Harmonised Transparency Template

2020 Version

Denmark Jyske Realkredit A/S

Reporting Date: 25/02/2020 Cut-off Date: 31/12/2019



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A. Harmonised Transparency Template - General Information

HTT 2020

Reporting in Domestic Currency
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4. References to Capital Requirements Regulation (CRR) 129(7)
5. References to Capital Requirements Regulation (CRR) 129(1)
6. Other relevant information

	6. Other relevant information				
Field					
Number	1. Basic Facts				
G.1.1.1	Country	Denmark			
G.1.1.2 G.1.1.3	Issuer Name Link to Issuer's Website	Jyske Realkredit A/S www.jyskerealkredit.com			
G.1.1.4	Cut-off date	31-12-2019			
OG.1.1.1 OG.1.1.2	Optional information e.g. Contact names Optional information e.g. Parent name	Contact Jyske Bank A/S			
OG.1.1.2 OG.1.1.3	Optional information e.g. Parent name	Јуѕке вапк Ау 5			
OG.1.1.4					
OG.1.1.5 OG.1.1.6					
OG.1.1.7					
OG.1.1.8					
G.2.1.1	2. Regulatory Summary	Y			
G.2.1.1 G.2.1.2	UCITS Compliance (Y/N) CRR Compliance (Y/N)	Y Y			
G.2.1.3	LCR status	<u>Link</u>			
OG.2.1.1 OG.2.1.2					
OG.2.1.2					
OG.2.1.4					
OG.2.1.5 OG.2.1.6					
0.0.2.2.0	3. General Cover Pool / Covered Bond Information				
0.11	1.General Information	Nominal (mn)			
G.3.1.1 G.3.1.2	Total Cover Assets Outstanding Covered Bonds	6,081 5,831			
OG.3.1.1	Cover Pool Size [NPV] (mn)	ND1			
OG.3.1.2 OG.3.1.3	Outstanding Covered Bonds [NPV] (mn)	ND1			
OG.3.1.3					
	2. Over-collateralisation (OC)	Legal / Regulatory	Actual	Minimum Committed	Purpose
G.3.2.1 OG.3.2.1	OC (%) Optional information e.g. Asset Coverage Test (ACT)	8.0% ND1	4.3%	0.0%	ND1
OG.3.2.2	Optional information e.g. OC (NPV basis)	% of Risk Weigthed Assets	% of lending		
OG.3.2.3 OG.3.2.4					
OG.3.2.4					
OG.3.2.6					
G.3.3.1	3. Cover Pool Composition Mortgages	Nominal (mn) 5,831		% Cover Pool 95.9%	
G.3.3.2	Public Sector	0		0.0%	
G.3.3.3 G.3.3.4	Shipping Substitute Assets	0 250		0.0% 4.1%	
G.3.3.5	Other	0		0.0%	
G.3.3.6	Tot	al 6,081		100.0%	
OG.3.3.1					
06332					
OG.3.3.2 OG.3.3.3					
OG.3.3.3 OG.3.3.4					
OG.3.3.3 OG.3.3.4 OG.3.3.5					
OG.3.3.4 OG.3.3.5 OG.3.3.6	4. Cover Pool Amortisation Profile	Contractual	Expected Upon Prepayments	% Total Contractual	% Total Expected Upon Prepayments
OG.3.3.3 OG.3.3.4 OG.3.3.5	4. Cover Pool Amortisation Profile Weighted Average life (in years)	Contractual 21.56	Expected Upon Prepayments ND1	% Total Contractual	% Total Expected Upon Prepayments
OG.3.3.4 OG.3.3.5 OG.3.3.6	Weighted Average life (in years) Residual Life (mn)			% Total Contractual	% Total Expected Upon Prepayments
OG.3.3.3 OG.3.3.4 OG.3.3.5 OG.3.3.6	Weighted Average life (in years) Residual Life (mn) By buckets:	21.56	ND1		% Total Expected Upon Prepayments
OG.3.3.4 OG.3.3.5 OG.3.3.6	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y			% Total Contractual 3.9% 4.0%	% Total Expected Upon Prepayments
OG.3.3.3 OG.3.3.4 OG.3.3.5 OG.3.3.6 G.3.4.1	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y	21.56 238 244 252	ND1 ND1 ND1 ND1	3.9% 4.0% 4.1%	% Total Expected Upon Prepayments
G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.3 G.3.4.4 G.3.4.5	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y	21.56 238 244 252 259	ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3%	% Total Expected Upon Prepayments
G.3.4.1 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y	21.56 238 244 252 259 268 1,453	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9%	% Total Expected Upon Prepayments
G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.7	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	21.56 238 244 252 259 268 1,453 3,366	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4%	
G.3.4.1 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y	21.56 238 244 252 259 268 1.453 3,366	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9%	% Total Expected Upon Prepayments 0.0%
G.3.3.3 G.3.3.5 G.3.3.5 G.3.4.1 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1 G.3.4.1 G.3.4.1	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	21.56 238 244 252 259 268 1,453 3,366	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4%	
G.3.4.2 G.3.4.3 G.3.4.5 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.1 G.3.4.9 G.3.4.1 G.3.4.2 G.3.4.3	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	21.56 238 244 252 259 268 1,453 3,366	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4%	
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.3 G.3.4.4 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.1	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	21.56 238 244 252 259 268 1,453 3,366	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4%	
G.3.4.2 G.3.4.5 G.3.4.5 G.3.4.2 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.2 G.3.4.5 G.3.4 G.3.4.5 G.3.4	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	21.56 238 244 252 259 268 1,453 3,366	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4%	
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.7 G.3.4.8 G.3.4.1 G.3.4.9 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.3 G.3.4.4 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.4 G.3.4.5 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.5 G.3.4.6 G.3.4.6 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.1	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	21.56 238 244 252 259 268 1,453 3,366	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4%	
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.9 G.3.4.9 G.3.4.1 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.3 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	21.56 238 244 252 259 268 1,453 3,366	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4%	
G.3.4.2 G.3.4.3 G.3.4.5 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1 OG.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.6 G.3.4.7 G.3.4.7 G.3.4.7 G.3.4.8 G.3.4.8 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3.4 G.3	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y Tol	21.56 238 244 252 259 268 1,453 3,366 6,081	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4% 100.0%	0.0%
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.9 G.3.4.9 G.3.4.1 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.3 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	21.56 238 244 252 259 268 1,453 3,366	ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4%	
G.3.4.2 G.3.4.5 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.5 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.5 G.3.4.6 G.3.4.1 G.3.4.1 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.3 G.3.4.4 G.3.4.3 G.3.4.4 G.3.4.1 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10+ Y Tot 5. Maturity of Covered Bonds Weighted Average life (in years)	21.56 238 244 252 259 268 1.453 3.366 al 6,081	ND1 ND1 ND1 ND1 ND1 ND1 ND1 O O Extended Maturity	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4% 100.0%	0.0%
G.3.4.2 G.3.4.5 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.5 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.5 G.3.4.6 G.3.4.1 G.3.4.1 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.3 G.3.4.4 G.3.4.3 G.3.4.4 G.3.4.1 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10+ Y Tot	21.56 238 244 252 259 268 1.453 3.366 al 6,081	ND1 ND1 ND1 ND1 ND1 ND1 ND1 O O Extended Maturity	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4% 100.0%	0.0%
G.3.4.2 G.3.4.3 G.3.4.3 G.3.4.3 G.3.4.4 G.3.4.5 G.3.5	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y Tot S. Maturity of Covered Bonds Weighted Average life (in years) Maturity (mn) By buckets: 0 - 1 Y	21.56 238 244 252 259 268 1,453 3,366 al 6,081 Initial Maturity 25.42	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4% 100.0%	0.0%
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.5 G.3.4.1 G.3.4.5 G.3.5 G.	Weighted Average life (in years) Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y Tol 5. Maturity of Covered Bands Weighted Average life (in years) Maturity (mn) By buckets: 0 - 1 Y 1 - 2 Y	21.56 238 244 252 259 268 1,453 3,366 6,081 Initial Maturity 25.42	ND1 ND1 ND1 ND1 ND1 ND1 ND1 O	3.9% 4.0% 4.1% 4.3% 4.4% 22.9% 55.4% 100.0%	0.0%
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.3 G.3.4.3 G.3.4.1 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.5 G.3.5 G.3.	Residual Life (In years)	21.56 238 244 252 259 268 1,453 3,366 6,081 Initial Maturity 25.42 1 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 22.9% 55.4% 100.0% 0.0% 0.0% 0.0% 0.1%	0.0%
G3.3.4 G3.3.5 G3.3.6 G3.4.1 G3.4.2 G3.4.3 G3.4.4 G3.4.5 G3.4.6 G3.4.7 G3.4.8 G3.4.9 G3.4.10 G3.4.10 G3.4.5 G3.4.6 G3.4.7 G3.4.8 G3.4.9 G3.4.5 G3.4.6 G3.4.7 G3.4.5 G3.5 G3.5 G3.5 G3.5 G3.5 G3.5 G3.5 G3	## Weighted Average life (in years) Residual Life (mn)	21.56 238 244 252 259 268 1,453 3,366 al 6,081 Initial Maturity 25.42 1 0 0 6 1	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4% 100.0% **Total Initial Maturity 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	0.0%
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.3 G.3.4.4 G.3.4.5 G.3.5	Residual Life (in years)	21.56 238 244 252 259 268 1.453 3,366 al 6,081 Initial Maturity 25.42 1 0 0 0 6 1 47	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4% 100.0% .0% 0.0% 0.0% 0.0% 0.0% 0.0%	0.0%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.5 G.3.4.7 G.3.4.5 G.3.4.9 G.3.4.1 G.3.4.5 G.3.4.9 G.3.4.1 G.3.4.5 G.3.5 G.	## Weighted Average life (in years) Residual Life (mn)	21.56 238 244 252 259 268 1,453 3,366 6,081 Initial Maturity 25.42 1 0 0 6 1 47 5,776	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 23.9% 55.4% 100.0% **Total Initial Maturity 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	0.0%
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.5 G.3.5 G.3.	## Residual Life (In years) Residual Life (Inn)	21.56 238 244 252 259 268 1,453 3,366 6,081 Initial Maturity 25.42 1 0 0 6 1 47 5,776	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 22.9% 55.4% 100.0% .0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	0.0% **Total Extended Maturity
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.1 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.1 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.5 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.5 G.3.5.5 G.3.5	## Residual Life (In years) Residual Life (Inn)	21.56 238 244 252 259 268 1,453 3,366 6,081 Initial Maturity 25.42 1 0 0 6 1 47 5,776	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 22.9% 55.4% 100.0% .0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	0.0% **Total Extended Maturity
G3.3.4 G3.3.5 G3.3.6 G3.4.1 G3.4.2 G3.4.3 G3.4.4 G3.4.5 G3.4.6 G3.4.7 G3.4.8 G3.4.9 G3.3.4.1 G3.3.4.2 G3.3.4.3 G3.3.4.1 G3.3.4.5 G3.5.5 G3.5 G3	## Residual Life (In years) Residual Life (Inn)	21.56 238 244 252 259 268 1,453 3,366 6,081 Initial Maturity 25.42 1 0 0 6 1 47 5,776	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 22.9% 55.4% 100.0% .0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	0.0% **Total Extended Maturity
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.3 G.3.4.4 G.3.4.5 G.3.5 G.3.	## Residual Life (In years) Residual Life (Inn)	21.56 238 244 252 259 268 1,453 3,366 6,081 Initial Maturity 25.42 1 0 0 6 1 47 5,776	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 22.9% 55.4% 100.0% .0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	0.0% **Total Extended Maturity
G.3.4.2 G.3.4.3 G.3.4.3 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.7 G.3.4.5 G.3.4.9 G.3.4.1 G.3.4.5 G.3.4.9 G.3.4.1 G.3.4.5 G.3.5.5 G.3.5	## Residual Life (In years) Residual Life (Inn)	21.56 238 244 252 259 268 1,453 3,366 6,081 Initial Maturity 25.42 1 0 0 6 1 47 5,776	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 22.9% 55.4% 100.0% .0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	0.0% **Total Extended Maturity
G.3.4.2 G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.4.10 G.3.4.10 G.3.4.10 G.3.5.1 G.3.5.1 G.3.5.2 G.3.5.3 G.3.5.3 G.3.5.4 G.3.5.5	## Residual Life (In years) Residual Life (Inn)	21.56 238 244 252 259 268 1,453 3,366 6,081 Initial Maturity 25.42 1 0 0 6 1 47 5,776	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	3.9% 4.0% 4.1% 4.3% 4.4% 22.9% 55.4% 100.0% .0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	0.0% **Total Extended Maturity



