/2037	19.40
41	BE6261294415	EUR	11,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
42	BE6261298457	EUR	5,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
43	BE6261301483	EUR	4,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
44	BE6261296436	EUR	1,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
45	BE6261304511	EUR	10,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
46	BE6261305526	EUR	4,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
47	BE6261295420	EUR	1,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
48	BE6261293409	EUR	3,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
49	BE6261299463	EUR	1,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
50	BE6261303505	EUR	4,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
51	BE6261300477	EUR	4,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
52	BE6261302499	EUR	4,000,000	30/12/2013	15/01/2026	Fixed	2.470%	ACT/ACT	15/01/2018	15/01/2027	8.47
53	BE0002459346	EUR	600,000,000	28/01/2014	28/01/2019	Fixed	1.250%	ACT/ACT	29/01/2018	28/01/2020	1.50
54	BE0002460351	EUR	15,000,000	11/02/2014	11/02/2019	Fixed	1.000%	ACT/ACT	12/02/2018	11/02/2020	1.54
55	BE0002461367	EUR	12,000,000	17/02/2014	17/02/2034	Fixed	2.830%	ACT/ACT	19/02/2018	17/02/2035	16.57
56	BE6265556355	EUR	10,000,000	16/04/2014	16/04/2029	Fixed	2.455%	ACT/ACT	16/04/2018	16/04/2030	11.73
57	BE6265571503	EUR	10,000,000	16/04/2014	16/04/2029	Fixed	2.455%	ACT/ACT	16/04/2018	16/04/2030	11.73
58	BE0002474493	EUR	500,000,000	24/06/2014	24/06/2024	Fixed	1.750%	ACT/ACT	25/06/2018	24/06/2025	6.91
59	BE6272220060	EUR	25,000,000	17/10/2014	17/10/2039	Fixed	2.050%	ACT/ACT	17/10/2017	17/10/2040	22.24
60	BE0002483585	EUR	1,000,000,000	10/02/2015	10/02/2025	Fixed	0.750%	ACT/ACT	12/02/2018	10/02/2026	7.55
61	BE6276398136	EUR	5,000,000	19/02/2015	19/02/2035	Fixed	1.220%	ACT/ACT	19/02/2018	19/02/2036	17.58
62	BE0002484591	EUR	25,000,000	20/02/2015	20/02/2040	Fixed	1.296%	ACT/ACT	20/02/2018	20/02/2041	22.58
63	BE0002245141	EUR	25,000,000	28/01/2016	28/01/2039	Fixed	1.550%	ACT/ACT	29/01/2018	28/01/2040	21.52
64	BE0002246156	EUR	20,000,000	29/01/2016	29/01/2031	Fixed	1.300%	ACT/ACT	29/01/2018	29/01/2032	13.52
65	BE0002499748	EUR	500,000,000	10/03/2016	10/03/2022	Fixed	0.250%	ACT/ACT	12/03/2018	10/03/2023	4.62
66	BE0002247162	EUR	25,000,000	17/03/2016	17/03/2031	Fixed	1.080%	ACT/ACT	19/03/2018	17/03/2032	13.64
67	BE0002257260	EUR	25,000,000	22/07/2016	22/07/2036	Fixed	0.780%	ACT/ACT	23/07/2018	22/07/2037	19.00

\* At the Reporting Date until Maturity Date

## Totals

Total Outstanding (in EUR) : 6,140,000,000

Current Weighted Average Fixed Coupon :	1.418%
Weighted Average Remaining Average Life : *	5.48

\* At the Reporting Date until Maturity Date

## Belfius Bank Senior Unsecured Ratings

	Long Term Rating	Outlook	Short Term Rating
Standard and Poor's	A-	Stable	A-2
Moody's	A2	Positive	P-1
Fitch	A-	Stable	F2

## Belfius Mortgage Pandbrieven Ratings

	Rating	Outlook
Standard and Poor's	AAA	Stable
Fitch	AAA	Stable

## Test Summary

(all amounts in EUR unless stated otherwise)

### 1. Outstanding Mortgage Pandbrieven and Cover Assets

Outstanding Mortgage Pandbrieven:	6,140,000,000 (i)
Nominal Balance Residential Mortgage Loans	7,331,277,260 (ii)
Nominal Balance Public Finance Exposures	84,000,000 (iii)
Nominal Balance Financial Institution Exposures	0 (iv)
Nominal OC Level $[(ii)+(iii)+(iv)]/(i) - 1$	20.77%

### 2. Residential Mortgage Loans Cover Test

Value of the Residential Mortgage Loans (as defined in Royal Decree Article 6 § 2):	6,996,578,092 (v)
Ratio Value of the Residential Mortgage Loans / Mortgage Pandbrieven Issued (v)/(i):	113.95%
--> Cover Test Royal Decree Article 5 § 1 (> 85%)	Pass
--> Issue Covenant (iv) Prospectus (> 105%)	Pass

### 3. Total Asset Cover Test

Value of Public Finance Exposures (definition Royal Decree):	88,545,332 (vi)
Value of Financial Institution Exposures (definition Royal Decree):	0 (vii)
Ratio Value of all Cover Assets / Mortgage Pandbrieven Issued $[(v)+(vi)+(vii)]/(i)$ :	115.39%
--> Cover Test Royal Decree Article 5 § 2	Pass

### 4. Interest and Principal Coverage Test

Interest Proceeds Cover Assets:	1,179,318,226 (viii)
<i>Total Interest Proceeds Residential Mortgage Loans:</i>	1,160,943,226
<i>Total Interest Proceeds Public Finance Exposures:</i>	18,375,000
<i>Total Interest Proceeds Financial Institution Exposures:</i>	0
<i>Impact Derivatives:</i>	0
Principal Proceeds Cover Assets:	7,415,277,260 (ix)
<i>Total Principal Proceeds Residential Mortgage Loans:</i>	7,331,277,260
<i>Total Principal Proceeds Public Finance Exposures:</i>	84,000,000
<i>Total Principal Proceeds Financial Institution Exposures:</i>	0
<i>Impact Derivatives:</i>	0
Interest Requirement Covered Bonds:	622,209,750 (x)
Costs, Fees and Expenses Related to Covered Bonds:	171,179,334 (xi)
Principal Requirements Covered Bonds:	6,140,000,000 (xii)
Total Surplus (+) / Deficit (-) (viii)+(ix)-(x)-(xi)-(xii)	1,661,206,402
--> Cover Test Royal Decree Article 5 §3 (Amortisation Test)	Pass

## 5. Liquidity Tests

Cumulative Cash Inflow Next 180 Days	524,823,798.55	(xiii)
Cumulative Cash Outflow Next 180 Days	-36,114,373.20	(xiv)
Liquidity Surplus (+) / Deficit (-) (xiii)+(xiv)	488,709,425.35	
<i>--&gt; Liquidity Test Royal Decree Article 7 §1</i>		<i>Pass</i>

Mark-to-Market Liquid Bonds minus ECB Haircut	100,378,014.35	(xv)
Interest Payable on Mortgage Pandbrieven next 12 months	87,038,100.00	(xvi)
Excess Coverage Interest Mortgage Pandbrieven by Liquid Bonds	13,339,914.35	(xvii)
<i>--&gt; Issuer Covenant (vii) Prospectus ((xvii) &gt; 0)</i>		<i>Pass</i>

## Cover Pool Summary

Portfolio Cut-off Date

31/07/2017

### 1. Residential Mortgage Loans

See Stratification Tables Mortgages for more details.

All Residential Mortgage Loans are euro denominated.

Outstanding Balance of Residential Mortgage Loans at the Cut-off Date	7,331,277,260.04
Principal Redemptions between Cut-off date and Reporting Date	0.00
Interest Payments between Cut-off Date and Reporting Date	0.00
Number of borrowers	90,301
Number of loans	150,050
Average Outstanding Balance per borrower	81,187.11
Average Outstanding Balance per loan	48,858.90
Weighted average Original Loan to Initial Value	77.90%
Weighted average Current Loan to Current Value	49.17%
Weighted average seasoning (in months)	45.48
Weighted average remaining maturity (in years, at 0% CPR)	13.39
Weighted average initial maturity (in years, at 0% CPR)	17.24
Remaining average life (in years, at 0% CPR)	7.31
Remaining average life (in years, at 2% CPR)	6.55
Remaining average life (in years, at 5% CPR)	5.61
Remaining average life (in years, at 10% CPR)	4.44
Remaining average life to interest reset (in years, at 0% CPR)	6.56
Percentage of Fixed Rate Loans	86.46%
Percentage of Resettable Rate Loans	13.54%
Weighted average interest rate	2.718%
Weighted average interest rate Fixed Rate Loans	2.929%
Weighted average interest rate Resettable Rate Loans	1.315%

### 2. Registered Cash

Registered Cash Proceeds under the Residential Mortgage Loans	230,456,576.61
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### 3. Public Sector Exposure (Liquid Bond Positions)

	Position 1
Isin Code	FR0010347989
Issuer Name	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE MINISTERE DE L ECONOMIE
Series Number	0
Currency	EUR
Nominal Amount	84,000,000.00
Issue Date	25/07/2006
Maturity Date	25/10/2021
Coupon Type	Fixed
Coupon	4.3750%
ECB Haircut	2.5000%
Standard & Poor's Rating	NR
Fitch Rating	AA
Moody's Rating	Aa2
Mark-to-Market Value	102,951,809.59
Accounting Value	88,545,331.71