10 10 10 10 10 10 10 10						
An	G.3.6.1	6. Cover Assets - Currency	Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
1.00	G.3.6.2					
Comment	G.3.6.3			0		
Color	G.3.6.4 G.3.6.5					
March Marc	G.3.6.6	CZK	0	0	0.0%	0.0%
1845 1870 0 0 0 0 0 0 0 0 0	G.3.6.7	DKK				
1.0	G.3.6.8 G.3.6.9					
March	G.3.6.10	JPY				0.0%
1.0.1	G.3.6.11		0	0	0.0%	0.0%
1941 1942 1940 19	G.3.6.12 G.3.6.13					
16.00 1.00	G.3.6.13					
Control Cont	G.3.6.15	SGD	0	0	0.0%	0.0%
1.51	G.3.6.16					
	G.3.6.17 G.3.6.18					
1.0.	OG.3.6.18		2,031	2,031	100.0%	100.076
1.5	OG.3.6.2					
1.50	OG.3.6.3					
	OG.3.6.4 OG.3.6.5					
	OG.3.6.5 OG.3.6.6					
1.00	OG.3.6.7					
1.00	G.3.7.1					
1935 Bill O O O O O O O O O	G.3.7.1 G.3.7.2					
1.00	G.3.7.3	BRL	0	0	0.0%	0.0%
1.00	G.3.7.4	CAD	0	0	0.0%	0.0%
DESC	G.3.7.5					
1.00	G.3.7.6 G.3.7.7					
MID	G.3.7.8					
1.7.11 SKW 0 0 0 0.056 DKK	G.3.7.9			0	0.0%	0.0%
1.7.1.1	G.3.7.10					
PAN	G.3.7.11 G.3.7.12					
17.25 \$500 \$0 \$0 \$0.00	G.3.7.12					
1.7.1.6 UID 0 0 0 0.0% 0.0% 0.0% 0.0% 1.00 0.0% 0.0%	G.3.7.14	SEK	0	0	0.0%	0.0%
1.7.17	G.3.7.15					
1.7.18	G.3.7.16 G.3.7.17					
3.71	G.3.7.17					
3.73	OG.3.7.1					
3.74	OG.3.7.2					
3.75	OG.3.7.3 OG.3.7.4					
S. Covered Bonds - Secondown by interest refer	OG.3.7.4 OG.3.7.5					
S. Covered Booths - Breatdocome by interest article (propope) S. Sall Selection (propope) S. Sall Selection (propope) S. Sall S. Sal	OG.3.7.6					
1.8.1 Fased coupon 5.81 5.821 10.00% 100.0%	OG.3.7.7					
1.8.2 Floating coupon 0 0 0.0% 0	G 2 9 1		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
18.3 Other		Fixed coupon	5 831	5 831		100.0%
18.4 Total 5,831 5,831 100.0%			5,831	5,831	100.0%	
3.8.2	G.3.8.2 G.3.8.3	Floating coupon Other	5,831 0 0	5,831 0 0	100.0% 0.0% 0.0%	0.0% 0.0%
3.8.3 3.8.4 3.8.5 5. Substitute Assets - Typer Nominal (me) Nominal Composition Assets Nomi	G.3.8.2 G.3.8.3 G.3.8.4	Floating coupon Other	5,831 0 0	5,831 0 0	100.0% 0.0% 0.0%	0.0% 0.0%
3.8.4	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1	Floating coupon Other	5,831 0 0	5,831 0 0	100.0% 0.0% 0.0%	0.0% 0.0%
S. Substitute Assets - Type	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2	Floating coupon Other	5,831 0 0	5,831 0 0	100.0% 0.0% 0.0%	0.0% 0.0%
1.00 1.00	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4	Floating coupon Other	5,831 0 0	5,831 0 0	100.0% 0.0% 0.0%	0.0% 0.0%
1000	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4	Floating coupon Other Total	5,831 0 0 5,831	5,831 0 0	100.0% 0.0% 0.0% 100.0%	0.0% 0.0%
19.1 Seposure to credit institutions 0 0.0%	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4	Floating coupon Other Total Total 9. Substitute Assets - Type Cash	5,831 0 0 5,831 Nominal (mn)	5,831 0 0	100.0% 0.0% 0.0% 100.0%	0.0% 0.0%
19.5 Other	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4 OG.3.8.5	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments	5,831 0 0 5,831 Nominal (mn) 0	5,831 0 0	100.0% 0.0% 0.0% 100.0% % Substitute Assets 0.0% 0.0%	0.0% 0.0%
100	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4 OG.3.8.5	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks	5,831 0 0 5,831 Nominal (mn) 0 0	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0%	0.0% 0.0%
19	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4 OG.3.8.5 G.3.9.1 G.3.9.2 G.3.9.2 G.3.9.3 G.3.9.4	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to redit institutions	5,831 0 0 5,831 Nominal (mn) 0 0 250 0	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
Solution	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4 OG.3.8.5 G.3.9.1 G.3.9.2 G.3.9.3 G.3.9.4 G.3.9.5 G.3.9.6	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to credit institutions Other Total	5,831 0 0 5,831 Nominal (mn) 0 0 250 0	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
1985 1985	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4 OG.3.8.5 G.3.9.1 G.3.9.2 G.3.9.3 G.3.9.4 G.3.9.5 G.3.9.6	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Other Total	5,831 0 0 5,831 Nominal (mn) 0 0 250 0	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
3.3.5	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4 OG.3.8.5 G.3.9.1 G.3.9.2 G.3.9.3 G.3.9.4 G.3.9.5 G.3.9.6	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to credit institutions Other Total o/w EU gvts or quasi govts o/w third-party countries: Credit Quality Step 1 (CQS1) gvts or quasi	5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 0 0	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
3.9.4 O/W EU central banks ND1 3.9.5 O/W third-party countries Credit Quality Step 1 (CQS1) central banks ND1 3.9.6 O/W third-party countries Credit Quality Step 2 (CQS2) central banks ND1 3.9.8 O/W CQS2 credit institutions ND1 3.9.9 O/W CQS2 credit institutions ND1 3.9.1 O/W CQS2 credit institutions	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4 OG.3.8.5 G.3.9.1 G.3.9.2 G.3.9.3 G.3.9.4 G.3.9.5 G.3.9.6 OG.3.9.1	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts govts	5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 0 250 NDI	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
3.9.5 o/w third-party countries Credit Quality Step 2 (CQS2) central banks	G3.8.2 G3.8.3 G3.8.4 GG3.8.1 OG3.8.2 OG3.8.3 GG3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.1 G3.9.5 G3.9.1 G3.9.4 G3.9.5 G3.9.1 G3.9.5 G3.9	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi	5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 NDI NDI	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
3.9.7 O/W CQS1 credit institutions NDI	G3.8.2 G3.8.3 G3.8.4 GG3.8.1 OG3.8.2 OG3.8.3 GG3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.1 G3.9.5 G3.9.1 G3.9.4 G3.9.5 G3.9.1 G3.9.5 G3.9	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi	5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 NDI NDI	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
3.9.7 O/W CQS1 credit institutions NDI	G.3.8.2 G.3.8.3 G.3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4 OG.3.8.5 G.3.9.1 G.3.9.2 G.3.9.3 G.3.9.3 G.3.9.4 G.3.9.5 G.3.9.5 G.3.9.1	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w EU central banks	5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 ND1 ND1 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
3.9.9	G3.8.2 G3.8.3 G3.8.4 G3.8.4 G6.3.8.2 G6.3.8.2 G6.3.8.3 G6.3.9.1 G3.9.2 G3.9.2 G3.9.4 G3.9.5 G3.9.4 G3.9.5 G3.9.1 G3.9.2 G3.9.3 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.4 G3.9.5 G3.9.4 G3.9.5 G3.9.2	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gvts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi o/w EU central banks o/w third-party countries Credit Quality Step 1 (CQS1) central banks	5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 0 250 ND1 ND1 ND1 ND1 ND1 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
3.9	G3.8.2 G3.8.3 G3.8.4 G3.8.4 G3.8.1 G3.8.2 G3.8.3 G63.8.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.6 G3.9.5 G3.9.1 G3.9.2 G3.9.3 G3.9.3 G3.9.3 G3.9.3 G3.9.3 G3.9.3 G3.9.3 G3.9.5 G	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to credit institutions Other Total O/w EU gvts or quasi govers o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts o/w EU gvts or quasi govts o/w EU gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts o/w EU central banks o/w third-party countries Credit Quality Step 1 (CQS1) central banks o/w third-party countries Credit Quality Step 2 (CQS2) central banks	5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
39.10 39.11 39.11 39.11 39.11 1.0. Substitute Assets - Country Nominal (mn) % Substitute Assets 1.0.1 Domestic (Country of Issuer) 250 100.00% 1.0.2 E Lurozone 0 0.00% 1.0.3 Rest of European Union (EU) 0 0.00% 1.0.4 European Economic Area (not member of EU) 0 0.00% 1.0.5 Switzerland 0 0.00% 1.0.5 Switzerland 0 0.00% 1.0.6 Australia 0 0.00% 1.0.7 Brazil 0 0.00% 1.0.9 Japan 0 0.00% 1.0.9 Japan 0 0.00% 1.0.10 Korea 0 0.00% 1.0.10 Korea 0 0.00% 1.0.11 New Zealand 0 0.00% 1.0.12 Singapore 0 0.00% 1.0.13 US 0.00% 1.0.14 Other 0 0.00% 1.0.15 Total EU 250 1.0.16 Total EU 250 1.0.17 Total EU 250 1.0.18 Singapore 0 0.00% 1.0.19 Other 0 0.00% 1.0.10 Other 0 0.00% 1.0.10 Other 0 0.00% 1.0.11 Other 0 0.00% 1.0.12 Singapore 0 0.00% 1.0.13 US 0.00% 1.0.14 Other 0 0.00% 1.0.15 Total EU 250 1.0.16 Total EU 250 1.0.17 Stall EU 250 1.0.18 Singapore 0 0.00% 1.0.19 Singapore 0 0	G3.8.2 G3.8.3 G3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.3 OG.3.8.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.5 G3.9.6 OG.3.9.1 OG.3.9.5 OG.3.9.3 OG.3.9.5 OG.3.9.5 OG.3.9.5 OG.3.9.5 OG.3.9.5 OG.3.9.5 OG.3.9.5	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w EU central banks o/w EU central banks o/w EU central banks	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 0 0 250 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
3.9.11 3.9.12 3.	G3.8.2 G3.8.3 G3.8.4 G3.8.1 G3.8.2 G3.8.3 G6.3.8.2 G3.9.1 G3.9.2 G3.9.2 G3.9.4 G3.9.5 G3.9.4 G3.9.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.2 G3.9.3 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.6 G3.9.6 G3.9.7 G3.9.7 G3.9.7 G3.9.7	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w EU central banks o/w EU central banks o/w EU central banks	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 0 0 250 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
10. Substitute Assets - Country Nominal (mn) % Substitute Assets	G3.8.2 G3.8.3 G3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.4 OG.3.8.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.6 OG.3.9.1 OG.3.9.2 OG.3.9.3 OG.3.9.4 OG.3.9.5 OG.3.9.6 OG.3.9.1 OG.3.9.5 OG.3.9.6 OG.3.9.7 OG.3.9.8 OG.3.9.6 OG.3.9.6 OG.3.9.6 OG.3.9.6 OG.3.9.6 OG.3.9.7 OG.3.9.6 OG.3.9.6 OG.3.9.6 OG.3.9.7 OG.3.9.6 OG.3.9.7 OG.3.9.8	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w EU central banks o/w EU central banks o/w EU central banks	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 0 0 250 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
1.10.1 Domestic (Country of Issuer) 250 100.00% 1.10.2 Eurzone 0 0.00% 1.10.3 Rest of European Union (EU) 0 0.00% 1.10.4 European Economic Area (not member of EU) 0 0.00% 1.10.5 Switzerland 0 0.00% 1.10.6 Australia 0 0.00% 1.10.7 Brazil 0 0.00% 1.10.8 Canada 0 0.00% 1.10.9 Japan 0 0.00% 1.10.1 New Zealand 0 0.00% 1.10.1 New Zealand 0 0.00% 1.10.1 New Zealand 0 0.00% 1.10.1 Other 0 0.00% 1.10.	G3.8.2 G3.8.3 G3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.6 OG.3.9.1 OG.3.9.2 OG.3.9.3 OG.3.3 OG.3	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w EU central banks o/w EU central banks o/w EU central banks	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 0 0 250 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 0.0% 0.0% 0.0%	0.0% 0.0%
1.10.2 Eurozone 0 0.00% 1.10.3 Rest of European Union (EU) 0 0.00% 1.10.4 European Economic Area (not member of EU) 0 0.00% 1.10.5 Switzerland 0 0.00% 1.10.6 Australia 0 0.00% 1.10.7 Brazil 0 0.00% 1.10.8 Canada 0 0.00% 1.10.9 Japan 0 0.00% 1.10.1 Korea 0 0.00% 1.10.1 New Zealand 0 0.00% 1.10.1 New Zealand 0 0.00% 1.10.2 Singapore 0 0.00% 1.10.1 US 0 0.00% 1.10.1 Other 0 0.00% 1.10.	G3.8.2 G3.8.3 G3.8.4 G3.8.1 G3.8.2 G3.8.3 G6.3.8.2 G3.9.1 G3.9.2 G3.9.2 G3.9.4 G3.9.5 G3.9.4 G3.9.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.2 G3.9.3 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.6 G3.9.6 G3.9.7 G3.9.7 G3.9.7 G3.9.7	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gvts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts o/w EU central banks o/w EU central banks o/w third-party countries Credit Quality Step 1 (CQS1) central banks o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w CQS1 credit institutions o/w CQS2 credit institutions	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% % Substitute Assets 0.0% 0.0% 100.0% 0.0% 100.0% 0.0%	0.0% 0.0%
1.10.4 European Economic Area (not member of EU) 0 0.00% 1.10.5 Switzerland 0 0.00% 1.10.6 Australia 0 0.00% 1.10.7 Brazil 0 0.00% 1.10.8 Canada 0 0.00% 1.10.9 Japan 0 0.00% 1.10.1 Korea 0 0.00% 1.10.1 New Zealand 0 0.00% 1.10.1 New Zealand 0 0.00% 1.10.2 Singapore 0 0.00% 1.10.1 US 0 0.00% 1.10.1 Other 0 0.00% 1.10.2 Other 0 0.00% 1.10.3 Other 0 0.00% 1.10.4 Other 0 0.00% 1.10.5 Other 0 0.00%	G3.8.2 G3.8.3 G3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.6 OG.3.9.1 OG.3.9.2 OG.3.9.3 OG.3.9.3 OG.3.9.3 OG.3.9.5 OG.3.9.1 OG.	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to credit institutions Other Total O/w EU gvts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi o/w third-party countries Credit Quality Step 1 (CQS1) central banks o/w third-party countries Credit Quality Step 1 (CQS1) central banks o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w CQS1 credit institutions o/w CQS2 credit institutions	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 ND1	5,831 0 0	100.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 100.0% 100.0% 0.0% 100.0%	0.0% 0.0%
1.10.5 Switzerland 0 0.00% 1.10.6 Australia 0 0.00% 1.10.7 Brazil 0 0.00% 1.10.8 Canada 0 0.00% 10.10 Korea 0 0.00% 10.11 New Zealand 0 0.00% 10.12 Singapore 0 0.00% 10.13 US 0 0.00% 10.14 Other 0 0.00% 10.15 Total EU 250 10.16 Total FU 250 3.10.1 3.10.2 3.10.3 3.10.3 3.10.4	G3.8.2 G3.8.3 G3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.6 OG.3.9.1 OG.3.9.2 OG.3.9.3 OG.3.3 OG.3	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w EU central banks o/w EU central banks o/w EU central banks o/w third-party countries Credit Quality Step 1 (CQS1) central banks o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w CQS1 credit institutions o/w CQS2 credit institutions o/w CQS2 credit institutions	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 250 ND1	5,831 0 0	100.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 100.0% 0.0% 100.0% **Substitute Assets 100.0%	0.0% 0.0%
1.10.6 Australia 0 0.00% 1.10.7 Brazil 0 0.00% 1.10.8 Canada 0 0.00% 1.10.9 Japan 0 0.00% 10.11 New Zealand 0 0.00% 10.12 Singapore 0 0.00% 10.13 US 0 0.00% 10.14 Other 0 0.00% 10.15 Total EU 250 10.16 Total Contains 250 3.10.1 3.10.1 100.00% 3.10.3 3.10.4 3.10.4 3.10.1 3.10.2	G.3.8.2 G.3.8.3 G.3.8.4 O.G.3.8.1 O.G.3.8.2 O.G.3.8.3 O.G.3.8.5 G.3.9.1 G.3.9.2 G.3.9.3 G.3.9.4 G.3.9.5 G.3.9.5 G.3.9.6 O.G.3.9.1 O.G.3.9.2 O.G.3.9.3 O.G.3.9.1 O.G.3.9.3 O.G.3.9.1 O.G.3.	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gvts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) external banks o/w third-party countries Credit Quality Step 1 (CQS1) central banks o/w CQS1 credit institutions o/w CQS2 credit institutions o/w CQS2 credit institutions O/w CQS2 credit institutions O/w CQS2 credit institutions IO. Substitute Assets - Country Domestic (Country of Issuer) Eurozone	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 0 250 ND1	5,831 0 0	100.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 100.0% 0.0% 100.0% 0.0% 100.0% 0.0%	0.0% 0.0%
1.10.7 Brazil 0 0.00% 1.10.8 Canada 0 0.00% 1.10.9 Japan 0 0.00% 10.10 Korea 0 0.00% 10.11 New Zealand 0 0.00% 10.12 Singapore 0 0.00% 10.13 US 0 0.00% 10.14 Other 0 0.00% 10.15 Total EU 250 10.16 Total EU 250 10.10 3.10.1 10.10 3.10.2 10.10 3.10.3 10.10 3.10.3 10.10 3.10.3 10.10 3.10.3 10.10 3.10.3 10.10 3.10.5 10.10 3	G3.8.2 G3.8.3 G3.8.4 OG3.8.1 OG3.8.2 G63.8.2 G63.8.3 G63.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.5 G3.9.6 G3.9.5 G3.9.6 G3.9.6 G3.9.7 G3.9.3 G3.9.3 G3.9.3 G3.9.3 G3.9.3 G3.9.4 G3.9.5 G3.9.5 G3.9.1 G3.9.5 G3.9.6 G3.9.1 G3.9.5 G3.9.1 G3.9.5 G3.9.1 G3.9.5 G3.9.1 G3.9.5 G3.9.1 G3.9.5 G3.9.1 G3.9.1 G3.9.2 G3.9.3 G3.9.3 G3.9.4 G3.9.3 G3.9.4 G3.9.5 G3.9.5 G3.9.1 G3.9.3 G3.9 G3.9	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to redit institutions Other Total o/w EU gvts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) central banks o/w third-party countries Credit Quality Step 1 (CQS2) central banks o/w CQS1 credit institutions o/w CQS2 credit institutions 10. Substitute Assets - Country Domestic (Country of Issuer) Eurozone Rest of European Union (EU) European Economic Area (not member of EU)	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 0 250 0 0 0 250 ND1	5,831 0 0	100.0% 0.0% 100.0% 100.0% 100.0% **Substitute Assets 0.0% 100.0% 0.0% 100.0% 100.0% 0.0% 0.0	0.0% 0.0%
1.10.8 Canada 0 0.00% 1.10.9 Japan 0 0.00% 10.10 Korea 0 0.00% 10.11 New Zealand 0 0.00% 10.12 Singapore 0 0.00% 10.13 US 0 0.00% 10.14 Other 0 0.00% 10.15 Total EU 250 100.00% 3.10.1 3.10.2 3.10.2 3.10.3 3.10.4 3.10.4 3.10.5	G3.8.2 G3.8.3 G3.8.4 OG.3.8.1 OG.3.8.2 OG.3.8.3 OG.3.8.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.5 G3.9.6 OG.3.9.1 OG.3.9.2 OG.3.9.3 OG.3.9.3 OG.3.9.4 OG.3.9.5 OG.3.9.1 OG.3.9.2 OG.3.9.3 OG.3.9.1 OG.3.9.2 OG.3.9.3 OG.3.9.1 OG.3.	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to credit institutions Other Total o/w EU gvts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts o/w EU central banks o/w third-party countries Credit Quality Step 1 (CQS1) central banks o/w third-party countries Credit Quality Step 1 (CQS1) central banks o/w CQS1 credit institutions o/w CQS2 credit institutions o/w CQS2 credit institutions Demestic (Country of Issuer) Eurozone Rest of European Loion (EU) European Economic Area (not member of EU) Seviterland	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 0 250 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 100.0% 0.0% 0.0% 0.0% 0.0% 0.	0.0% 0.0%
1.10.9 Japan 0 0.00% 10.10 Korea 0 0.00% 10.11 New Zealand 0 0.00% 10.12 Singapore 0 0.00% 10.13 US 0 0.00% 10.14 Other 0 0.00% 10.15 Total EU 250 100.00% 3.10.1 Total EU 250 100.00% 3.10.2 3.10.2 3.10.2 3.10.3 3.10.4 3.10.5 3.10.5 3.10.5 3.10.5	G3.8.2 G3.8.3 G3.8.4 OG3.8.1 OG3.8.2 GG3.8.2 GG3.8.3 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.5 G3.9.6 OG3.9.1 OG3.9.5 G3.9.6 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.6 OG3.9.1 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.1 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.1 G3.9.	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit Institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w CQS1 credit institutions o/w CQS1 credit institutions 10. Substitute Assets - Country Domestic (Country of Issuer) Eurozone Rest of European Union (EU) European Economic Area (not member of EU) Switzerland Australia	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 0 250 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 100.0% 0.0% 100.0% 0.0% 100.0% 0.0%	0.0% 0.0%
10.11 New Zealand 0 0.00% 10.12 Singapore 0 0.00% 10.13 US 0 0.00% 10.14 Other 0 0.00% 10.15 Total EU 250 10.16 Total 250 100.00% 3.10.1 3.10.1 3.10.2 3.10.3	G.3.8.2 G.3.8.3 G.3.8.4 O.G.3.8.1 O.G.3.8.2 O.G.3.8.3 O.G.3.8.5 G.3.9.1 G.3.9.2 G.3.9.3 G.3.9.4 G.3.9.5 G.3.9.5 G.3.9.6 O.G.3.9.1 O.G.3.9.2 O.G.3.9.3 O.G.3.9.1 O.G.3.9.2 O.G.3.9.3 O.G.3.9.1 O.G.3.9.2 O.G.3.9.3 O.G.3.9.1 O.G.3.	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to credit institutions Other Total o/w EU gvts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts o/w EU central banks o/w EU central banks o/w EU central banks o/w EU central banks o/w CQS1 credit institutions o/w CQS2 credit institutions o/w CQS2 credit institutions 10. Substitute Assets - Country Domestic (Country of Issuer) Eurozone Rest of European Union (EU) European Economic Area (not member of EU) Switzerland Australia Brazil	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 ND1	5,831 0 0	100.0% 0.0% 100.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 100.0% 100.0% 0.0% 0.0% 0.0%	0.0% 0.0%
.10.12 Singapore 0 0.00% 10.13 US 0 0.00% 10.14 Other 0 0 0.00% 10.15 Total EU 250 10.16 Total 250 100.00% 3.10.1 3.10.2 3.10.3 3.10.3 3.10.4 3.10.5 Singapore 0 1.00.00%	G3.8.2 G3.8.3 G3.8.4 OG3.8.1 OG3.8.2 OG3.8.3 OG3.8.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.5 G3.9.5 G3.9.6 OG3.9.1 OG3.9.3 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1 OG3.9.1	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w EU central banks o/w EU central banks o/w EU central banks o/w EQS1 credit institutions o/w CQS2 credit institutions 10. Substitute Assets - Country Domestic (Country of Issuer) Eurozone Rest of European Union (EU) European Economic Area (not member of EU) Switzerland Australia Brazii Canada	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 250 ND1	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% **Substitute Assets 0.0% 0.0% 100.0% 100.0% 0.0% 0.0% 0.0%	0.0% 0.0%
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3.10.6	G3.8.2 G3.8.4 G3.8.4 G3.8.4 G3.8.5 G3.8.4 G6.3.8.1 G6.3.8.2 G6.3.8.3 G6.3.8.5 G3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.2 G3.9.3 G3.9.4 G3.9.2 G3.9.6 G3.9.6 G3.9.7 G3.9.6 G3.9.7 G3.9.8 G3.9.1 G3.9.2 G3.9.1 G3.9.1 G3.9.2 G3.9.1 G3.9.1 G3.9.2 G3.9.1 G3.9.1 G3.9.1 G3.9.2 G3.9.1 G3.10.1	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w CQS1 credit institutions 10. Substitute Assets - Country Domestic (Country of Issuer) Eurozone Rest of European Union (EU) European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zesland Singapore US Other	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 0 250 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% 5. Substitute Assets 0.0% 100.0% 100.0% 100.0% 100.0% 0.0% 0	0.0% 0.0%
	G.3.8.2 G.3.8.4 G.3.8.3 G.3.8.4 G.3.8.1 G.3.8.2 G.3.8.3 G.3.8.4 G.3.8.5 G.3.9.1 G.3.9.2 G.3.9.3 G.3.9.4 G.3.9.2 G.3.9.3 G.3.9.4 G.3.9.5 G.3.9.6 G.3.9.6 G.3.9.7 G.3.9.6 G.3.9.7 G.3.9.8 G.3.9.1 G.3.10.1	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w CQS1 credit institutions 10. Substitute Assets - Country Domestic (Country of Issuer) Eurozone Rest of European Union (EU) European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zesland Singapore US Other	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 0 250 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% 5. Substitute Assets 0.0% 100.0% 100.0% 100.0% 100.0% 0.0% 0	0.0% 0.0%
3.10.7	G3.8.2 G3.8.4 G3.8.3 G3.8.4 G6.3.8.1 G6.3.8.2 G6.3.8.3 G6.3.8.3 G6.3.9.1 G3.9.2 G3.9.3 G3.9.4 G3.9.2 G3.9.5 G3.9.6 G3.9.1 G3.9.2 G3.9.5 G3.9.6 G3.9.1 G3.9.2 G3.9.6 G3.9.1 G3.9.2 G3.9.6 G3.9.1 G3.1 G3.1 G3.1 G3.1 G3.1 G3.1 G3.1 G3	Floating coupon Other Total 9. Substitute Assets - Type Cash Exposures to/guaranteed by governments or quasi governments Exposures to central banks Exposures to central banks Exposures to credit institutions Other Total o/w EU gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 1 (CQS1) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) gyts or quasi govts o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w third-party countries Credit Quality Step 2 (CQS2) central banks o/w CQS1 credit institutions 10. Substitute Assets - Country Domestic (Country of Issuer) Eurozone Rest of European Union (EU) European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zesland Singapore US Other	5,831 0 0 5,831 0 0 5,831 Nominal (mn) 0 0 250 0 0 0 250 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5,831 0 0	100.0% 0.0% 0.0% 100.0% 100.0% 5. Substitute Assets 0.0% 100.0% 100.0% 100.0% 100.0% 0.0% 0	0.0% 0.0%