### 4. Derivatives

None

## Stratification Tables Residential Mortgage Loans

Original Loan to Initial Value	average	
	Balance in EUR	77.90%
0 - 10%	4,669,843.47	0.06%
10 - 20%	47,753,197.08	0.65%
20 - 30%	137,494,401.54	1.88%
30 - 40%	270,923,080.42	3.70%
40 - 50%	461,028,737.01	6.29%
50 - 60%	670,865,685.91	9.15%
60 - 70%	884,274,734.04	12.06%
70 - 80%	1,071,067,034.26	14.61%
80 - 90%	1,182,357,384.71	16.13%
90 - 100%	1,790,823,082.43	24.43%
100 - 110%	602,478,793.62	8.22%
110 - 120%	207,541,285.55	2.83%
>=120%	0.00	0.00%
	7,331,277,260.04	100.00%

Current Loan to Current Value	average	
	Balance in EUR	49.17%
0 - 10%	310,234,879.84	4.23%
10 - 20%	668,750,342.38	9.12%
20 - 30%	828,669,450.55	11.30%
30 - 40%	939,220,186.43	12.81%
40 - 50%	962,889,941.01	13.13%
50 - 60%	978,265,149.23	13.34%
60 - 70%	968,077,257.53	13.20%
70 - 80%	890,745,557.95	12.15%
80 - 90%	608,993,740.39	8.31%
90 - 100%	165,180,667.64	2.25%
100 - 110%	9,662,910.05	0.13%
110 - 120%	587,177.04	0.01%
>=120%	0.00	0.00%
	7,331,277,260.04	100.00%

<b>Remaining Term To Maturity</b>		average
in months	Balance in EUR	160.71
0 - 24	98,885,554.43	1.35%
24 - 48	255,795,973.99	3.49%
48 - 72	527,778,289.24	7.20%
72 - 96	880,978,579.97	12.02%
96 - 120	559,437,672.59	7.63%
120 - 144	537,776,786.28	7.34%
144 - 168	973,024,406.02	13.27%
168 - 192	854,188,249.30	11.65%
192 - 216	1,087,417,854.02	14.83%
216 - 240	638,519,150.58	8.71%
240 - 264	291,503,097.60	3.98%
264 - 288	413,161,694.41	5.64%
288 - 312	200,219,037.67	2.73%
312 - 336	12,209,079.59	0.17%
336 - 360	381,834.35	0.01%
	7,331,277,260.04	100.00%

<b>Distribution of Outstanding Loan Balance</b>			average	Number of Clients
in EUR 1000	Balance in EUR	81,187		
0 - 50	917,677,967.30	12.52%	42,845	47.45%
50 - 100	1,498,586,537.46	20.44%	20,523	22.73%
100 - 150	1,570,526,754.54	21.42%	12,768	14.14%
150 - 200	1,209,733,975.76	16.50%	7,031	7.79%
200 - 250	761,814,276.40	10.39%	3,438	3.81%
250 - 300	413,642,039.15	5.64%	1,521	1.68%
300 - 350	261,348,593.23	3.56%	811	0.90%
350 - 400	173,755,927.56	2.37%	464	0.51%
400 - 450	118,821,201.47	1.62%	281	0.31%
450 - 500	102,695,100.84	1.40%	217	0.24%
500 - 550	49,241,232.30	0.67%	94	0.10%
550 - 600	41,872,036.62	0.57%	73	0.08%
600 - 650	39,387,551.37	0.54%	63	0.07%
650 - 700	24,312,589.76	0.33%	36	0.04%
700 - 750	17,377,810.67	0.24%	24	0.03%
750 - 800	15,530,458.35	0.21%	20	0.02%
800 - 850	11,588,018.58	0.16%	14	0.02%
850 - 900	10,466,269.50	0.14%	12	0.01%
900 - 950	7,458,370.81	0.10%	8	0.01%
950 - 1,000	9,748,976.99	0.13%	10	0.01%
>=1,000	75,691,571.38	1.03%	48	0.05%
	7,331,277,260.04	100.00%	90,301.00	100.00%

<b>Initial Term To Maturity</b>		average
in years	Balance in EUR	17.24
0 - 2	19,751,913.06	0.27%
2 - 4	7,296,159.72	0.10%
4 - 6	58,076,908.41	0.79%
6 - 8	152,473,275.38	2.08%
8 - 10	1,209,471,566.72	16.50%
10 - 12	204,835,894.98	2.79%
12 - 14	380,697,145.08	5.19%
14 - 16	1,162,436,752.49	15.86%
16 - 18	707,660,034.27	9.65%
18 - 20	2,066,160,867.98	28.18%
20 - 22	64,732,576.51	0.88%
22 - 24	183,715,203.18	2.51%
24 - 26	874,362,770.32	11.93%
26 - 28	12,706,382.47	0.17%
28 - 30	226,899,809.47	3.09%
	7,331,277,260.04	100.00%

<b>Interest Rate</b>		average
Rate	Balance in EUR	2.72%
0 - 0.5%	240,622,803.46	3.28%
0.5 - 1%	158,617,916.57	2.16%
1 - 1.5%	317,523,556.71	4.33%
1.5 - 2%	654,435,051.77	8.93%
2 - 2.5%	1,339,711,154.62	18.27%
2.5 - 3%	1,855,853,660.39	25.31%
3 - 3.5%	1,418,103,683.19	19.34%
3.5 - 4%	789,167,220.94	10.76%
4 - 4.5%	329,300,915.66	4.49%
4.5 - 5%	144,359,996.00	1.97%
5 - 5.5%	53,487,616.34	0.73%
5.5 - 6%	17,435,695.29	0.24%
6 - 6.5%	10,535,881.68	0.14%
6.5 - 7%	883,516.25	0.01%
7 - 7.5%	610,765.61	0.01%
7.5 - 8%	585,872.55	0.01%
8 - 8.5%	1,372.27	0.00%
8.5 - 9%	40,580.74	0.00%
9 - 9.5%	0.00	0.00%
9.5 - 10%	0.00	0.00%
>=10%	0.00	0.00%
	7,331,277,260.04	100.00%

<b>Loan to Mortgage Inscription Ratio (LTM)</b>		average
	Balance in EUR	101.27%
0 - 20%	141,261,212.20	1.93%
20 - 40%	488,016,950.88	6.66%
40 - 60%	1,011,973,903.19	13.80%
60 - 80%	1,791,343,462.42	24.43%
80 - 100%	1,734,895,104.02	23.66%
100 - 120%	424,519,670.15	5.79%
120 - 140%	437,068,605.48	5.96%
140 - 160%	414,502,510.68	5.65%
160 - 180%	301,505,225.88	4.11%
180 - 200%	144,502,221.88	1.97%
200 - 300%	268,065,675.79	3.66%
300 - 400%	78,603,386.18	1.07%
400 - 500%	35,104,561.94	0.48%
>=500%	59,914,769.35	0.82%
	7,331,277,260.04	100.00%

### Interest Type

Type	Balance in EUR	
10/5/5	86,570,802.34	1.18%
1/1/1	379,510,394.84	5.18%
15/5/5	22,376,271.97	0.31%
20/5/5	20,023,861.04	0.27%
3/3/3	381,076,480.49	5.20%
5/5/5	103,446,473.02	1.41%
FIXED RATE PRODUCT	6,338,272,976.34	86.46%
	7,331,277,260.04	100.00%

### Seasoning

<b>Seasoning</b>		average
in months	Balance in EUR	45.48
0 - 12	647,062,481.86	8.83%
12 - 24	1,313,022,879.35	17.91%
24 - 36	3,025,755,372.60	41.27%
36 - 48	227,036,168.63	3.10%
48 - 60	600,322,284.97	8.19%
60 - 72	473,892,746.02	6.46%
72 - 84	193,704,998.39	2.64%
84 - 96	134,152,807.51	1.83%
96 - 108	40,085,353.44	0.55%
108 - 120	34,854,472.77	0.48%
120 - 132	51,247,797.07	0.70%
132 - 144	117,027,084.33	1.60%
144 - 156	199,902,391.96	2.73%
156 - 168	83,741,429.13	1.14%
168 - 180	46,888,535.70	0.64%
180 - 192	36,434,055.57	0.50%
192 - 204	23,137,215.33	0.32%
204 - 216	33,250,433.25	0.45%
216 - 228	29,955,322.33	0.41%
228 - 240	11,449,355.67	0.16%
240 - 252	4,815,435.96	0.07%
252 - 264	2,617,601.79	0.04%
264 - 276	921,036.41	0.01%
	7,331,277,260.04	100.00%

Distribution of Average Life to Final Maturity (at 0% CPR)	average	
	Balance in EUR	7.24
0 - 1	82,113,401.26	1.12%
1 - 2	248,011,803.31	3.38%
2 - 3	476,934,603.98	6.51%
3 - 4	816,279,497.10	11.13%
4 - 5	552,791,734.08	7.54%
5 - 6	501,892,165.38	6.85%
6 - 7	853,271,939.60	11.64%
7 - 8	613,618,539.99	8.37%
8 - 9	726,278,965.69	9.91%
9 - 10	1,073,585,166.79	14.64%
10 - 11	402,117,454.72	5.48%
11 - 12	259,855,918.85	3.54%
12 - 13	421,341,800.21	5.75%
13 - 14	129,477,747.15	1.77%
14 - 15	134,707,523.74	1.84%
15 - 16	28,073,219.30	0.38%
16 - 17	4,244,581.09	0.06%
17 - 18	1,123,060.39	0.02%
18 - 19	4,228,137.41	0.06%
19 - 20	1,030,000.00	0.01%
20 - 21	0.00	0.00%
21 - 22	100,000.00	0.00%
22 - 23	0.00	0.00%
23 - 24	200,000.00	0.00%
24 - 25	0.00	0.00%
>=25	0.00	0.00%
	7,331,277,260.04	100.00%