	11. Liquid Assets	Nominal (mn)	% Cover Pool	% Covered Bonds
G.3.11.1	Substitute and other marketable assets	250	4.1%	4.3%
G.3.11.2	Central bank eligible assets	250	4.1%	4.3%
G.3.11.3	Other	0	0.0%	0.0%
G.3.11.4	T	otal 500	8.2%	8.6%
OG.3.11.1				
OG.3.11.2				
OG.3.11.3				
OG.3.11.4				
OG.3.11.5				
OG.3.11.6				
OG.3.11.7				
	12. Bond List			
G.3.12.1	Bond list 13. Derivatives & Swaps	<u>Link</u>		
G.3.13.1	Derivatives in the cover pool [notional] (mn)	0		
G.3.13.2	Type of interest rate swaps (intra-group, external or both)	0		
G.3.13.3	Type of currency rate swaps (intra-group, external or both)	0		
OG.3.13.1	NPV of Derivatives in the cover pool (mn)	0		
OG.3.13.2	Derivatives outside the cover pool [notional] (mn)	0		
OG.3.13.3	NPV of Derivatives outside the cover pool (mn)	0		
OG.3.13.4	, , , , ,			
OG.3.13.5				
OG.3.13.6				
OG.3.13.7				
OG.3.13.8				
OG.3.13.9				
OG.3.13.10				
OG.3.13.11				
OG.3.13.12				
OG.3.13.13				
OG.3.13.14				
OG.3.13.15				
OG.3.13.16				
OG.3.13.17				
OG.3.13.18				
OG.3.13.19				
OG.3.13.20				
OG.3.13.21				
OG.3.13.22				
OG.3.13.23				
OG.3.13.24				
OG.3.13.25				
OG.3.13.26				
OG.3.13.27				
OG.3.13.28				
OG.3.13.29				
OG.3.13.30				
OG.3.13.31				
OG.3.13.32				
OG.3.13.33				
OG.3.13.34				
OG.3.13.35				
OG.3.13.36				
OG.3.13.37				
OG.3.13.38				
OG.3.13.39 OG.3.13.40				
OG.3.13.41				
OG.3.13.42 OG.3.13.43				
OG.3.13.43 OG.3.13.44				
OG.3.13.44 OG.3.13.45				
OG.3.13.45				
OG.3.13.46 OG.3.13.47				
OG.3.13.47 OG.3.13.48				
OG.3.13.48 OG.3.13.49				
OG.3.13.49				
OG.3.13.50 OG.3.13.51				
55.5.15.51	4. References to Capital Requirements Regulation (CR	p)		
		Row	Row	
	129(7)			
The issuer believes in the form of cove	that, at the time of its issuance and based on transporency data made publicly available red bonds are eligible to preferential treatment under Regulation (EU) 648/2012 is ultin	e by the issuer, these covered bonds would satisfy the nately a matter to be determined by a relevant investo	eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 648/2012. It should be n or institution and its relevant supervisory authority and the Issuer does not accept any responsibility in th	oted, however, that whether or not exposures is regard.
G.4.1.1	(i) Value of the cover pool outstanding covered bonds:	<u>38</u>		
G.4.1.2	(i) Value of covered bonds:	<u>39</u>		
G.4.1.3	(ii) Geographical distribution:	43 for Mortgage Assets		
G.4.1.4	(ii) Type of cover assets:	<u>52</u>		



	6. Other relevant information	
	1. Optional information e.g. Rating triggers	
OG.6.1.1	NPV Test (passed/failed)	ND1
OG.6.1.2	Interest Covereage Test (passe/failed)	ND1
OG.6.1.3	Cash Manager	ND1
OG.6.1.4	Account Bank	ND1
OG.6.1.5	Stand-by Account Bank	ND1
OG.6.1.6	Servicer	ND1
OG.6.1.7	Interest Rate Swap Provider	ND1
OG.6.1.8	Covered Bond Swap Provider	ND1 ND1
OG.6.1.9 OG.6.1.10	Paying Agent Other optional/relevant information	ND1 ND1
OG.6.1.10 OG.6.1.11	Other optional/relevant information Other optional/relevant information	ND1 ND1
OG.6.1.11	Other optional/relevant information	ND1
OG.6.1.12	Other optional/relevant information	ND1
OG.6.1.14	Other optional/relevant information	ND1
OG.6.1.15	Other optional/relevant information	ND1
OG.6.1.16	Other optional/relevant information	ND1
OG.6.1.17	Other optional/relevant information	ND1
OG.6.1.18	Other optional/relevant information	ND1
OG.6.1.19	Other optional/relevant information	ND1
OG.6.1.20	Other optional/relevant information	ND1
OG.6.1.21	Other optional/relevant information	ND1
OG.6.1.22	Other optional/relevant information	ND1
OG.6.1.23	Other optional/relevant information	ND1
OG.6.1.24	Other optional/relevant information	ND1
OG.6.1.25	Other optional/relevant information	ND1
OG.6.1.26	Other optional/relevant information	ND1
OG.6.1.27	Other optional/relevant information	ND1
OG.6.1.28	Other optional/relevant information	ND1
OG.6.1.29	Other optional/relevant information	ND1
OG.6.1.30	Other optional/relevant information	ND1
OG.6.1.31 OG.6.1.32	Other optional/relevant information Other optional/relevant information	ND1 ND1
OG.6.1.32 OG.6.1.33	Other optional/relevant information Other optional/relevant information	ND1
OG.6.1.33 OG.6.1.34	Other optional/relevant information Other optional/relevant information	ND1
OG.6.1.35	Other optional/relevant information	ND1
OG.6.1.36	Other optional/relevant information	ND1
OG.6.1.37	Other optional/relevant information	ND1
OG.6.1.38	Other optional/relevant information	ND1
OG.6.1.39	Other optional/relevant information	ND1
OG.6.1.40	Other optional/relevant information	ND1
OG.6.1.41	Other optional/relevant information	ND1
OG.6.1.42	Other optional/relevant information	ND1
OG.6.1.43	Other optional/relevant information	ND1
OG.6.1.44	Other optional/relevant information	ND1
OG.6.1.45	Other optional/relevant information	ND1



B1. Harmonised Transparency Template - Mortgage Assets

HTT 2020

Reporting in Domestic Currency	DKK
CONTENT OF TAB B1	
7. Mortgage Assets	
7.A Residential Cover Pool	
7.8 Commercial Cover Pool	

Field	7. Mortgage Assets				
Number	1. Property Type Information	Nominal (mn)		% Total Mortgages	
M.7.1.1	Residential	5,820		99.8%	
M.7.1.2	Commercial	11		0.2%	
M.7.1.3	Other	0		0.0%	
M.7.1.4	Total	5,831		100.0%	
OM.7.1.1	o/w Cooperative Housing	762			
OM.7.1.2	o/w Agriculture	0			
OM.7.1.3	o/w Owner-occupied homes	15			
OM.7.1.4	o/w Holiday houses	0			
OM.7.1.5	o/w Subsidised Housing	4,830 213			
OM.7.1.6 OM.7.1.7	o/w Private rental o/w Manufacturing and Manual Industries	0			
OM.7.1.8	o/w Office and Business	2			
OM.7.1.9	o/w Social and cultural purposes	9			
OM.7.1.10	o/w Other	0			
OM.7.1.11					
	2. General Information	Residential Loans	Commercial Loans	Total Mortgages	
M.7.2.1	Number of mortgage loans	1,930	30	1,960	
OM.7.2.1	Optional information eg, Number of borrowers	ND1			
OM.7.2.2	Optional information eg, Number of guarantors	ND1			
OM.7.2.3					
OM.7.2.4					
OM.7.2.5					
OM.7.2.6	3. Concentration Risks	% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.3.1	10 largest exposures	7.7%	% Commercial Loans 83.7%	7.7%	
OM.7.3.1	G	,		*****	
OM.7.3.2					
OM.7.3.3					
OM.7.3.4					
OM.7.3.5					
OM.7.3.6					
14744	4. Breakdown by Geography	% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.4.1 M.7.4.2	<u>European Union</u> Austria	100.0% 0.0%	88.2% 0.0%	100.0% 0.0%	
M.7.4.2 M.7.4.3	Austria Belgium	0.0%	0.0%	0.0%	
M.7.4.3 M.7.4.4	Belgium Bulgaria	0.0%	0.0%	0.0%	
M.7.4.5	Croatia	0.0%	0.0%	0.0%	
M.7.4.6	Cyprus	0.0%	0.0%	0.0%	
M.7.4.7	Czech Republic	0.0%	0.0%	0.0%	
M.7.4.8	Denmark	100.0%	88.2%	100.0%	
M.7.4.9	Estonia	0.0%	0.0%	0.0%	
M.7.4.10	Finland	0.0%	0.0%	0.0%	
M.7.4.11	France	0.0%	0.0%	0.0%	
M.7.4.12	Germany	0.0%	0.0%	0.0%	
M.7.4.13	Greece	0.0%	0.0%	0.0%	
M.7.4.14	Netherlands	0.0%	0.0%	0.0%	
M.7.4.15	Hungary	0.0%	0.0%	0.0%	
M.7.4.16	Ireland	0.0%	0.0%	0.0%	
M.7.4.17	Italy	0.0%	0.0%	0.0%	
M.7.4.18	Latvia	0.0%	0.0%	0.0%	
M.7.4.19	Lithuania	0.0%	0.0%	0.0%	
M.7.4.20	Luxembourg	0.0%	0.0%	0.0%	
M.7.4.21	Malta	0.0%	0.0%	0.0%	
M.7.4.22	Poland	0.0%	0.0%	0.0%	
M.7.4.23	Portugal	0.0%	0.0%	0.0%	
M.7.4.24 M.7.4.25	Romania Slovakia	0.0% 0.0%	0.0% 0.0%	0.0% 0.0%	
M.7.4.25 M.7.4.26	Slovakia Slovenia	0.0%	0.0%	0.0%	
M.7.4.20	Spain	0.0%	0.0%	0.0%	
M.7.4.28	Sweden	0.0%	0.0%	0.0%	
M.7.4.29	United Kingdom	0.0%	0.0%	0.0%	
M.7.4.30	European Economic Area (not member of EU)	0.0%	0.0%	0.0%	
M.7.4.31	Iceland	0.0%	0.0%	0.0%	
M.7.4.32	Liechtenstein	0.0%	0.0%	0.0%	
M.7.4.33	Norway	0.0%	0.0%	0.0%	
M.7.4.34	Other	0.0%	0.0%	0.0%	
M.7.4.35	Switzerland	0.0%	0.0%	0.0%	
M.7.4.36	Australia	0.0%	0.0%	0.0%	
M.7.4.37	Brazil	0.0%	0.0%	0.0%	
M.7.4.38	Canada	0.0%	0.0%	0.0%	
M.7.4.39	Japan 	0.0%	0.0%	0.0%	
M.7.4.40	Korea	0.0%	0.0%	0.0%	
M.7.4.41	New Zealand	0.0%	0.0%	0.0%	
M.7.4.42	Singapore	0.0%	0.0%	0.0%	
M.7.4.43	US	0.0%	0.0%	0.0%	
M.7.4.44	Other	0.0%	0.0%	0.0%	
OM.7.4.1	o/w Greenland	0.0%	11.8%	0.0%	
	o/w Faroe Islands	0.0%	0.0%	0.0%	
OM.7.4.2					
OM.7.4.2 OM.7.4.3					
OM.7.4.2 OM.7.4.3 OM.7.4.4					
OM.7.4.2 OM.7.4.3 OM.7.4.4 OM.7.4.5					
OM.7.4.2 OM.7.4.3 OM.7.4.4 OM.7.4.5 OM.7.4.6					
OM.7.4.2 OM.7.4.3 OM.7.4.4 OM.7.4.5 OM.7.4.6 OM.7.4.7					
DM.7.4.2 DM.7.4.3 DM.7.4.4 DM.7.4.5 DM.7.4.6 DM.7.4.7 DM.7.4.7					
OM.7.4.2 OM.7.4.3 OM.7.4.4					