<b>Distribution of Average Life To Interest Reset Date (at 0% CPR)</b>		average
	Balance in EUR	6.56
0 - 1	612,961,756.24	8.36%
1 - 2	452,507,637.41	6.17%
2 - 3	499,782,507.52	6.82%
3 - 4	663,193,449.34	9.05%
4 - 5	481,106,358.62	6.56%
5 - 6	455,238,001.94	6.21%
6 - 7	709,372,455.85	9.68%
7 - 8	551,758,593.11	7.53%
8 - 9	676,597,033.28	9.23%
9 - 10	993,061,939.86	13.55%
10 - 11	353,905,373.45	4.83%
11 - 12	238,188,942.47	3.25%
12 - 13	385,646,164.69	5.26%
13 - 14	103,619,237.01	1.41%
14 - 15	127,019,704.67	1.73%
15 - 16	17,820,524.77	0.24%
16 - 17	2,914,202.33	0.04%
17 - 18	1,025,240.07	0.01%
18 - 19	4,228,137.41	0.06%
19 - 20	1,030,000.00	0.01%
20 - 21	0.00	0.00%
21 - 22	100,000.00	0.00%
22 - 23	0.00	0.00%
23 - 24	200,000.00	0.00%
24 - 25	0.00	0.00%
>=25	0.00	0.00%
	7,331,277,260.04	100.00%

## Geographic distribution

Province	Balance in EUR	
Antwerpen	1,044,906,697.80	14.25%
Brabant wallon	356,043,854.71	4.86%
Brussel	683,734,649.02	9.33%
Hainaut	858,879,033.96	11.72%
Liège	809,782,062.83	11.05%
Limburg	521,542,104.19	7.11%
Luxembourg	193,260,623.84	2.64%
Namur	415,948,549.97	5.67%
Oost-Vlaanderen	923,508,916.69	12.60%
Undetermined	6,883,741.42	0.09%
Vlaams-Brabant	790,520,088.87	10.78%
West-Vlaanderen	726,266,936.72	9.91%
	7,331,277,260.04	100.00%

## Repayment Type

Province	Balance in EUR	
ANNUITY	6,932,212,480.99	94.56%
BULLET	128,740,258.87	1.76%
LINEAR	136,030,390.62	1.86%
PROGRESSIVE ANNUITY	134,294,129.56	1.83%
	7,331,277,260.04	100.00%



## Cover Pool Performance

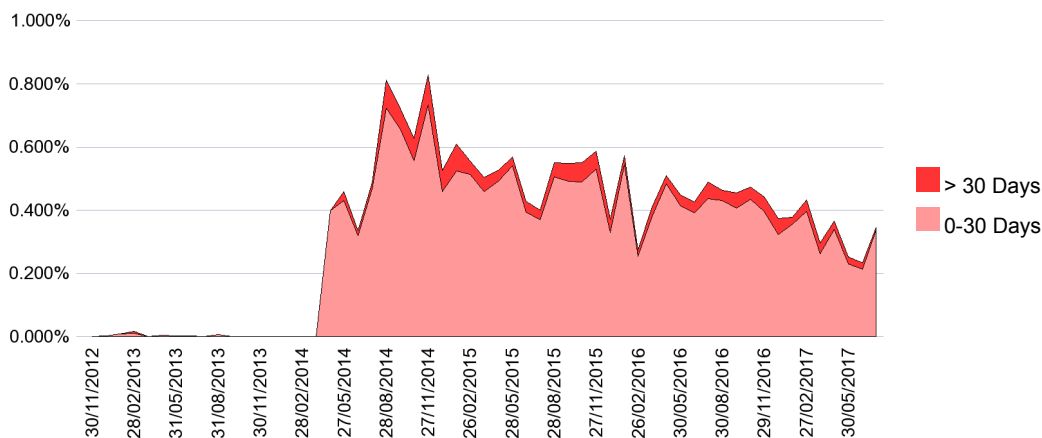
Portfolio Cut-Off Date

31/07/2017

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

	in EUR	in %	in number of loans	in %
Performing	7,305,952,176.13	99.655%	149,688	99.759%
0 - 30 Days	24,763,699.03	0.338%	351	0.234%
30 - 60 Days	561,384.88	0.008%	11	0.007%
60 - 90 Days	0.00	0.000%	0	0.000%
>=90 Days	0.00	0.000%	0	0.000%
Total	7,331,277,260.04	100.000%	150,050	100.000%

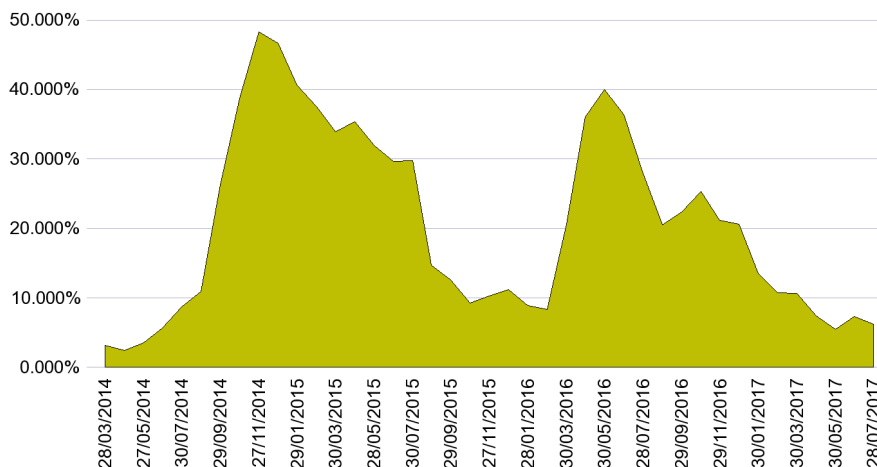
### Delinquency History (Balance delinquent loans divided by total balance)



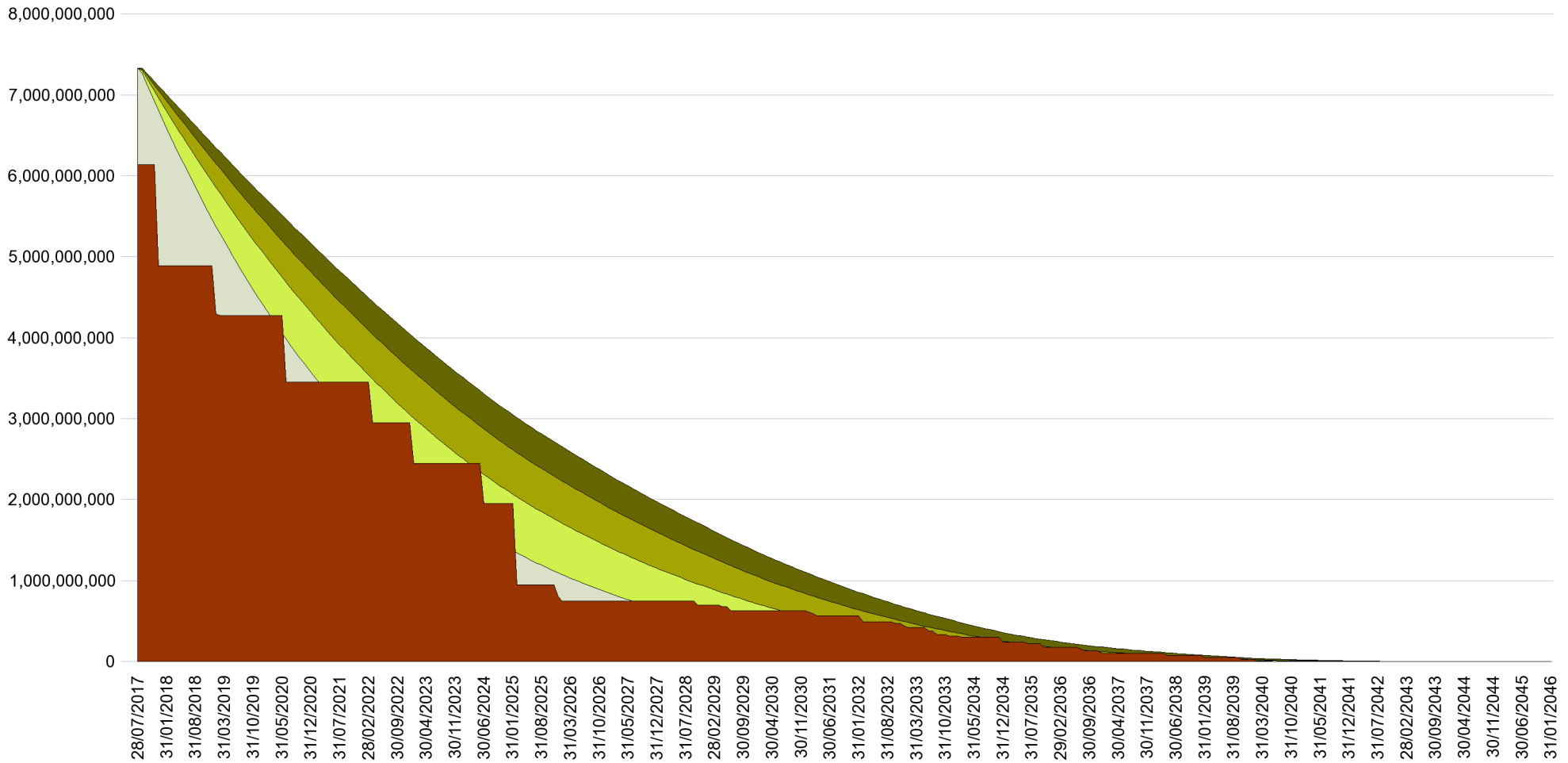
### 2. Prepayments Past Month

	Monthly%	Annualised%
Full Prepayment	0.51%	5.91%
Partial Prepayment	0.02%	0.28%
Total Prepayment	0.53%	6.18%