M751	5. Breakdown by domestic regions	% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.5.1	Greater Copenhagen area (Region Hovedstaden)	60.4%	63.0%	60.4%	
M.7.5.2	Remaining Zealand & Bornholm (Region Sjælland)	16.6%	3.0%	16.6%	
M.7.5.3	Northern Jutland (Region Nordjylland)	3.6%	2.3%	3.6%	
M.7.5.4	Eastern Jutland (Region Midtjylland)	10.4%	19.5%	10.4%	
M.7.5.5	Southern Jutland & Funen (Region Syddanmark)	8.9%	0.4%	8.9%	
M.7.5.6	TBC at a country level	ND1	ND1	ND1	
M.7.5.7	TBC at a country level	ND1	ND1	ND1	
M.7.5.8	TBC at a country level	ND1	ND1	ND1	
M.7.5.9	TBC at a country level	ND1	ND1	ND1	
M.7.5.10	TBC at a country level	ND1	ND1	ND1	
M.7.5.11	TBC at a country level	ND1	ND1	ND1	
M.7.5.12	TBC at a country level	ND1	ND1	ND1	
M.7.5.13	TBC at a country level	ND1	ND1	ND1	
M.7.5.14	TBC at a country level	ND1	ND1	ND1	
M.7.5.15	TBC at a country level	ND1	ND1	ND1	
M.7.5.16	TBC at a country level	ND1	ND1	ND1	
M.7.5.17	TBC at a country level	ND1	ND1	ND1	
M.7.5.18	TBC at a country level	ND1	ND1	ND1	
M.7.5.19	TBC at a country level	ND1	ND1	ND1	
M.7.5.20	TBC at a country level	ND1	ND1	ND1	
M.7.5.21	TBC at a country level	ND1	ND1	ND1	
M.7.5.22		ND1	ND1	ND1	
	TBC at a country level	ND1	ND1	ND1	
M.7.5.23	TBC at a country level				
M.7.5.24	TBC at a country level	ND1	ND1	ND1	
M.7.5.25	TBC at a country level	ND1	ND1	ND1	
M.7.5.26	TBC at a country level	ND1	ND1	ND1	
M.7.5.27	TBC at a country level	ND1	ND1	ND1	
M.7.5.28	TBC at a country level	ND1	ND1	ND1	
M.7.5.29	TBC at a country level	ND1	ND1	ND1	
M.7.5.30	TBC at a country level	ND1	ND1	ND1	
M.7.5.31	TBC at a country level	ND1	ND1	ND1	
M.7.5.32	TBC at a country level	ND1	ND1	ND1	
M.7.5.33	TBC at a country level	ND1	ND1	ND1	
M.7.5.34	TBC at a country level	ND1	ND1	ND1	
M.7.5.35	TBC at a country level	ND1	ND1	ND1	
M.7.5.36	TBC at a country level	ND1	ND1	ND1	
M.7.5.37	TBC at a country level	ND1	ND1	ND1	
M.7.5.38	TBC at a country level	ND1	ND1	ND1	
M.7.5.39	TBC at a country level	ND1	ND1	ND1	
M.7.5.40	TBC at a country level	ND1	ND1	ND1	
M.7.5.41	TBC at a country level	ND1	ND1	ND1	
M.7.5.42	TBC at a country level	ND1	ND1	ND1	
M.7.5.43	TBC at a country level	ND1	ND1	ND1	
M.7.5.44	TBC at a country level	ND1	ND1	ND1	
M.7.5.45		ND1	ND1	ND1	
	TBC at a country level	ND1	ND1	ND1	
M.7.5.46	TBC at a country level	ND1 ND1			
M.7.5.47	TBC at a country level		ND1	ND1	
M.7.5.48	TBC at a country level	ND1	ND1	ND1	
M.7.5.48 M.7.5.49	TBC at a country level TBC at a country level	ND1 ND1	ND1	ND1	
M.7.5.48	TBC at a country level TBC at a country level TBC at a country level	ND1 ND1 ND1	ND1 ND1	ND1 ND1	
M.7.5.48 M.7.5.49 M.7.5.50	TBC at a country level TBC at a country level TBC at a country level 6. Breakdown by Interest Rate	ND1 ND1 ND1 % Residential Loans	ND1 ND1 % Commercial Loans	ND1 ND1 % Total Mortgages	
M.7.5.48 M.7.5.49 M.7.5.50 M.7.6.1	TBC at a country level TBC at a country level TBC at a country level 6. Breokdown by Interest Rate Fixed rate	ND1 ND1 ND1 % Residential Loans 99.9%	ND1 ND1 % Commercial Loans 83.7%	ND1 ND1 % Total Mortgages 99.9%	
M.7.5.48 M.7.5.49 M.7.5.50 M.7.6.1 M.7.6.2	TBC at a country level 6. Breakdown by Interest Rate Fixed rate Floating rate	ND1 ND1 ND1 % Residential Loans 99.9% 0.0%	ND1 ND1 % Commercial Loans 83.7% 0.0%	ND1 ND1 % Total Mortgages 99.9% 0.0%	
M.7.5.48 M.7.5.49 M.7.5.50 M.7.6.1 M.7.6.2 M.7.6.3	TBC at a country level TBC at a country level TBC at a country level 6. Breokdown by Interest Rate Fixed rate	ND1 ND1 ND1 % Residential Loans 99.9%	ND1 ND1 % Commercial Loans 83.7%	ND1 ND1 % Total Mortgages 99.9%	
M.7.5.48 M.7.5.49 M.7.5.50 M.7.6.1 M.7.6.2 M.7.6.3 OM.7.6.1	TBC at a country level TBC at a country level TBC at a country level 6. Breakdown by Interest Rate Fixed rate Floating rate Other	ND1 ND1 ND1 % Residential Loans 99.9% 0.0% 0.1%	ND1 ND1 % Commercial Loans 83.7% 0.0% 16.3%	ND1 ND1 %Total Mortgages 99.9% 0.0% 0.1%	
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M.7.5.48 M.7.5.49 M.7.5.50 M.7.6.1 M.7.6.2 M.7.6.3 OM.7.6.3 OM.7.6.3 OM.7.6.3 OM.7.6.5 OM.7.6.5 OM.7.6.6 M.7.7.1 M.7.7.2 M.7.7.2 M.7.7.3 OM.7.7.1 OM.7.7.5 OM.7.7.4 OM.7.7.5 OM.7.7.4 OM.7.7.5 OM.7.7.5 OM.7.7.8 OM.7.7.8 OM.7.8.1 M.7.8.2 M.7.8.3 M.7.8.3 M.7.8.4 M.7.8.3 M.7.8.4 M.7.8.5 OM.7.8.1 OM.7.8.2 OM.7.8.3 OM.7.8.4 M.7.8.3 OM.7.8.4 M.7.8.3 OM.7.8.4 OM.7.8.3 OM.7.8.4 OM.7.8.3 OM.7.8.4 OM.7.8.3 OM.7.8.4 OM.7.8.3 OM.7.8.4 OM.7.8.1 OM.7.8.2 OM.7.8.3 OM.7.8.4 OM.7.8.1 OM.7.8.2 OM.7.8.3 OM.7.8.4 OM.7.8.1 OM.7.8.2 OM.7.8.3 OM.7.8.4 OM.7.8.3 OM.7.8.4 OM.7.8.3 OM.7.8.4 OM.7.9.1	TBC at a country level TBC at a country level TBC at a country level 6. Breakdown by Interest Rate Fixed rate Floating rate Other o/w Index loans o/w Adjustable Rate Mortgages o/w Money market based loans o/w Non capped floaters o/w Capped floaters 7. Breakdown by Repayment Type Bullet / interest only Amortising Other 8. Loan Seasoning Up to 12months ≥ 12 - ≤ 24 months ≥ 24 - ≤ 36 months ≥ 36 - ≤ 60 months ≥ 60 months	ND1 ND1 ND1 ND1 ND1 **Residential Loans 99.9% 0.0% 0.1% 99.4% 0.0% 0.0% 0.0% 0.0% 0.0% **Residential Loans 0.0% 0.0% **Sesidential Loans 0.0% 0.0% 0.0% 0.0% **Sesidential Loans 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	ND1 ND1 SCommercial Loans 83.7% 0.0% 16.3% 28.5% 0.0% 0.0% 0.0% 0.0% 0.0% \$Commercial Loans 0.0% 0.0% 0.0% \$Commercial Loans 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	ND1 ND1 % Total Mortgages 99.9% 0.0% 0.1% 99.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% \$ Total Mortgages 0.0% 0.0% 0.0% 0.0% \$ Total Mortgages 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	



10 12 12 12 13 15 15 15 15 15 15 15						
Page			Nominal	Number of Loans	% Residential Loans	% No. of Loans
20.00	M.7A.10.1					
20.00		Distribute (see)				
18.05 19.02 500 50	M.7A.10.2		492	1.282	8.5%	66.4%
ALES	M.7A.10.3					
ALE DOS JOST SERVICES	M.7A.10.4					
ALCT 9 SEX 5000 123 1 1 2 1	M.7A.10.5					
ALES TEC SECURITY INCIDENT TO THE PROPERTY OF	M.7A.10.6 M.7A.10.7					
March Marc	M.7A.10.8					
Mail Till of a country look No. No	M.7A.10.9					
March Time As accounty book Property b	M.7A.10.10					
March Marc	M.7A.10.11 M.7A.10.12					
March Marc	M.7A.10.12					
N. 1.0	M.7A.10.14	TBC at a country level	ND1	ND1		
No. No. No	M.7A.10.15					
N. 10.18 Tile at scorety level SO SO SO SO SO SO SO S	M.7A.10.16					
N. 19.50 The at sometry level NOT NOT	M.7A.10.17 M.7A.10.18					
1.0.1.22 File at scorety level MO2 MO2 MO2	M.7A.10.19					
13.02.2 Tisk a rountry level 10.0	M.7A.10.20					
13.02.2 Tick a country level 10.0	M.7A.10.21					
1.0.1.0.1.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0	M.7A.10.23					
No. of the Content	M.7A.10.24					
1. 1. 1. 1. 1. 1. 1. 1.	M.7A.10.25					
### PATE September Average Tay (b) NOL NOL	M.7A.10.26					
A	M.7A.11.1			Number of Loans	% Kesidential Loans	% No. of Loans
### A112		TO STATE OF THE ST	MOT			
A 1.1.3						
A114	M.7A.11.2					
A.1.1.5	M.7A.11.3 M.7A.11.4					
ALIS 97080 % NOI NOI NOI NOI NOI NOI NOI ALIS 4	M.7A.11.4 M.7A.11.5					
A 1.1.8 >>0 -<-100 % NOI	M.7A.11.6	>70 - <=80 %	ND1	ND1	ND1	ND1
AL19	M.7A.11.7					
No.	M.7A.11.8 M.7A.11.9					
77.1.1.1	M.7A.11.10					
77-11-1	OM.7A.11.1	o/w >100 - <=110 %	ND1			
TALL	OM.7A.11.2					
77.1.1.5 Gyw-240 -<250 % ND1 77.1.1.7 ND1 Section to Value (LTV) information - NODECT Nominal Number of Loans Schedular Lo	DM.7A.11.3					
77-11.6 g/w > 150 % ND1 77-11.8 77-11.8	DM.7A.11.4 DM.7A.11.5					
TALLS	OM.7A.11.6					
12. Lian to Value (LTV) information - NIDDEED Nominal Number of Loans % Residential Loans % No. of Loans 1. Lian	OM.7A.11.7					
12. Loon to Volue (LTV) Information - MODET	DM.7A.11.8					
### Second Processing						
A122		12. Loan to Value (LTV) Information - INDEXED	Nominal	Number of Loans	% Residential Loans	% No. of Loans
A122				Number of Loans	% Residential Loans	% No. of Loans
A123	M.7A.12.1	Weighted Average LTV (%)		Number of Loans	% Residential Loans	% No. of Loans
A125	M.7A.12.1	Weighted Average LTV (%) By LTV buckets (mn):	45.8%			% No. of Loans
A126	M.7A.12.1 M.7A.12.2	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 %	45.8% 4,398	ND1	75.6%	% No. of Loans
A12.7	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=66 %	45.8% 4,398 418 336	ND1 ND1 ND1	75.6% 7.2% 5.8%	% No. of Loans
A128	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 %	45.8% 4,398 418 336 261	ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5%	% No. of Loans
A12.10 Total 5,820 ND1 100.0% 0.0% 7A.12.1 o/w >100 - €210 % 44 ND1 0.8% 7A.12.2 o/w >110 - €2120 % 24 ND1 0.3% 7A.12.3 o/w >120 - €2160 % 17 ND1 0.3% 7A.12.4 o/w >130 - €2150 % 3 ND1 0.1% 7A.12.5 o/w >140 - €150 % 7 ND1 0.1% 7A.12.6 o/w >140 - €150 % 7 ND1 0.1% 7A.12.7 ND1 0.1% 0.1% 7A.12.8 ND1 0.1% 0.1% 7A.12.7 ND1 0.1% 0.1% 7A.12.7 ND1 0.1% 0.1% 7A.12.8 ND1 0.1% 0.1% A.13.1 Owner occupied 0.0% 0.0% A.13.3 Buy-to-let/Non-owner occupied 0.0% 0.0% A.13.4 Other 99.7% 0.0% A.13.2 o/w Subsidised housing 83.0% 0.0% A.13.3 o/w Buildings under construction 0.0% A.13	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 %	45.8% 4,398 418 336 261 174	ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0%	% No. of Loans
7A.12.1 0/w>100-c=110 %	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.7	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 %	45.8% 4,398 418 336 261 174 86	ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5%	% No. of Loans
7A.1.1.2 0/w 1-110 - c-120 %	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.6 M.7A.12.7 M.7A.12.8 M.7A.12.9	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100 %	45.8% 4,398 418 336 261 174 86 41 106	ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7%	
7.4.1.2.3 0/w >1.20 · -c-130 % 17	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.9	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >70 - <=100 % >Total	45.8% 4,398 418 336 261 174 86 41 106 5,820	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8%	
7A.12.4 0/w 3-130 - <-140 % 11 ND1 0.2% 7A.12.5 0/w 3-140 - <-150 % 3 ND1 0.1% 7A.12.7 ND1 0.1% 7A.12.7 ND1 0.1% 7A.12.8 7A.12.9 Second month of line by type Second month of line by type ND1	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.6 M.7A.12.8 M.7A.12.8 M.7A.12.9 M.7A.12.10 DM.7A.12.11	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >80 - <=100 % >100% Total o/w >100 - <=110 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0%	
7A.12.6 O/w >150 % 7 ND1 0.1% 7A.12.7 A.12.8 A.12.8 A.12.8 A.12.8 A.13.1 Owner occupied 0.3% A.13.1 Owner occupied 0.0% A.13.3 Buy-to-let/Non-owner occupied 0.0% A.13.4 Agricultural 0.0% A.13.1 Other 0/w Subsidised housing 99.7% A.13.1 Other 0/w Subsidised housing 0.0% A.13.3 Other 0/w Subsidised housing 0.0% A.13.1 Other 0/w Subsidised housing 0.0% A.13.3 Other 0/w Private rental 0.0% A.13.4 Other 0/w Buildings und construction 0.0% A.13.3 Other 0/w Buildings land 0.0% A.13.1 Other 0.0% Other 0.	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.7 M.7A.12.10 M.7A.12.10 M.7A.12.10	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100% Total o/w >100 - <=110 % o/w >110 - <=120 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8%	
7A.12.7 7A.12.8 7A.12.9 7A.12.9 7A.12.9 13. Breakdown by type	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.10	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100% Total o/w >110 - <=110 % o/w >110 - <=120 % o/w >120 - <=130 % o/w >10 - <=140 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
TA 12.8 TA 12.8 TA 12.9 TA 13.8 Feekdown by type Seedential Loans	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.3 M.7A.12.3 M.7A.12.3 M.7A.12.3 M.7A.12.3	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >50 - <=70 % >70 - <=80 % >80 - <=90 % >80 - <=100 % >100% Total o/w >100 - <=110 % o/w >110 - <=120 % o/w >130 - <=140 % o/w >131 - <=140 % o/w >130 - <=140 % o/w >140 - <=150 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
13. Breakdown by type	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.6 M.7A.12.7 M.7A.12.9 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.3 M.7A.12.3 M.7A.12.3 M.7A.12.3 M.7A.12.4 M.7A.12.5	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >50 - <=70 % >70 - <=80 % >80 - <=90 % >80 - <=100 % >100% Total o/w >100 - <=110 % o/w >110 - <=120 % o/w >130 - <=140 % o/w >131 - <=140 % o/w >130 - <=140 % o/w >140 - <=150 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
A.13.1 Owner occupied 0.3% A.13.2 Second home/Holliday houses 0.0% A.13.3 Buy-to-let/Non-owner occupied 0.0% A.13.4 Agricultural 0.0% A.13.4 Other 99.7% A.13.1 0/w Subsidised housing 83.0% A7A.13.1 0/w Subsidised housing 83.0% A7A.13.2 0/w Multi-family housing 13.1% A7A.13.4 0/w Buildings under construction 0.0% A7A.13.5 0/w Buildings land 0.0% A7A.13.6 0/w Buildings land 0.0% A7A.13.8 0/w Buildings land 0.0% A7A.13.9 0/w Buildings land 0.0% A7A.13.10 0/w Buildings land 0.0% A7A.14.1 1st lien / No prior ranks 100.0% A7A.14.2 Guaranteed 0.0% A7A.14.3 0/ther 0.0% A7A.14.3 0/ther 0.0%	M.7A.12.1 M.7A.12.2 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.7 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.2 M.7A.12.3 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.4 M.7A.12.5 M.7A.12.6	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >50 - <=70 % >70 - <=80 % >80 - <=90 % >80 - <=100 % >100% Total o/w >100 - <=110 % o/w >110 - <=120 % o/w >130 - <=140 % o/w >131 - <=140 % o/w >130 - <=140 % o/w >140 - <=150 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
A.13.2 Second home/Holiday houses 0.0% A.13.3 Buy-to-let/Non-owner occupied 0.0% A.13.4 Other 99.7% A.13.1 0,	M.7A.12.1 M.7A.12.2 M.7A.12.4 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.9 M.7A.12.10	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100% Total o/w >110 - <=110 % o/w >110 - <=120 % o/w >120 - <=130 % o/w >140 - <=150 % o/w >150 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
A.13.3 Buy-to-let/Non-owner occupied 0.0% A.13.4 Agricultural 0.0% A.13.1 Other 99.7% A.13.1 Other 3.7% A.13.2 Own Private rental 3.7% A.13.3 Own Multi-family housing 13.1% A.13.4 O/w Buildings under construction 0.0% A.13.5 O/w Buildings land 0.0% A.13.6 Own Buildings land 0.0% A.13.8 Own Buildings land 0.0% A.13.9 Own Buildings land 0.0% A.13.10 Own Buildings land 0.0% A.14.1 1st lien / No prior ranks 100.0% A.14.2 Guaranteed 0.0% A.14.1 1st lien / No prior ranks 100.0% A.14.2 Guaranteed 0.0% A.14.1 A.14.3 Other 0.0%	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.9 M.7A.12.10	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100% Total o/w >100 - <=110 % o/w >110 - <=120 % o/w >120 - <=130 % o/w >131 - <=140 % o/w >140 - <=150 % o/w >140 % 13. Breakdown by type	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
A.13.4 Agricultural 0.0% A.13.4 Other 99.7% A.13.1 o/w Subsidised housing 83.0% A.13.2 o/w Private rental 3.7% A.13.3 o/w Multi-family housing 13.1% A.13.4 o/w Buildings under construction 0.0% A.13.5 o/w Buildings land 0.0% A.13.7 A.13.7 A.13.8 A.13.9 A.13.10 A.13.10 A.13.11 A.14.1 1st lien / No prior ranks 100.0% A.14.1 1st lien / No prior ranks 100.0% A.14.2 Guaranteed 0.0% A.14.1 A.14.3 Other 0.0% A.14.1 A.14.3 Other 0.0%	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.1 DM.7A.12.1 DM.7A.12.1 DM.7A.12.2 DM.7A.12.3 DM.7A.12.3 DM.7A.12.4 DM.7A.12.5 DM.7A.12.5 DM.7A.12.8 DM.7A.12.8 DM.7A.12.8 DM.7A.12.9 M.7A.12.9 M.7A.12.9 M.7A.12.8 DM.7A.12.8 DM.7A.12.8 DM.7A.12.8	Weighted Average LTV (%) By LTV buckets (mn): >0 < <=40 % >40 < <=50 % >50 < <=60 % >50 < <=70 % >70 < <=80 % >80 < <=90 % >90 < <=100 % >100 < <=110 % o/w >110 < <=120 % o/w >120 < <=120 % o/w >140 < <=150 % o/w >150 < <=100 % 13. Breakdown by type Owner occupied	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
A.13.4 Other 99.7% 7A.13.1 0/w Subsidised housing 83.0% 7A.13.2 0/w Private rental 3.7% 7A.13.3 0/w Multi-family housing 13.1% 7A.13.5 0/w Buildings under construction 0.0% 7A.13.5 0/w Buildings land 0.0% 7A.13.7 7A.13.8 7A.13.9 7A.13.9 7A.13.10 A.13.10 *** A.14.1 1st lien / No prior ranks 100.0% A.14.2 Guaranteed 0.0% 7A.14.1 1st lien / No prior ranks 100.0% 7A.14.2 1	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.7 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.2 M.7A.12.3 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.5 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.9	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
7A.1.2	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.10 M.7A.13.10 M.7A.13.10 M.7A.13.10 M.7A.13.10 M.7A.13.10 M.7A.13.10	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
7A.13.3	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.10 M.7A.13.10	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >50 - <=60 % >60 - <=70 % >80 - <=30 % >80 - <=30 % >90 - <=100 % Total o/w >100 - <=110 % o/w >110 - <=120 % o/w >120 - <=130 % o/w >131 - <=140 % o/w >140 - <=150 % o/w >150 - <=150 % o/w >160 - <=150 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
7A.13.4 o/w Buildings under construction 0.0% 7A.13.5 o/w Buildings land 0.0% 7A.13.7 7A.13.7 7A.13.8 7A.13.9 7A.13.10 14. Loan by Ranking Sesidential Loans A.14.1 1st lien / No prior ranks 100.0% A.14.2 Guaranteed 0.0% A.14.3 Other 0.0% 7A.14.1 7A.14.2 7A.14.3 7A.14.3	M.7A.12.1 M.7A.12.2 M.7A.12.4 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.6 M.7A.12.9 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.5 M.7A.12.6 M.7A.12.7 M.7A.12.8 M.7A.13.1 M.7A.13.1 M.7A.13.1 M.7A.13.3 M.7A.13.4 M.7A.13.4 M.7A.13.1	Weighted Average LTV (%) By LTV buckets (mn): >0 < <=40 % >40 < <=50 % >50 < <=60 % >50 < <=70 % >70 < <=80 % >80 < <=90 % >90 < <=100 % >100 % Total o/w >110 < <=120 % o/w >120 < <=110 % o/w >120 < <=130 % o/w >120 < <=130 % o/w >120 < <=130 % o/w >120 < <=150 % o/w >150 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0% 99.7% 83.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
7A.13.5 o/w Buildings land 0.0% 7A.13.6 7A.13.6 7A.13.8 7A.13.9 7A.13.9 7A.13.10 7A.13.11 14. Loan by Ranking Kesidential Loans 7A.14.1 1st lien / No prior ranks 100.0% 7A.14.2 Guaranteed 0.0% 7A.14.1 7A.14.1 7A.14.1 7A.14.2 7A.14.3	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.7 M.7A.12.7 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.2 M.7A.12.3 M.7A.12.3 M.7A.12.5 M.7A.12.5 M.7A.12.5 M.7A.12.6 M.7A.12.6 M.7A.12.7 M.7A.12.7 M.7A.12.7 M.7A.12.8 M.7A.13.1 M.7A.13.1 M.7A.13.1 M.7A.13.3 M.7A.13.1 M.7A.13.1 M.7A.13.1 M.7A.13.1 M.7A.13.1	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0% 83.0% 83.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
7A.1.37 7A.1.38 7A.1.3.9 7A.1.3.10 A.1.3.11 14. Loan by Ranking	M.7A.12.1 M.7A.12.2 M.7A.12.4 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.7 M.7A.12.9 M.7A.12.10 M.7A.12.10 M.7A.12.2 M.7A.12.3 M.7A.12.3 M.7A.12.3 M.7A.12.8 M.7A.13.1 M.7A.13.1 M.7A.13.1 M.7A.13.3 M.7A.13.4 M.7A.13.4 M.7A.13.1 M.7A.13.1 M.7A.13.1 M.7A.13.1 M.7A.13.1 M.7A.13.1	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100 % ■ Total o/w >110 - <=110 % o/w >110 - <=120 % o/w >120 - <=130 % o/w >120 - <=130 % o/w >150 - <=150 % o/w >150 %	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0% 3.7% 83.0% 3.7%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
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7A.13.9 *A.13.10 A.13.11 **14. Loan by Ranking	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.6 M.7A.12.7 M.7A.12.9 M.7A.12.10 M.7A.13.10	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >50 - <=60 % >70 - <=80 % >70 - <=80 % >70 - <=80 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70 - <=100 % >70	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0% 99.7% 83.0% 3.7% 13.1% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
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A.14.3 Other 0.0% 7A.14.1 7A.14.2 7A.14.3	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.6 M.7A.12.7 M.7A.12.9 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.8 OM.7A.12.8 OM.7A.12.8 OM.7A.12.8 OM.7A.13.1 M.7A.13.1 M.7A.13.3 M.7A.13.1 OM.7A.13.1 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.5 OM.7A.13.5 OM.7A.13.7 OM.7A.13.7 OM.7A.13.7 OM.7A.13.7 OM.7A.13.7 OM.7A.13.9 OM.7A.13.9 OM.7A.13.9 OM.7A.13.9 OM.7A.13.9	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 ** Residential Loans 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
7A.14.1 7A.14.2 7A.14.3	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.6 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.1 OM.7A.12.1 OM.7A.12.1 OM.7A.12.2 OM.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.13.3 M.7A.13.3 M.7A.13.4 OM.7A.13.3 OM.7A.13.3 OM.7A.13.4 OM.7A.13.5 OM.7A.13.6 OM.7A.13.6 OM.7A.13.6 OM.7A.13.7 OM.7A.13.8 OM.7A.13.8 OM.7A.13.8 OM.7A.13.8 OM.7A.13.8 OM.7A.13.8 OM.7A.13.8 OM.7A.13.9 OM.7A.13.9 OM.7A.13.9 OM.7A.13.1 OM.7A.13.1 OM.7A.13.1 OM.7A.13.8 OM.7A.13.8 OM.7A.13.8 OM.7A.13.8 OM.7A.13.8 OM.7A.13.9 OM.7A.13.9 OM.7A.13.10 OM.7A.13.10 OM.7A.13.10 OM.7A.13.10	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 9.7% 83.0% 3.7% 13.1% 0.0% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
7A.14.3	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.6 M.7A.12.7 M.7A.12.9 M.7A.12.9 M.7A.12.10 M.7A.12.10 M.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.8 OM.7A.12.8 OM.7A.12.8 OM.7A.12.9 M.7A.13.1 M.7A.13.1 M.7A.13.1 M.7A.13.3 M.7A.13.4 OM.7A.13.1 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.1 OM.7A.13.5 OM.7A.13.5 OM.7A.13.7 OM.7A.13.7 OM.7A.13.7 OM.7A.13.8 OM.7A.13.9 OM.7A.13.9 OM.7A.13.9 OM.7A.13.9 OM.7A.13.9 OM.7A.13.9	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 83.0% 3.7% 13.1% 0.0% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.5 M.7A.12.5 M.7A.12.6 M.7A.12.7 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.1 OM.7A.12.1 OM.7A.12.1 OM.7A.12.2 OM.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.4 OM.7A.12.5 OM.7A.12.8 M.7A.13.1 M.7A.13.1 M.7A.13.2 M.7A.13.3 M.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.4 OM.7A.13.5 OM.7A.13.5 OM.7A.13.6 OM.7A.13.7 OM.7A.13.8 OM.7A.13.8 OM.7A.13.9 OM.7A.13.9 OM.7A.13.9 OM.7A.13.1	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 83.0% 3.7% 13.1% 0.0% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
77,17,7	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.6 M.7A.12.7 M.7A.12.9 M.7A.12.9 M.7A.12.10 M.7A.12.10 M.7A.12.10 M.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.3 OM.7A.12.4 OM.7A.12.5 OM.7A.12.8 OM.7A.12.8 OM.7A.12.8 OM.7A.12.8 OM.7A.13.1 M.7A.13.1 M.7A.13.3 M.7A.13.1 OM.7A.13.1 OM.7A.13.1 OM.7A.13.3 OM.7A.13.1 OM.7A.13.10 OM.7A.13.10 OM.7A.13.10 OM.7A.13.10 OM.7A.13.11 M.7A.14.1 M.7A.14.1 M.7A.14.1 M.7A.14.1 M.7A.14.2 M.7A.14.1 M.7A.14.1 M.7A.14.1 M.7A.14.1 M.7A.14.1 M.7A.14.1	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 83.0% 3.7% 13.1% 0.0% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.7 M.7A.12.7 M.7A.12.9 M.7A.12.1 OM.7A.12.1 OM.7A.12.1 OM.7A.12.2 OM.7A.12.3 OM.7A.12.3 OM.7A.12.5 OM.7A.12.5 OM.7A.12.6 OM.7A.12.7 OM.7A.12.8 M.7A.13.1 M.7A.13.1 M.7A.13.1 OM.7A.13.1 OM.7A.13.3 OM.7A.13.3 OM.7A.13.3 OM.7A.13.1 OM.7A.13.1 OM.7A.13.3 OM.7A.13.1 OM.7A.13.3 OM.7A.13.1 OM.7A.13.1 OM.7A.13.1 OM.7A.13.1 OM.7A.13.3 OM.7A.13.1 OM.7A.13.1 OM.7A.13.1 OM.7A.13.1 OM.7A.13.1 OM.7A.13.3 OM.7A.13.1	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 83.0% 3.7% 13.1% 0.0% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	
7A.14.6	M.7A.12.1 M.7A.12.2 M.7A.12.3 M.7A.12.4 M.7A.12.4 M.7A.12.5 M.7A.12.6 M.7A.12.7 M.7A.12.9 M.7A.12.10 M.7A.13.10 M.7A.13.11 M.7A.14.11 M.7A.14.1 M.7A.14.1 M.7A.14.1 M.7A.14.1 M.7A.14.1 M.7A.14.1 M.7A.14.1	Weighted Average LTV (%) By LTV buckets (mn):	45.8% 4,398 418 336 261 174 86 41 106 5,820 44 24 17 11 3 7 **Residential Loans 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 83.0% 3.7% 13.1% 0.0% 0.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	75.6% 7.2% 5.8% 4.5% 3.0% 1.5% 0.7% 1.8% 100.0% 0.8% 0.4% 0.3% 0.2%	