### Prepayment History (annualised CPR)



### Amortisation Profiles (all amounts in EUR)



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

## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)
28/07/2017	6,140,000,000.00	28/07/2017	7,331,277,260.04	7,331,277,260.04	7,331,277,260.04
31/07/2017	6,140,000,000.00	31/07/2017	7,331,277,260.04	7,318,945,006.59	7,267,190,086.43
31/08/2017	6,140,000,000.00	31/08/2017	7,276,497,384.92	7,252,037,762.75	7,149,836,805.50
30/09/2017	6,140,000,000.00	30/09/2017	7,222,052,094.54	7,185,667,803.35	7,034,305,796.95
31/10/2017	6,140,000,000.00	31/10/2017	7,167,719,098.08	7,119,612,151.28	6,920,356,701.02
30/11/2017	4,890,000,000.00	30/11/2017	7,112,935,537.02	7,053,311,608.91	6,807,431,057.98
31/12/2017	4,890,000,000.00	31/12/2017	7,059,124,304.71	6,988,176,531.13	6,696,873,326.73
31/01/2018	4,890,000,000.00	31/01/2018	7,003,783,576.24	6,921,729,051.27	6,586,289,982.47
28/02/2018	4,890,000,000.00	28/02/2018	6,949,831,726.80	6,856,855,644.28	6,478,422,915.71
31/03/2018	4,890,000,000.00	31/03/2018	6,895,396,914.42	6,791,705,203.93	6,371,492,148.50
30/04/2018	4,890,000,000.00	30/04/2018	6,838,979,160.90	6,724,804,709.46	6,264,119,559.65
31/05/2018	4,890,000,000.00	31/05/2018	6,782,568,260.62	6,658,116,796.97	6,158,143,529.47
30/06/2018	4,890,000,000.00	30/06/2018	6,728,311,535.23	6,593,745,304.50	6,055,480,381.68
31/07/2018	4,890,000,000.00	31/07/2018	6,674,251,927.62	6,529,764,386.73	5,954,317,392.45
31/08/2018	4,890,000,000.00	31/08/2018	6,619,610,280.83	6,465,411,580.30	5,853,945,607.09
30/09/2018	4,890,000,000.00	30/09/2018	6,565,833,889.27	6,402,100,476.61	5,755,632,125.87
31/10/2018	4,890,000,000.00	31/10/2018	6,510,922,034.84	6,337,878,789.73	5,657,603,497.75
30/11/2018	4,890,000,000.00	30/11/2018	6,456,424,570.91	6,274,257,746.05	5,561,205,837.83
31/12/2018	4,890,000,000.00	31/12/2018	6,402,921,806.69	6,211,797,816.45	5,466,910,479.03
31/01/2019	4,290,000,000.00	31/01/2019	6,347,849,075.24	6,148,009,723.78	5,372,509,999.39
28/02/2019	4,275,000,000.00	28/02/2019	6,293,882,237.14	6,085,487,932.05	5,280,269,978.46
31/03/2019	4,275,000,000.00	31/03/2019	6,240,577,363.48	6,023,798,054.77	5,189,782,568.03
30/04/2019	4,275,000,000.00	30/04/2019	6,185,707,600.55	5,960,790,511.60	5,099,183,657.86
31/05/2019	4,275,000,000.00	31/05/2019	6,131,602,074.54	5,898,713,108.68	5,010,396,618.31
30/06/2019	4,275,000,000.00	30/06/2019	6,079,213,586.01	5,838,476,727.97	4,924,163,004.63
31/07/2019	4,275,000,000.00	31/07/2019	6,027,327,796.63	5,778,908,288.74	4,839,457,785.93
31/08/2019	4,275,000,000.00	31/08/2019	5,975,311,576.47	5,719,398,889.50	4,755,753,393.78
30/09/2019	4,275,000,000.00	30/09/2019	5,923,211,618.65	5,659,993,328.33	4,673,076,548.99
31/10/2019	4,275,000,000.00	31/10/2019	5,871,574,504.34	5,601,212,972.27	4,591,843,712.40
30/11/2019	4,275,000,000.00	30/11/2019	5,819,882,856.16	5,542,562,419.25	4,511,631,715.62
31/12/2019	4,275,000,000.00	31/12/2019	5,768,986,020.05	5,484,848,999.78	4,433,081,953.93
31/01/2020	4,275,000,000.00	31/01/2020	5,718,107,632.35	5,427,331,571.73	4,355,574,787.83
29/02/2020	4,275,000,000.00	29/02/2020	5,666,576,670.81	5,369,373,781.37	4,278,591,208.61
31/03/2020	4,275,000,000.00	31/03/2020	5,615,069,091.20	5,311,617,738.67	4,202,638,216.20
30/04/2020	4,275,000,000.00	30/04/2020	5,564,791,377.86	5,255,202,255.00	4,128,598,630.45

## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)	
31/05/2020	4,275,000,000.00	31/05/2020	5,514,189,720.50	5,198,656,132.07	4,747,980,060.04	4,055,294,109.62
30/06/2020	3,450,000,000.00	30/06/2020	5,463,858,382.27	5,142,539,798.48	4,684,575,580.42	3,983,152,760.64
31/07/2020	3,450,000,000.00	31/07/2020	5,413,681,742.00	5,086,742,901.67	4,621,757,670.14	3,912,074,575.46
31/08/2020	3,450,000,000.00	31/08/2020	5,361,841,467.96	5,029,558,634.73	4,557,976,194.24	3,840,743,012.07
30/09/2020	3,450,000,000.00	30/09/2020	5,312,526,199.35	4,974,916,900.68	4,496,792,024.47	3,772,152,486.98
31/10/2020	3,450,000,000.00	31/10/2020	5,263,421,157.05	4,920,641,300.68	4,436,224,058.91	3,704,615,618.01
30/11/2020	3,450,000,000.00	30/11/2020	5,213,915,880.54	4,866,160,682.64	4,375,755,072.08	3,637,692,020.17
31/12/2020	3,450,000,000.00	31/12/2020	5,164,308,963.66	4,811,754,727.83	4,315,636,278.91	3,571,585,077.94
31/01/2021	3,450,000,000.00	31/01/2021	5,114,882,503.84	4,757,685,895.74	4,256,100,888.08	3,506,479,632.40
28/02/2021	3,450,000,000.00	28/02/2021	5,066,492,958.68	4,704,748,230.80	4,197,853,995.90	3,442,944,151.58
31/03/2021	3,450,000,000.00	31/03/2021	5,017,942,235.20	4,651,825,782.38	4,139,893,580.80	3,380,142,953.81
30/04/2021	3,450,000,000.00	30/04/2021	4,969,464,260.03	4,599,135,394.64	4,082,410,996.36	3,318,225,203.84
31/05/2021	3,450,000,000.00	31/05/2021	4,921,280,584.07	4,546,881,019.17	4,025,584,193.50	3,257,326,471.93
30/06/2021	3,450,000,000.00	30/06/2021	4,872,936,969.89	4,494,641,906.67	3,969,037,617.75	3,197,133,945.90
31/07/2021	3,450,000,000.00	31/07/2021	4,824,371,296.00	4,442,361,199.30	3,912,720,085.56	3,137,600,448.29
31/08/2021	3,450,000,000.00	31/08/2021	4,776,785,344.11	4,391,144,287.82	3,857,601,966.18	3,079,495,083.19
30/09/2021	3,450,000,000.00	30/09/2021	4,729,408,843.94	4,340,279,332.84	3,803,051,281.67	3,022,299,673.79
31/10/2021	3,450,000,000.00	31/10/2021	4,682,526,810.39	4,290,026,096.08	3,749,291,686.74	2,966,182,126.08
30/11/2021	3,450,000,000.00	30/11/2021	4,635,622,410.70	4,239,909,187.39	3,695,903,674.60	2,910,800,698.44
31/12/2021	3,450,000,000.00	31/12/2021	4,589,159,509.08	4,190,351,878.16	3,643,253,383.18	2,856,435,655.65
31/01/2022	3,450,000,000.00	31/01/2022	4,541,732,038.24	4,140,070,032.00	3,590,222,504.51	2,802,203,528.30
28/02/2022	3,450,000,000.00	28/02/2022	4,495,515,313.54	4,091,047,304.83	3,538,530,739.62	2,749,441,764.74
31/03/2022	2,950,000,000.00	31/03/2022	4,449,876,587.27	4,042,702,899.61	3,487,667,637.98	2,697,738,725.97
30/04/2022	2,950,000,000.00	30/04/2022	4,402,183,146.84	3,992,645,999.57	3,435,570,505.96	2,645,494,740.44
31/05/2022	2,950,000,000.00	31/05/2022	4,356,697,538.65	3,944,745,134.15	3,385,570,041.24	2,595,273,198.17
30/06/2022	2,950,000,000.00	30/06/2022	4,311,610,286.43	3,897,354,205.56	3,336,241,849.48	2,545,962,757.99
31/07/2022	2,950,000,000.00	31/07/2022	4,266,260,511.92	3,849,874,651.29	3,287,070,596.84	2,497,162,441.70
31/08/2022	2,950,000,000.00	31/08/2022	4,221,921,841.05	3,803,454,689.21	3,239,033,823.10	2,449,607,414.41
30/09/2022	2,950,000,000.00	30/09/2022	4,176,683,855.61	3,756,371,189.74	3,190,660,026.13	2,402,175,748.33
31/10/2022	2,950,000,000.00	31/10/2022	4,132,746,188.66	3,710,602,826.51	3,143,629,065.70	2,356,127,478.93
30/11/2022	2,950,000,000.00	30/11/2022	4,089,230,107.33	3,665,355,697.68	3,097,260,578.81	2,310,938,967.44
31/12/2022	2,950,000,000.00	31/12/2022	4,045,582,168.81	3,620,132,303.01	3,051,131,007.65	2,266,286,586.63
31/01/2023	2,450,000,000.00	31/01/2023	4,002,438,682.17	3,575,501,323.58	3,005,717,431.84	2,222,518,398.77
28/02/2023	2,450,000,000.00	28/02/2023	3,960,039,663.99	3,531,674,189.75	2,961,192,443.70	2,179,752,022.74
31/03/2023	2,450,000,000.00	31/03/2023	3,916,457,248.10	3,486,930,773.76	2,916,111,466.28	2,136,917,813.70

## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)
30/04/2023	2,450,000,000.00	3,874,349,118.37	3,443,638,284.13	2,872,454,225.77	2,095,463,293.11
31/05/2023	2,450,000,000.00	3,832,260,683.91	3,400,499,052.43	2,829,130,896.55	2,054,580,796.07
30/06/2023	2,450,000,000.00	3,789,888,019.00	3,357,243,425.91	2,785,915,949.05	2,014,101,878.67
31/07/2023	2,450,000,000.00	3,748,158,288.81	3,314,692,282.37	2,743,488,782.63	1,974,512,355.82
31/08/2023	2,450,000,000.00	3,706,931,995.47	3,272,719,259.93	2,701,739,785.10	1,935,723,966.10
30/09/2023	2,450,000,000.00	3,665,640,947.74	3,230,820,994.24	2,660,250,027.06	1,897,429,320.02
31/10/2023	2,450,000,000.00	3,625,560,676.92	3,190,119,784.69	2,619,939,994.60	1,860,277,518.32
30/11/2023	2,450,000,000.00	3,585,443,201.69	3,149,513,682.68	2,579,898,664.27	1,823,611,333.57
31/12/2023	2,450,000,000.00	3,545,331,253.23	3,109,040,011.04	2,540,155,207.41	1,787,446,823.77
31/01/2024	2,450,000,000.00	3,506,065,199.73	3,069,434,143.16	2,501,307,332.49	1,752,197,979.58
29/02/2024	2,450,000,000.00	3,466,576,629.55	3,029,758,245.67	2,462,586,570.42	1,717,318,576.40
31/03/2024	2,450,000,000.00	3,427,367,550.29	2,990,451,005.70	2,424,348,312.87	1,683,052,329.57
30/04/2024	2,450,000,000.00	3,388,379,368.40	2,951,459,846.93	2,386,547,035.63	1,649,361,463.16
31/05/2024	2,450,000,000.00	3,349,063,631.32	2,912,306,565.57	2,348,794,397.50	1,615,972,959.66
30/06/2024	1,950,000,000.00	3,310,292,212.27	2,873,749,191.94	2,311,700,512.71	1,583,302,503.19
31/07/2024	1,950,000,000.00	3,271,419,341.26	2,835,225,370.73	2,274,809,785.42	1,551,031,645.78
31/08/2024	1,950,000,000.00	3,233,003,039.79	2,797,218,050.41	2,238,507,828.34	1,519,418,572.23
30/09/2024	1,950,000,000.00	3,194,915,034.25	2,759,614,141.24	2,202,700,504.79	1,488,392,614.72
31/10/2024	1,950,000,000.00	3,157,648,088.87	2,722,836,826.69	2,167,721,572.29	1,458,172,141.23
30/11/2024	1,950,000,000.00	3,120,258,844.26	2,686,070,151.79	2,132,917,358.62	1,428,310,299.39
31/12/2024	1,950,000,000.00	3,084,471,230.28	2,650,795,907.97	2,099,460,767.73	1,399,585,854.97
31/01/2025	1,950,000,000.00	3,049,205,774.37	2,616,080,724.26	2,066,604,672.42	1,371,489,320.22
28/02/2025	950,000,000.00	3,014,309,958.91	2,581,791,432.98	2,034,240,121.09	1,343,941,858.66
31/03/2025	950,000,000.00	2,979,255,221.28	2,547,474,208.46	2,002,007,269.47	1,316,700,975.39
30/04/2025	950,000,000.00	2,945,348,338.92	2,514,244,977.94	1,970,780,424.42	1,290,336,519.56
31/05/2025	950,000,000.00	2,910,782,286.26	2,480,558,589.04	1,939,344,361.58	1,264,046,129.14
30/06/2025	950,000,000.00	2,877,601,519.87	2,448,156,966.78	1,909,059,641.31	1,238,713,097.72
31/07/2025	950,000,000.00	2,844,222,802.07	2,415,689,207.36	1,878,867,221.76	1,213,641,909.55
31/08/2025	950,000,000.00	2,811,841,021.59	2,384,169,057.80	1,849,553,389.94	1,189,336,068.04
30/09/2025	950,000,000.00	2,779,570,295.01	2,352,842,120.12	1,820,528,178.35	1,165,408,991.89
31/10/2025	950,000,000.00	2,747,545,462.77	2,321,821,622.70	1,791,877,287.37	1,141,911,550.62
30/11/2025	950,000,000.00	2,716,133,524.51	2,291,415,886.16	1,763,835,694.50	1,118,988,363.81
31/12/2025	800,000,000.00	2,683,796,685.88	2,260,326,910.76	1,735,402,653.62	1,096,000,980.02
31/01/2026	748,000,000.00	2,652,545,570.24	2,230,248,914.97	1,707,879,133.50	1,073,769,489.88
28/02/2026	748,000,000.00	2,621,780,905.81	2,200,674,032.38	1,680,870,707.06	1,052,038,123.62

## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)	
31/03/2026	748,000,000.00	31/03/2026	2,590,928,345.74	2,171,118,683.54	1,654,005,497.24	1,030,569,677.30
30/04/2026	748,000,000.00	30/04/2026	2,559,845,445.12	2,141,463,846.64	1,627,192,466.44	1,009,305,356.77
31/05/2026	748,000,000.00	31/05/2026	2,529,443,191.20	2,112,471,077.54	1,601,008,891.40	988,600,075.25
30/06/2026	748,000,000.00	30/06/2026	2,498,784,125.86	2,083,355,672.93	1,574,857,220.28	968,080,167.91
31/07/2026	748,000,000.00	31/07/2026	2,467,982,723.29	2,054,213,769.67	1,548,810,187.21	947,788,807.74
31/08/2026	748,000,000.00	31/08/2026	2,436,747,959.63	2,024,803,913.71	1,522,685,900.02	927,613,258.84
30/09/2026	748,000,000.00	30/09/2026	2,406,076,195.21	1,995,954,222.83	1,497,106,601.14	907,930,464.75
31/10/2026	748,000,000.00	31/10/2026	2,375,991,465.46	1,967,682,015.06	1,472,081,514.08	888,740,485.57
30/11/2026	748,000,000.00	30/11/2026	2,344,072,940.68	1,937,983,168.93	1,446,111,360.75	869,136,693.30
31/12/2026	748,000,000.00	31/12/2026	2,314,081,427.80	1,909,969,164.73	1,421,519,714.23	850,515,977.39
31/01/2027	748,000,000.00	31/01/2027	2,284,191,444.24	1,882,127,582.00	1,397,173,643.64	832,191,385.67
28/02/2027	748,000,000.00	28/02/2027	2,255,094,177.51	1,855,026,345.75	1,373,492,212.64	814,408,457.10
31/03/2027	748,000,000.00	31/03/2027	2,226,563,707.71	1,828,476,419.42	1,350,331,122.68	797,075,743.50
30/04/2027	748,000,000.00	30/04/2027	2,198,000,724.40	1,801,983,910.11	1,327,322,989.53	779,972,290.35
31/05/2027	748,000,000.00	31/05/2027	2,169,671,207.67	1,775,766,435.92	1,304,626,947.79	763,189,074.16
30/06/2027	748,000,000.00	30/06/2027	2,141,566,849.46	1,749,816,036.78	1,282,235,180.55	746,718,188.41
31/07/2027	748,000,000.00	31/07/2027	2,113,668,874.48	1,724,116,263.94	1,260,133,736.57	730,548,279.46
31/08/2027	748,000,000.00	31/08/2027	2,084,993,175.71	1,697,864,680.27	1,237,735,816.23	714,337,556.35
30/09/2027	748,000,000.00	30/09/2027	2,057,297,423.30	1,672,493,189.56	1,216,085,293.19	698,687,227.13
31/10/2027	748,000,000.00	31/10/2027	2,029,811,416.83	1,647,372,478.97	1,194,720,398.55	683,326,539.42
30/11/2027	748,000,000.00	30/11/2027	2,002,524,784.90	1,622,493,087.11	1,173,632,484.63	668,247,547.09
31/12/2027	748,000,000.00	31/12/2027	1,975,342,431.41	1,597,777,081.95	1,152,763,583.04	653,414,461.00
31/01/2028	748,000,000.00	31/01/2028	1,948,339,326.55	1,573,284,380.76	1,132,155,513.77	638,848,414.92
29/02/2028	748,000,000.00	29/02/2028	1,921,047,133.90	1,548,636,513.16	1,111,535,003.54	624,393,137.60
31/03/2028	748,000,000.00	31/03/2028	1,894,401,911.60	1,524,587,788.80	1,091,442,548.29	610,350,211.97
30/04/2028	748,000,000.00	30/04/2028	1,867,738,133.98	1,500,600,681.24	1,071,490,627.51	596,499,162.42
31/05/2028	748,000,000.00	31/05/2028	1,840,745,460.22	1,476,426,157.97	1,051,501,175.28	582,739,512.20
30/06/2028	748,000,000.00	30/06/2028	1,814,363,389.24	1,452,817,647.37	1,032,010,063.16	569,366,456.67
31/07/2028	748,000,000.00	31/07/2028	1,788,096,329.02	1,429,376,322.64	1,012,731,231.86	556,218,450.86
31/08/2028	748,000,000.00	31/08/2028	1,761,915,704.78	1,406,078,729.66	993,646,832.26	543,283,458.36
30/09/2028	748,000,000.00	30/09/2028	1,736,189,054.33	1,383,217,151.55	974,961,740.42	530,670,865.65
31/10/2028	698,000,000.00	31/10/2028	1,710,380,158.39	1,360,363,093.13	956,371,978.78	518,212,347.47
30/11/2028	698,000,000.00	30/11/2028	1,684,877,726.28	1,337,825,346.50	938,093,692.89	506,023,133.70
31/12/2028	698,000,000.00	31/12/2028	1,659,538,364.20	1,315,488,836.92	920,044,338.87	494,055,974.12
31/01/2029	698,000,000.00	31/01/2029	1,634,163,579.69	1,293,195,656.67	902,112,336.30	482,248,917.60

## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)	
28/02/2029	698,000,000.00	28/02/2029	1,608,821,513.97	1,270,999,603.19	884,334,551.65	470,620,103.85
31/03/2029	698,000,000.00	31/03/2029	1,583,752,086.63	1,249,089,591.51	866,841,234.99	459,236,804.12
30/04/2029	678,000,000.00	30/04/2029	1,558,422,526.55	1,227,044,875.94	849,339,286.64	447,941,787.66
31/05/2029	678,000,000.00	31/05/2029	1,533,274,635.56	1,205,213,589.63	832,069,457.91	436,860,912.74
30/06/2029	628,000,000.00	30/06/2029	1,508,348,500.91	1,183,626,293.85	815,051,328.13	426,002,167.94
31/07/2029	628,000,000.00	31/07/2029	1,483,202,245.04	1,161,935,771.36	798,044,798.66	415,238,260.65
31/08/2029	628,000,000.00	31/08/2029	1,458,487,038.94	1,140,651,987.74	781,399,456.90	404,749,609.93
30/09/2029	628,000,000.00	30/09/2029	1,433,606,682.71	1,119,307,577.83	764,793,488.25	394,367,173.13
31/10/2029	628,000,000.00	31/10/2029	1,409,447,781.21	1,098,594,086.91	748,698,199.66	384,332,053.77
30/11/2029	628,000,000.00	30/11/2029	1,385,548,091.32	1,078,148,817.52	732,863,406.12	374,512,309.41
31/12/2029	628,000,000.00	31/12/2029	1,361,842,090.80	1,057,919,686.94	717,252,084.33	364,886,773.18
31/01/2030	628,000,000.00	31/01/2030	1,338,809,446.18	1,038,277,765.31	702,113,733.13	355,579,742.98
28/02/2030	628,000,000.00	28/02/2030	1,316,333,103.36	1,019,129,630.44	687,381,970.55	346,554,005.39
31/03/2030	628,000,000.00	31/03/2030	1,293,899,357.32	1,000,075,901.18	672,785,254.71	337,670,011.39
30/04/2030	628,000,000.00	30/04/2030	1,271,573,555.76	981,166,682.07	658,356,440.85	328,942,780.15
31/05/2030	628,000,000.00	31/05/2030	1,248,508,583.03	961,748,852.17	643,657,400.96	320,152,781.40
30/06/2030	628,000,000.00	30/06/2030	1,226,907,052.85	943,518,993.15	629,823,022.46	311,863,311.20
31/07/2030	628,000,000.00	31/07/2030	1,205,993,991.44	925,876,300.50	616,446,862.54	303,867,772.68
31/08/2030	628,000,000.00	31/08/2030	1,185,533,292.19	908,637,000.36	603,403,591.27	296,101,173.53
30/09/2030	628,000,000.00	30/09/2030	1,165,201,718.24	891,551,878.26	590,525,813.31	288,479,107.95
31/10/2030	628,000,000.00	31/10/2030	1,144,327,562.97	874,107,207.60	577,473,105.25	280,834,516.54
30/11/2030	628,000,000.00	30/11/2030	1,124,315,177.15	857,375,867.80	564,954,029.86	273,511,174.76
31/12/2030	628,000,000.00	31/12/2030	1,104,435,409.96	840,799,305.31	552,597,599.16	266,326,388.42
31/01/2031	608,000,000.00	31/01/2031	1,084,444,785.49	824,191,832.12	540,281,068.33	259,219,815.99
28/02/2031	588,000,000.00	28/02/2031	1,064,197,129.04	807,442,833.11	527,932,042.32	252,156,235.37
31/03/2031	563,000,000.00	31/03/2031	1,043,705,093.41	790,562,743.41	515,557,816.36	245,138,942.15
30/04/2031	563,000,000.00	30/04/2031	1,024,359,244.02	774,603,885.89	503,843,311.17	238,491,920.87
31/05/2031	563,000,000.00	31/05/2031	1,005,173,648.68	758,817,459.21	492,297,845.33	231,979,362.75
30/06/2031	563,000,000.00	30/06/2031	985,602,504.69	742,791,385.12	480,653,680.85	225,474,239.42
31/07/2031	563,000,000.00	31/07/2031	966,573,232.31	727,224,770.39	469,363,022.26	219,187,998.93
31/08/2031	563,000,000.00	31/08/2031	947,783,285.72	711,888,184.04	458,275,655.36	213,048,229.44
30/09/2031	563,000,000.00	30/09/2031	928,972,971.64	696,585,864.11	447,264,525.51	206,994,515.17
31/10/2031	563,000,000.00	31/10/2031	910,853,090.15	681,849,857.83	436,669,988.94	201,182,857.02
30/11/2031	563,000,000.00	30/11/2031	892,936,148.39	667,313,118.47	426,254,569.36	195,501,419.81
31/12/2031	563,000,000.00	31/12/2031	874,164,936.55	652,186,012.37	415,513,998.20	189,718,538.09

## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)	
31/01/2032	563,000,000.00	31/01/2032	856,172,822.31	637,688,191.55	405,226,042.52	184,189,428.53
29/02/2032	488,000,000.00	29/02/2032	838,866,893.52	623,747,519.86	395,341,676.11	178,888,817.55
31/03/2032	488,000,000.00	31/03/2032	821,126,344.55	609,529,321.78	385,330,303.01	173,574,930.57
30/04/2032	488,000,000.00	30/04/2032	803,753,696.28	595,629,829.35	375,569,049.39	168,417,366.90
31/05/2032	488,000,000.00	31/05/2032	786,744,322.80	582,044,129.67	366,053,078.17	163,412,164.85
30/06/2032	488,000,000.00	30/06/2032	770,122,304.66	568,788,539.45	356,790,909.87	158,561,353.15
31/07/2032	488,000,000.00	31/07/2032	753,490,154.56	555,568,427.30	347,596,420.16	153,780,794.15
31/08/2032	488,000,000.00	31/08/2032	737,199,165.63	542,642,306.04	338,630,585.76	149,140,717.52
30/09/2032	488,000,000.00	30/09/2032	721,061,648.24	529,870,878.18	329,805,107.92	144,600,790.08
31/10/2032	468,000,000.00	31/10/2032	705,138,746.53	517,298,326.25	321,146,500.33	140,171,501.03
30/11/2032	468,000,000.00	30/11/2032	689,113,517.74	504,691,630.54	312,509,351.27	135,788,437.09
31/12/2032	438,000,000.00	31/12/2032	673,740,640.96	492,602,848.22	304,234,616.35	131,598,712.89
31/01/2033	423,000,000.00	31/01/2033	658,473,618.17	480,630,572.48	296,072,380.33	127,492,357.44
28/02/2033	423,000,000.00	28/02/2033	643,556,527.59	468,952,172.57	288,130,908.90	123,514,899.00
31/03/2033	423,000,000.00	31/03/2033	628,794,701.05	457,424,650.92	280,321,014.64	119,626,775.55
30/04/2033	423,000,000.00	30/04/2033	614,193,756.30	446,051,422.80	272,643,918.10	115,827,530.39
31/05/2033	423,000,000.00	31/05/2033	599,832,030.06	434,888,600.70	265,132,949.67	112,130,285.49
30/06/2033	373,000,000.00	30/06/2033	585,750,664.61	423,964,995.86	257,804,488.65	108,540,780.71
31/07/2033	373,000,000.00	31/07/2033	571,911,940.95	413,252,238.74	250,640,058.15	105,050,032.49
31/08/2033	333,000,000.00	31/08/2033	558,237,710.04	402,692,981.98	243,603,835.95	101,641,969.84
30/09/2033	333,000,000.00	30/09/2033	544,797,226.19	392,336,413.49	236,724,644.83	98,327,651.43
31/10/2033	333,000,000.00	31/10/2033	531,463,424.05	382,090,245.72	229,945,863.21	95,082,597.05
30/11/2033	313,000,000.00	30/11/2033	518,248,849.89	371,963,012.38	223,271,968.00	91,907,907.17
31/12/2033	313,000,000.00	31/12/2033	505,164,442.42	361,962,036.23	216,706,661.20	88,804,337.67
31/01/2034	313,000,000.00	31/01/2034	491,386,495.83	351,497,552.76	209,897,051.59	85,627,151.85
28/02/2034	301,000,000.00	28/02/2034	478,567,255.98	341,751,877.10	203,549,357.20	82,664,327.65
31/03/2034	301,000,000.00	31/03/2034	465,823,634.41	332,091,903.35	197,284,019.63	79,759,707.49
30/04/2034	301,000,000.00	30/04/2034	453,160,219.07	322,520,545.40	191,102,250.01	76,913,165.69
31/05/2034	301,000,000.00	31/05/2034	440,637,973.36	313,080,751.95	185,028,904.37	74,134,046.44
30/06/2034	301,000,000.00	30/06/2034	428,267,551.86	303,779,496.27	179,067,372.33	71,422,957.78
31/07/2034	301,000,000.00	31/07/2034	415,887,841.44	294,502,069.02	173,149,462.42	68,752,067.09
31/08/2034	301,000,000.00	31/08/2034	403,807,372.01	285,466,538.76	167,402,831.96	66,171,450.60
30/09/2034	301,000,000.00	30/09/2034	391,862,468.15	276,556,248.43	161,758,034.32	63,652,718.65
31/10/2034	301,000,000.00	31/10/2034	380,154,268.25	267,841,899.50	156,255,637.81	61,211,078.92
30/11/2034	301,000,000.00	30/11/2034	368,775,748.32	259,387,974.53	150,932,168.48	58,859,882.71



## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)	
31/12/2034	241,000,000.00	31/12/2034	357,992,211.37	251,379,525.80	145,893,744.35	56,639,249.91
31/01/2035	241,000,000.00	31/01/2035	347,397,430.14	243,529,605.75	140,972,151.43	54,482,545.77
28/02/2035	236,000,000.00	28/02/2035	337,587,688.48	236,254,779.84	136,407,094.98	52,481,261.62
31/03/2035	236,000,000.00	31/03/2035	328,136,828.71	229,254,474.09	132,022,809.46	50,566,106.97
30/04/2035	236,000,000.00	30/04/2035	318,791,983.57	222,350,993.93	127,715,915.12	48,696,619.12
31/05/2035	236,000,000.00	31/05/2035	310,038,843.86	215,882,098.76	123,679,400.11	46,945,546.90
30/06/2035	221,000,000.00	30/06/2035	301,248,564.93	209,408,520.84	119,660,243.39	45,215,793.48
31/07/2035	221,000,000.00	31/07/2035	293,206,554.21	203,475,383.73	115,969,077.64	43,624,023.61
31/08/2035	221,000,000.00	31/08/2035	283,996,929.32	196,752,693.31	111,847,377.87	41,884,425.78
30/09/2035	221,000,000.00	30/09/2035	276,349,736.94	191,132,674.50	108,371,441.96	40,400,324.44
31/10/2035	177,000,000.00	31/10/2035	268,746,924.78	185,561,649.50	104,940,452.77	38,945,400.69
30/11/2035	177,000,000.00	30/11/2035	261,440,954.86	180,213,442.04	101,652,177.25	37,555,467.27
31/12/2035	177,000,000.00	31/12/2035	254,435,856.49	175,089,746.82	98,506,528.05	36,229,700.10
31/01/2036	177,000,000.00	31/01/2036	247,568,226.23	170,077,218.63	95,438,858.57	34,943,645.07
29/02/2036	177,000,000.00	29/02/2036	240,579,444.30	164,997,968.46	92,349,060.75	33,660,355.13
31/03/2036	177,000,000.00	31/03/2036	232,837,134.58	159,419,398.14	88,995,868.39	32,292,323.75
30/04/2036	177,000,000.00	30/04/2036	226,394,720.03	154,747,646.56	86,164,332.29	31,124,345.08
31/05/2036	177,000,000.00	31/05/2036	219,805,537.14	149,991,009.14	83,299,711.11	29,954,317.73
30/06/2036	177,000,000.00	30/06/2036	213,413,584.29	145,384,296.06	80,532,384.85	28,829,010.69
31/07/2036	152,000,000.00	31/07/2036	207,403,171.16	141,052,136.96	77,930,511.47	27,772,178.47
31/08/2036	132,000,000.00	31/08/2036	201,312,065.01	136,679,355.16	75,319,178.01	26,720,909.41
30/09/2036	132,000,000.00	30/09/2036	195,584,353.13	132,567,194.38	72,864,084.03	25,733,710.72
31/10/2036	132,000,000.00	31/10/2036	190,022,782.03	128,580,902.23	70,490,194.30	24,783,398.18
30/11/2036	132,000,000.00	30/11/2036	184,164,812.10	124,407,421.99	68,025,747.63	23,809,414.32
31/12/2036	100,000,000.00	31/12/2036	178,882,146.64	120,635,595.92	65,792,638.14	22,924,292.01
31/01/2037	100,000,000.00	31/01/2037	173,705,415.95	116,947,428.06	63,616,137.40	22,066,282.27
28/02/2037	100,000,000.00	28/02/2037	168,712,275.34	113,394,721.27	61,523,956.04	21,244,639.61
31/03/2037	100,000,000.00	31/03/2037	163,517,561.99	109,718,382.93	59,375,271.39	20,410,515.08
30/04/2037	100,000,000.00	30/04/2037	158,715,457.35	106,317,084.71	57,385,750.14	19,637,927.94
31/05/2037	100,000,000.00	31/05/2037	154,034,015.11	103,007,609.89	55,455,561.63	18,892,087.53
30/06/2037	100,000,000.00	30/06/2037	149,446,336.95	99,771,565.89	53,574,407.95	18,169,185.69
31/07/2037	100,000,000.00	31/07/2037	144,905,207.44	96,577,141.37	51,724,908.66	17,463,088.60
31/08/2037	100,000,000.00	31/08/2037	140,449,125.01	93,449,768.75	49,920,440.76	16,778,107.72
30/09/2037	100,000,000.00	30/09/2037	136,059,288.99	90,376,648.05	48,153,870.91	16,111,612.69
31/10/2037	100,000,000.00	31/10/2037	131,771,600.22	87,381,338.39	46,437,460.41	15,467,478.18

## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)	
30/11/2037	100,000,000.00	30/11/2037	127,586,792.73	84,463,958.71	44,770,917.54	14,845,344.76
31/12/2037	100,000,000.00	31/12/2037	123,505,663.44	81,624,667.39	43,153,972.58	14,244,864.30
31/01/2038	100,000,000.00	31/01/2038	119,493,466.34	78,840,169.79	41,573,989.47	13,661,628.73
28/02/2038	100,000,000.00	28/02/2038	115,557,253.06	76,114,857.83	40,033,022.95	13,096,112.72
31/03/2038	100,000,000.00	31/03/2038	111,671,186.78	73,431,466.60	38,521,744.05	12,545,073.28
30/04/2038	75,000,000.00	30/04/2038	107,835,871.11	70,790,203.57	37,040,061.10	12,008,318.48
31/05/2038	75,000,000.00	31/05/2038	104,062,277.77	68,198,068.94	35,591,427.33	11,486,802.40
30/06/2038	75,000,000.00	30/06/2038	100,342,810.87	65,649,867.23	34,172,910.85	10,979,408.93
31/07/2038	75,000,000.00	31/07/2038	96,672,340.41	63,142,047.71	32,782,462.84	10,485,322.84
31/08/2038	75,000,000.00	31/08/2038	93,064,249.75	60,683,154.60	31,424,317.87	10,005,742.69
30/09/2038	75,000,000.00	30/09/2038	89,517,355.26	58,272,191.48	30,097,737.84	9,540,267.86
31/10/2038	75,000,000.00	31/10/2038	86,007,884.08	55,893,487.90	28,794,431.58	9,086,119.93
30/11/2038	75,000,000.00	30/11/2038	82,542,746.21	53,551,384.27	27,516,474.74	8,643,825.50
31/12/2038	75,000,000.00	31/12/2038	79,126,681.47	51,248,785.68	26,265,185.09	8,213,663.47
31/01/2039	50,000,000.00	31/01/2039	75,751,261.35	48,980,062.59	25,037,503.11	7,794,543.72
28/02/2039	50,000,000.00	28/02/2039	72,428,744.14	46,752,976.11	23,837,227.21	7,387,519.83
31/03/2039	50,000,000.00	31/03/2039	69,148,976.52	44,560,792.16	22,660,744.36	6,991,338.61
30/04/2039	50,000,000.00	30/04/2039	65,909,901.30	42,402,029.83	21,507,142.37	6,605,597.65
31/05/2039	50,000,000.00	31/05/2039	62,609,264.30	40,210,865.98	20,342,966.46	6,219,950.56
30/06/2039	50,000,000.00	30/06/2039	59,459,749.17	38,123,848.76	19,237,223.43	5,855,423.08
31/07/2039	50,000,000.00	31/07/2039	56,355,597.02	36,072,775.57	18,155,156.84	5,501,221.59
31/08/2039	50,000,000.00	31/08/2039	53,307,462.15	34,064,290.81	17,099,940.18	5,158,185.62
30/09/2039	50,000,000.00	30/09/2039	50,305,112.05	32,091,669.05	16,068,019.06	4,825,118.19
31/10/2039	25,000,000.00	31/10/2039	47,381,989.19	30,176,044.61	15,069,787.93	4,505,012.50
30/11/2039	25,000,000.00	30/11/2039	44,571,332.74	28,338,279.78	14,115,397.26	4,200,734.24
31/12/2039	25,000,000.00	31/12/2039	41,964,081.33	26,635,718.91	13,233,016.04	3,920,434.32
31/01/2040	25,000,000.00	31/01/2040	39,517,269.00	25,040,469.41	12,408,282.60	3,659,571.71
29/02/2040	0.00	29/02/2040	37,233,765.71	23,553,819.58	11,641,403.65	3,417,961.57
31/03/2040	0.00	31/03/2040	35,079,733.86	22,153,865.35	10,921,148.44	3,192,077.15
30/04/2040	0.00	30/04/2040	33,030,606.26	20,824,692.95	10,239,345.54	2,979,343.04
31/05/2040	0.00	31/05/2040	31,137,095.45	19,597,875.72	9,611,194.94	2,783,998.13
30/06/2040	0.00	30/06/2040	29,398,491.36	18,472,462.15	9,035,828.22	2,605,570.10
31/07/2040	0.00	31/07/2040	27,782,023.01	17,427,393.89	8,502,574.03	2,440,779.01
31/08/2040	0.00	31/08/2040	26,287,308.44	16,462,035.77	8,010,807.76	2,289,273.02
30/09/2040	0.00	30/09/2040	24,849,273.08	15,535,310.88	7,540,280.67	2,145,122.18

## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)	
31/10/2040	0.00	31/10/2040	23,455,350.89	14,639,189.54	7,086,950.36	2,007,091.42
30/11/2040	0.00	30/11/2040	22,107,814.01	13,774,940.81	6,651,305.45	1,875,244.49
31/12/2040	0.00	31/12/2040	20,799,574.30	12,938,002.34	6,231,020.37	1,748,853.45
31/01/2041	0.00	31/01/2041	19,537,273.99	12,132,368.30	5,827,903.14	1,628,357.71
28/02/2041	0.00	28/02/2041	18,308,627.32	11,350,271.30	5,438,107.35	1,512,615.37
31/03/2041	0.00	31/03/2041	17,105,753.24	10,586,721.79	5,059,153.17	1,400,882.80
30/04/2041	0.00	30/04/2041	15,944,343.03	9,851,327.71	4,695,543.72	1,294,354.10
31/05/2041	0.00	31/05/2041	14,624,751.73	9,020,808.83	4,288,559.06	1,176,852.01
30/06/2041	0.00	30/06/2041	13,534,471.15	8,334,261.20	3,951,917.02	1,079,596.62
31/07/2041	0.00	31/07/2041	12,469,343.02	7,665,460.12	3,625,381.66	985,940.43
31/08/2041	0.00	31/08/2041	11,419,690.60	7,008,383.09	3,306,040.21	895,052.10
30/09/2041	0.00	30/09/2041	10,382,713.52	6,361,260.88	2,993,010.91	806,662.23
31/10/2041	0.00	31/10/2041	9,394,271.41	5,745,982.23	2,696,523.23	723,487.17
30/11/2041	0.00	30/11/2041	8,459,784.67	5,165,701.70	2,417,931.56	645,823.60
31/12/2041	0.00	31/12/2041	7,571,731.27	4,615,662.51	2,154,882.14	572,976.32
31/01/2042	0.00	31/01/2042	6,746,885.04	4,105,924.93	1,911,944.47	506,094.56
28/02/2042	0.00	28/02/2042	6,012,345.67	3,652,754.42	1,696,522.17	447,053.17
31/03/2042	0.00	31/03/2042	5,316,873.78	3,224,792.12	1,493,879.55	391,884.84
30/04/2042	0.00	30/04/2042	4,678,014.97	2,832,538.49	1,308,773.44	341,783.11
31/05/2042	0.00	31/05/2042	4,089,731.88	2,472,167.48	1,139,308.49	296,190.21
30/06/2042	0.00	30/06/2042	3,538,217.51	2,135,189.48	981,464.65	254,007.92
31/07/2042	0.00	31/07/2042	3,026,930.35	1,823,573.03	836,057.59	215,403.14
31/08/2042	0.00	31/08/2042	2,562,926.78	1,541,436.97	704,877.42	180,789.28
30/09/2042	0.00	30/09/2042	2,151,186.82	1,291,625.29	589,113.75	150,418.58
31/10/2042	0.00	31/10/2042	1,808,323.71	1,083,935.47	493,106.63	125,339.05
30/11/2042	0.00	30/11/2042	1,537,509.59	920,055.28	417,470.83	105,636.73
31/12/2042	0.00	31/12/2042	1,330,902.80	795,080.80	359,830.75	90,642.18
31/01/2043	0.00	31/01/2043	1,162,530.78	693,327.19	312,968.07	78,482.95
28/02/2043	0.00	28/02/2043	1,014,970.36	604,304.69	272,077.46	67,922.10
31/03/2043	0.00	31/03/2043	879,843.06	522,969.86	234,848.64	58,364.64
30/04/2043	0.00	30/04/2043	760,353.44	451,186.19	202,088.68	49,997.35
31/05/2043	0.00	31/05/2043	654,874.25	387,942.22	173,311.75	42,685.10
30/06/2043	0.00	30/06/2043	561,184.23	331,881.79	147,883.32	36,258.57
31/07/2043	0.00	31/07/2043	481,408.71	284,224.00	126,319.77	30,832.31
31/08/2043	0.00	31/08/2043	418,421.39	246,620.70	109,323.84	26,563.96

## Liabilities (in EUR)

## Assets (in EUR)

Covered Bonds (until maturity date)		Outstanding Residential Mortgage Loans (0%CPR)	Outstanding Residential Mortgage Loans (2%CPR)	Outstanding Residential Mortgage Loans (5%CPR)	Outstanding Residential Mortgage Loans (10%CPR)	
30/09/2043	0.00	30/09/2043	365,155.61	214,863.41	94,999.78	22,979.67
31/10/2043	0.00	31/10/2043	315,901.35	185,568.73	81,835.12	19,706.26
30/11/2043	0.00	30/11/2043	275,894.65	161,795.13	71,166.43	17,060.15
31/12/2043	0.00	31/12/2043	242,498.61	141,971.20	62,285.19	14,864.00
31/01/2044	0.00	31/01/2044	211,587.37	123,665.79	54,113.91	12,855.92
29/02/2044	0.00	29/02/2044	183,802.65	107,245.84	46,807.41	11,070.11
31/03/2044	0.00	31/03/2044	158,762.02	92,479.22	40,258.08	9,478.37
30/04/2044	0.00	30/04/2044	134,763.88	78,368.20	34,026.99	7,975.31
31/05/2044	0.00	31/05/2044	115,438.36	67,017.06	29,023.10	6,771.91
30/06/2044	0.00	30/06/2044	98,839.96	57,284.43	24,744.00	5,747.52
31/07/2044	0.00	31/07/2044	83,472.81	48,296.75	20,807.79	4,811.49
31/08/2044	0.00	31/08/2044	71,016.34	41,020.41	17,627.18	4,057.70
30/09/2044	0.00	30/09/2044	58,986.44	34,014.40	14,578.75	3,340.88
31/10/2044	0.00	31/10/2044	49,559.04	28,530.03	12,196.49	2,782.39
30/11/2044	0.00	30/11/2044	42,824.36	24,611.56	10,494.13	2,383.27
31/12/2044	0.00	31/12/2044	37,393.56	21,454.28	9,124.22	2,062.84
31/01/2045	0.00	31/01/2045	32,170.96	18,426.80	7,816.40	1,759.22
28/02/2045	0.00	28/02/2045	27,464.72	15,704.71	6,644.49	1,488.74
31/03/2045	0.00	31/03/2045	23,373.79	13,342.98	5,630.66	1,255.91
30/04/2045	0.00	30/04/2045	19,262.88	10,977.76	4,620.56	1,025.98
31/05/2045	0.00	31/05/2045	15,312.64	8,711.87	3,657.36	808.45
30/06/2045	0.00	30/06/2045	12,414.82	7,051.32	2,952.58	649.73
31/07/2045	0.00	31/07/2045	9,504.51	5,389.25	2,250.79	493.07
31/08/2045	0.00	31/08/2045	7,568.84	4,284.47	1,784.75	389.22
30/09/2045	0.00	30/09/2045	5,838.40	3,299.36	1,370.84	297.61
31/10/2045	0.00	31/10/2045	4,100.31	2,313.25	958.63	207.18
30/11/2045	0.00	30/11/2045	2,354.56	1,326.12	548.14	117.93
31/12/2045	0.00	31/12/2045	1,179.67	663.29	273.45	58.57
31/01/2046	0.00	31/01/2046	0.00	0.00	0.00	0.00

## Definitions and Remarks

### Interest and Principal coverage Test

The interest and principal coverage test is done at the CPR which is derived from Belfius internal Prepayment model. This CPR changes over time.

Costs, Fees and Expenses Related to Covered Bonds are simulated based on the assumption of a fixed amount of EUR 5 million p.a. and 7 bp on the outstanding mortgage loan balance.

### Liquidity Test

The liquidity test is done as defined in the Royal Decree. The liquidity test is done at the most conservative CPR assumption, being the CPR at which the cash flow comes in at the slowest speed, being 0% CPR

### Original Loan to Initial Value

Original Loan to Initial Value is defined as the ratio of the sum of the initial (active) credit opening a client has been granted divided by the sum of the initial property values on which Belfius has been granted a first ranking mortgage inscription by the client. Properties on which Belfius has no first ranking inscriptions as well as any other guarantee Belfius has obtained are excluded for the purpose of this calculation.

### Current Loan to Current Value

Current Loan to Current Value is defined as the ratio of the sum of the current balance of all residential mortgage loans a client has with Belfius divided by the sum of the current property values on which Belfius has been granted a first ranking mortgage inscription by the client. Properties on which Belfius has no first ranking inscriptions as well as any other guarantee Belfius has obtained are excluded for the purpose of this calculation. The current property value is the value derived after indexation.

### Loan to Mortgage Inscription Ratio (LTM)

The Loan to Mortgage Inscription (LTM) gives the ratio between the sum of the current balance of all residential mortgage loans a client has with Belfius divided by the sum of all first and subsequent ranking mortgage inscriptions which the client has granted to Belfius. In case this ratio is in excess of 100%, the part above 100% is typically secured by a mandate.

### Interest Type

The interest type "Fixed" means that the interest rate of a loan is fixed during the entire life of the loan. The interest types "X/Y/Y" are interest types whereby the loan has a first fixed interest period of Y years followed by fixed interest periods of X years. A 10/5/5 is hence a loan that has an interest rate that is fixed during the first 10 years after which it will have fixed interest periods of 5 year. The interest resets are legally defined in Belgium and are based on the OLO rates.

### Prepayments

The monthly percentage is defined as:  $\text{Amount Prepaid during the month} / (\text{Initial Balance} - \text{Scheduled Payments})$

The annual percentage (CPR) is defined as:  $1 - (1 - \text{monthly percentage})^{12}$

In order to calculate the prepayment rates, only those loans are taken into account that were present in the cover pool during the entire month. Loans that were taken out of the cover pool during the past month or added to the cover pool during the past month are excluded for the prepayment calculation.

### Amortisation Profiles

For the purpose of calculating the amortisation profiles, the interest and principal payments, loans with a resettable rate are simulated using the relevant forward OLO rates in order to simulate the interest resets and the resulting monthly interest and principal payments amounts.

No yield compression is assumed in the calculations provided in this report where CPR assumptions different from 0% are used.

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