	700 : 10 0 1				
	7B Commercial Cover Pool 15. Loan Size Information	Newtral	Number of Lease	% Commonial Long	0/ No61
M.7B.15.1	Average loan size (000s)	Nominal 366	Number of Loans	% Commercial Loans	% No. of Loans
14117 512512	74 Clage 10411 312 (0003)	300			
	By buckets (mn):				
M.7B.15.2	DKK 0 - 2m	11	30	100.0%	100.0%
M.7B.15.3	DKK 2 - 5m	0	0	0.0%	0.0%
M.7B.15.4	DKK 5 - 20m	0	0	0.0%	0.0%
M.7B.15.5	DKK 20 - 50m	0	0	0.0%	0.0%
M.7B.15.6	DKK 20 - 50m	0	0	0.0%	0.0%
M.7B.15.7	> DKK 100m	0	0	0.0%	0.0%
M.7B.15.8	TBC at a country level	ND1	ND1		
M.7B.15.9	TBC at a country level	ND1	ND1		
M.7B.15.10	TBC at a country level	ND1	ND1		
M.7B.15.11	TBC at a country level	ND1	ND1		
M.7B.15.12	TBC at a country level	ND1	ND1		
M.7B.15.13	TBC at a country level	ND1	ND1		
M.7B.15.14	TBC at a country level	ND1	ND1		
M.7B.15.15	TBC at a country level	ND1	ND1		
M.7B.15.16	TBC at a country level	ND1	ND1		
M.7B.15.17	TBC at a country level	ND1	ND1		
M.7B.15.18	TBC at a country level TBC at a country level	ND1	ND1		
M.7B.15.19 M.7B.15.20	TBC at a country level	ND1 ND1	ND1 ND1		
M.7B.15.20 M.7B.15.21	TBC at a country level	ND1	ND1		
M.7B.15.21 M.7B.15.22	TBC at a country level	ND1	ND1		
M.7B.15.23	TBC at a country level	ND1	ND1		
M.7B.15.24	TBC at a country level	ND1	ND1		
M.7B.15.25	TBC at a country level	ND1	ND1		
M.7B.15.26	Total	11	30	100.0%	100.0%
	16. Loan to Value (LTV) Information - UNINDEXED	Nominal	Number of Loans	% Commercial Loans	% No. of Loans
M.7B.16.1	Weighted Average LTV (%)	ND1			
	By LTV buckets (mn):				
M.7B.16.2	>0 - <=40 %	ND1	ND1	ND1	ND1
M.7B.16.3	>40 - <=50 %	ND1	ND1	ND1	ND1
M.7B.16.4	>50 - <=60 %	ND1	ND1	ND1	ND1
M.7B.16.5	>60 - <=70 %	ND1	ND1	ND1	ND1
M.7B.16.6	>70 - <=80 %	ND1	ND1	ND1	ND1
M.7B.16.7	>80 - <=90 %	ND1	ND1	ND1	ND1
M.7B.16.8	>90 - <=100 %	ND1	ND1	ND1	ND1
M.7B.16.9	>100%	ND1	ND1	ND1	ND1
M.7B.16.10	Total	ND1	ND1	ND1	ND1
OM.7B.16.1	o/w >100 - <=110 %	ND1			
OM.7B.16.2	o/w >110 - <=120 %	ND1			
OM.7B.16.3	o/w >120 - <=130 %	ND1			
OM.7B.16.4	o/w >130 - <=140 %	ND1			
OM.7B.16.5	o/w >140 - <=150 %	ND1			
OM.7B.16.6	o/w >150 %	ND1			
OM.7B.16.7					
OM.7B.16.8					
OM.78.16.9	17 Loan to Value (LTV) Information - INDEXED	Nominal	Number of Loans	% Commercial Loans	% No. of Loans
OM.7B.16.9	17. Loan to Value (LTV) Information - INDEXED Weighted Average TV %	Nominal 12.1%	Number of Loans	% Commercial Loans	% No. of Loans
	17. Loan to Value (LTV) Information - INDEXED Weighted Average LTV (%)	Nominal 12.1%	Number of Loans	% Commercial Loans	% No. of Loans
OM.7B.16.9			Number of Loans	% Commercial Loans	% No. of Loans
OM.7B.16.9	Weighted Average LTV (%)		Number of Loans ND1	% Commercial Loans 96.6%	% No. of Loans ND1
OM.7B.16.9 M.7B.17.1	Weighted Average LTV (%) By LTV buckets (mn):	12.1%			
OM.7B.16.9 M.7B.17.1 M.7B.17.2	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=66 %	12.1% 11 0 0	ND1 ND1 ND1	96.6% 0.3% 0.4%	ND1 ND1 ND1
M.7B.17.1 M.7B.17.2 M.7B.17.3 M.7B.17.4 M.7B.17.5	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 %	12.1% 11 0 0	ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3%	ND1 ND1 ND1 ND1
OM.7B.16.9 M.7B.17.1 M.7B.17.2 M.7B.17.3 M.7B.17.4 M.7B.17.5 M.7B.17.6	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 %	12.1% 11 0 0 0 0	ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1
M.7B.17.1 M.7B.17.2 M.7B.17.3 M.7B.17.4 M.7B.17.5 M.7B.17.6 M.7B.17.7	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=66 % >60 - <=70 % >70 - <=80 % >80 - <=90 %	12.1% 11 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.5 M.78.17.6 M.78.17.7	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 %	12.1% 11 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.7 M.78.17.9	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100 %	12.1% 11 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.5 M.78.17.6 M.78.17.7 M.78.17.9 M.78.17.9 M.78.17.10	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >50 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >70 - Total	12.1% 11 0 0 0 0 0 0 0 11	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.8 M.78.17.9 M.78.17.1 OM.78.17.10 OM.78.17.1	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100% Total o/w >100 - <=110 %	12.1% 11 0 0 0 0 0 0 0 11 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
M.78.17.2 M.78.17.2 M.78.17.3 M.78.17.3 M.78.17.4 M.78.17.5 M.78.17.6 M.78.17.7 M.78.17.9 M.78.17.9 M.78.17.10 OM.78.17.2	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100% Total o/w >100 - <=110 % o/w >110 - <=120 %	12.1% 11 0 0 0 0 0 11 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.3 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.8 M.78.17.9 M.78.17.10 OM.78.17.10 OM.78.17.10 OM.78.17.2	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 11 0 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.9 M.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.2 OM.78.17.3	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100% Total o/w >110 - <=110 % o/w >120 - <=130 % o/w >120 - <=130 % o/w >100 - <=140 %	12.1% 11 0 0 0 0 0 0 0 11 0 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.3 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.2 OM.78.17.2 OM.78.17.3 OM.78.17.5	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 11 0 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.2 OM.78.17.3 OM.78.17.3 OM.78.17.4 OM.78.17.5	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >60 - <=70 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100% Total o/w >110 - <=110 % o/w >120 - <=130 % o/w >120 - <=130 % o/w >100 - <=140 %	12.1% 11 0 0 0 0 0 0 0 11 0 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.4 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.9 M.78.17.1 OM.78.17.1 OM.78.17.2 OM.78.17.2 OM.78.17.4 OM.78.17.5 OM.78.17.5 OM.78.17.6 OM.78.17.6	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 11 0 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.2 OM.78.17.3 OM.78.17.3 OM.78.17.3 OM.78.17.4 OM.78.17.5	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 11 0 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
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OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.3 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.8 M.78.17.10 OM.78.17.10 OM.78.17.10 OM.78.17.10 OM.78.17.2 OM.78.17.3 OM.78.17.3 OM.78.17.3 OM.78.17.5 OM.78.17.5 OM.78.17.5 OM.78.17.7 OM.78.17.7	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 11 10 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
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OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.4 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.7 M.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.2 OM.78.17.2 OM.78.17.4 OM.78.17.5 OM.78.17.5 OM.78.17.5 OM.78.17.5 OM.78.17.6 OM.78.17.7 OM.78.17.8 OM.78.17.9 M.78.18.1 M.78.18.2 M.78.18.2 M.78.18.3 M.78.18.4	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 0 11 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
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OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.3 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.10 OM.78.17.10 OM.78.17.10 OM.78.17.3 OM.78.17.3 OM.78.17.3 OM.78.17.3 OM.78.17.3 OM.78.17.5 OM.78.17.8 OM.78.17.8 OM.78.17.8 OM.78.17.8 OM.78.17.8 OM.78.17.8 OM.78.17.9 OM.78.18.1 M.78.18.2 M.78.18.3 M.78.18.4 M.78.18.5 M.78.18.6 M.78.18.6	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 0 11 11 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.9 M.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.2 OM.78.17.3 OM.78.17.3 OM.78.17.4 OM.78.17.5 OM.78.17.5 OM.78.17.6 OM.78.17.8 OM.78.17.8 OM.78.17.8 OM.78.17.8 OM.78.18.1 M.78.18.2 M.78.18.3 M.78.18.3 M.78.18.4 M.78.18.5 M.78.18.6 M.78.18.6	Weighted Average LTV (%) By LTV buckets (mn): →0 - <=40 % →40 - <=50 % →50 - <=60 % →60 - <=70 % →70 - <=80 % →80 - <=90 % →90 - <=100 % →100 - <=110 % o/w >110 - <=120 % o/w >120 - <=130 % o/w >120 - <=130 % o/w >130 - <=140 % o/w >150 - <=150 % o/w >150 %	12.1% 11 0 0 0 0 0 0 0 11 0 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.3 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.0 OM.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.2 OM.78.17.2 OM.78.17.5 OM.78.17.5 OM.78.17.5 OM.78.17.6 OM.78.17.6 OM.78.17.8 OM.78.17.8 OM.78.18.1 M.78.18.2 M.78.18.2 M.78.18.4 M.78.18.5 M.78.18.5 M.78.18.6 M.78.18.7 M.78.18.8	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 0 11 0 0 0 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
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OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.3 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.6 M.78.17.9 M.78.17.10 OM.78.17.10 OM.78.17.10 OM.78.17.10 OM.78.17.3 OM.78.17.3 OM.78.17.3 OM.78.17.5 OM.78.17.8 OM.78.18.1 M.78.18.1 M.78.18.1 M.78.18.2 M.78.18.3 M.78.18.4 M.78.18.5 M.78.18.5 M.78.18.6 M.78.18.7 M.78.18.7 M.78.18.7 M.78.18.7 M.78.18.8 M.78.18.8 M.78.18.8 M.78.18.9 M.78.18.9 M.78.18.1	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 0 11 11 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.4 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.1 OM.78.17.2 OM.78.17.3 OM.78.17.3 OM.78.17.3 OM.78.17.4 OM.78.17.8 M.78.18.1 OM.78.18.1 M.78.18.8	Weighted Average LTV (%) By LTV buckets (mn): →0 - <=40 % →40 - <=50 % →50 - <=60 % →60 - <=70 % →70 - <=80 % →80 - <=90 % →90 - <=100 % →100 - <=110 % o/w >100 - <=110 % o/w >100 - <=110 % o/w >100 - <=130 % o/w >130 - <=140 % o/w >130 - <=140 % o/w >150 - <=150 % o/w >150 %	12.1% 11 0 0 0 0 0 0 0 0 11 0 0 0 0 0 0 11 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
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OM.78.16.9 M.78.17.1 M.78.17.2 M.78.17.3 M.78.17.3 M.78.17.5 M.78.17.6 M.78.17.6 M.78.17.7 M.78.17.10 OM.78.17.10 OM.78.17.10 OM.78.17.1 OM.78.17.2 OM.78.17.2 OM.78.17.3 OM.78.17.5 OM.78.17.5 OM.78.17.5 OM.78.17.5 OM.78.17.6 OM.78.17.8 OM.78.18.1 OM.78.18.1 M.78.18.2 M.78.18.3 M.78.18.4 M.78.18.5 M.78.18.8 M.78.18.9 M.78.18.1 OM.78.18.1	Weighted Average LTV (%) By LTV buckets (mn):	12.1% 11 0 0 0 0 0 0 0 0 0 11 0 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1
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OM.7B.16.9 M.7B.17.1 M.7B.17.2 M.7B.17.3 M.7B.17.3 M.7B.17.4 M.7B.17.5 M.7B.17.6 M.7B.17.6 M.7B.17.6 M.7B.17.7 M.7B.17.1 OM.7B.17.1 OM.7B.17.1 OM.7B.17.1 OM.7B.17.3 OM.7B.17.1 OM.7B.17.3 OM.7B.17.3 OM.7B.17.3 OM.7B.17.3 OM.7B.17.8 OM.7B.17.8 OM.7B.18.1 M.7B.18.2 M.7B.18.3 M.7B.18.3 M.7B.18.4 M.7B.18.5 M.7B.18.6 M.7B.18.1 OM.7B.18.1 OM.7B.18.1 OM.7B.18.3 OM.7B.18.3 OM.7B.18.3 OM.7B.18.3 OM.7B.18.3 OM.7B.18.3 OM.7B.18.3 OM.7B.18.3 OM.7B.18.3 OM.7B.18.4 OM.7B.18.5 OM.7B.18.5 OM.7B.18.5 OM.7B.18.5 OM.7B.18.5 OM.7B.18.5 OM.7B.18.5 OM.7B.18.1 OM.7B.18.5 OM.7B.18.10 OM.7B.18.10 OM.7B.18.10 OM.7B.18.11 OM.7B.18.11	Weighted Average LTV (%) By LTV buckets (mn): >0 - <=40 % >40 - <=50 % >50 - <=60 % >50 - <=60 % >70 - <=80 % >80 - <=90 % >90 - <=100 % >100	12.1% 11 0 0 0 0 0 0 0 0 0 0 11 0 0 0 0 0	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1	96.6% 0.3% 0.4% 0.3% 0.3% 0.3% 1.4% 100.0% 0.3% 0.3% 0.3% 0.3%	ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1 ND1



HTT 2020

A loan is categorised as non-performing when a borrower neglects a payment failing to pay instalments and / or interests.

C. Harmonised Transparency Template - Glossary

The definitions below reflect the national specificities

HG.1.12

OHG.1.3

OHG.2.3

OHG.3.2 OHG.3.3 OHG.3.4 OHG.3.5

Field Number [Insert Definition Below] 1. Glossary - Standard Harmonised Items HG 1 1 OC Calculation: Actual Total value of cover pool subtracted nominal value of covered bonds HG.1.2 OC Calculation: Legal minimum Minimum legal required OC of RWA HG.1.3 OC Calculation: Committed ND2 These are loans where instalments and outstanding debt are adjusted with the development of an index which typically reflects trends in consumer prices. The loan typi introduced in Denmark in 1982. All Danish index loans have index semi-annual payment dates (January 1st and July 1st). Index loans are offered as cash loans. The matu depends on the loan type. Especially the maturity for subsidized housing depends on the size of the future inflation rate. The long-term – typically 30-year – fixed-rate, callable loan is considered the most traditional mortgage loan. With this loan, the borrower knows in advance the fixed repayments throughout the term of the loan. The long-term fixed-rate mortgage loan has a prepayment option which may be exercised in two ways, i.e. the borrowers prepay their outstanding debt at a price of 100 (par) or the borrowers may purchase the underlying bonds in the financial markets and deliver them to the mortgage b: This loan type is also offered with interest-only periods. Adjustable rate mortgages (ARMs) were introduced in 1996 and the main advantage of ARMs is that interest rates are generally lower than those of fixed-rate loans wir raised. The interest rate is generally reset at a frequency of 1, 3, 5 or 10 years and the underlying bonds are replaced by new bonds. The yield of the new bonds determ the loan rate for the period until the next interest rate reset. The lower initial loan rate should therefore be weighed against the risk that it will increase during the loan An ARM may be prepaid at a price of 100 in connection with each interest rate reset. Alternatively, the borrower may prepay the loan by purchasing the bonds on mark terms – as with all mortgage loans. This loan type is also offered with interest-only periods. Interest Rate Types The loan rate changes at generally three or six months. In addition, this loan type differs from ARMs as this interest rate depends on a reference rate, ie an interest rate determined in another market. The reference rate of DKK-denominated loans is CIBOR (Copenhagen Interbank Offered Rate) or CITA (Copenhagen Interbank Tomorrow Average), an interest rate which is quoted daily by NASDAQ. This loan type is also offered with interest-only periods. Non Capped floaters: These are loans where the rate changes at generally three or six months. The reference rate of DKK-denominated loans is CIBOR (Copenhagen Interbank Offered Rate) ((Copenhagen Interbank Tomorrow/Next Average), an interest rate which is quoted daily by OMX NASDAQ Capped floaters: It is possible to get a loan with a floating interest rate which cannot exceed a certain level (cap). In this way, the borrower hedges against major intere increases. If a loan has a cap of 6%, then the interest rate can never be higher than 6%. The loan rate will track Cibor (or Euribor / Cita), as long as it does not exceed 69 floating-rate loan may be prepaid in two ways: either at an agreed price – typically 100 or 105 – or the borrower may buy the underlying bonds at market price. Any other loan types, which not comply with the above mentioned. HG.1.4 Residual Life Buckets of Cover assets [i.e. how is the contractual and/or expected residual life Only contratual maturity is relevant and reported. Early repayments happens at borrowes discretion is among other thing depending defined? What assumptions eg, in terms of prepayments? etc.] interest rate developments and cannot be anticipated by issuer. HG.1.5 Maturity Buckets of Covered Bonds [i.e. how is the contractual and/or expected maturity Only contratual maturity is relevant and reported. Early repayments happens at borrowes discretion is among other thing depending defined? What maturity structure (hard bullet, soft bullet, conditional pass through)? Under interest rate developments and cannot be anticipated by issuer. what conditions/circumstances? Etc.1 HG.1.6 LTV is reportet continuously. The loans are distributed from the start Ity of the loan to the marginal Ity. This means that, if the loan is i LTVs: Definition rank, it is distributed proportionaly by bracket size from 0 to the marginal HG.1.7 LTVs: Calculation of property/shipping value HG.1.8 LTVs: Applied property/shipping valuation techniques, including whether use of index. Automated Valuation Model (AVM) or on-site audits LTVs: Frequency and time of last valuation Minimum once pr. year for commercial properties. Minimum once every third year for owner occupied. HG 1 10

Explain how mortgage types are defined whether for residential housing, multi-family housing, commercial real estate, etc. Same for shipping where relecvant

HG 111

Hedging Strategy (please explain how you address interest rate and currency risk)

HG.1.13
OHG.1.1 NPV assumptions (when stated) ND1
OHG.1.2

Non-performing loans

 OHG.1.5

 L. Reason for No Data
 Value

 HG.2.1
 Not applicable for the jurisdiction
 ND1

 HG.2.2
 Not relevant for the issuer and/or CB programme at the present time
 ND2

 HG.2.3
 Not available at the present time
 ND3

 HG.2.1
 OHG.2.1

 OHG.2.2
 Under the present time
 ND3

3. Glossary - Extra national and/or Issuer Items [Insert Definition Below]

HG.3.1 Other definitions deemed relevant [For completion]

OHG.3.1



E. Optional ECB-ECAIs data HTT 2020



Field	1. Additional information on the programme					
Number	Transaction Counterparties		Legal Entity Identifier (LEI)			
E.1.1.1	Sponsor (if applicable)	Name 0	Legal Entity Identifier (LEI) 0			
E.1.1.2	Servicer	BRFkredit	529900R9HQNZRT2OXB26			
E.1.1.3	Back-up servicer	0	0			
E.1.1.4	BUS facilitator	0	0			
E.1.1.5	Cash manager	BRFkredit	529900R9HQNZRT2OXB26			
E.1.1.6 E.1.1.7	Back-up cash manager Account bank	0 Jyske Bank	0 3M5E1GQGKL17HI6CPN30			
E.1.1.8	Standby account bank	Nordea	6SCPQ280AIY8EP3XFW53			
E.1.1.9	Account bank guarantor	0	0			
E.1.1.10	Trustee	0	0			
E.1.1.11	Cover Pool Monitor	BRFkredit	529900R9HQNZRT2OXB26			
OE.1.1.1 OE.1.1.2						
OE.1.1.3						
OE.1.1.4						
OE.1.1.5						
OE.1.1.6						
OE.1.1.7						
OE.1.1.8	2. Additional information on the swaps					
	2. Additional information on the swaps Swap Counterparties	Guarantor (if applicable)	Legal Entity Identifier (LEI)*	Type of Swap		
E.2.1.1	Counterparty 1	Committee (if applicable)	cegar courty identifier (CEI)	турс от эмар		
E.2.1.2	Counterparty 2					
E.2.1.3	Counterparty 3					
E.2.1.4	Counterparty 4					
E.2.1.5 E.2.1.6	Counterparty 5 Counterparty 6					
E.2.1.6 E.2.1.7	Counterparty 6 Counterparty 7					
E.2.1.8	Counterparty 8					
E.2.1.9	Counterparty 9					
E.2.1.10	Counterparty 10					
E.2.1.11	Counterparty 11					
E.2.1.12 E.2.1.13	Counterparty 12 Counterparty 13					
E.2.1.13	Counterparty 15 Counterparty 14					
E.2.1.15	Counterparty 15					
E.2.1.16	Counterparty 16					
E.2.1.17	Counterparty 17					
E.2.1.18 E.2.1.19	Counterparty 18 Counterparty 19					
E.2.1.19 E.2.1.20	Counterparty 19 Counterparty 20					
E.2.1.21	Counterparty 20 Counterparty 21					
E.2.1.22	Counterparty 22					
E.2.1.23	Counterparty 23					
E.2.1.24	Counterparty 24					
E.2.1.25 OE.2.1.1	Counterparty 25					
OE.2.1.1						
OE.2.1.3						
OE.2.1.4						
OE.2.1.5						
OE.2.1.6						
OE.2.1.7 OE.2.1.8						
OE.2.1.8 OE.2.1.9						
OE.2.1.10						
OE.2.1.11						
OE.2.1.12						
OE.2.1.13	3. Additional information on the asset distribution					
	3. Additional information on the asset distribution 1. General Information	Total Assets				
E.3.1.1	Weighted Average Seasoning (months)	323.78				
E.3.1.2	Weighted Average Maturity (months)	258.70				
OE.3.1.1						
OE.3.1.2						
OE.3.1.3 OE.3.1.4						
Ut.3.1.4	2. Arrears	% Residential Loans	% Commercial Loans	% Public Sector Assets	% Shipping Loans	% Total Loans
E.3.2.1	1-<30 days	0.00%	0.00%	0.00%	0.00%	0.00%
E.3.2.2	30<60 days	0.00%	0.00%	0.00%	0.00%	0.00%
E.3.2.3	60-<90 days	0.00%	0.00%	0.00%	0.00%	0.00%
E.3.2.4	90-<180 days	3.36%	0.73%	0.00%	0.00%	0.00%
	50×180 days					
E.3.2.5	>= 180 days	3.20%	0.40%	0.00%	0.00%	0.00%
E.3.2.5 OE.3.2.1	>= 180 days	3.20%	0.40%	0.00%	0.00%	0.00%
E.3.2.5 OE.3.2.1 OE.3.2.2 OE.3.2.3	>= 180 days	3.20%	0.40%	0.00%	0.00%	0.00%
E.3.2.5 OE.3.2.1 OE.3.2.2	эт- 200 сауз >= 180 сауз	3.20%	0.40%	0.00%	0.00%	0.00%

ECBC Label Template

Other Capital Centres, Q4 2019

(not labeled)

Published 25 February 2020 • Data per 31 December 2019





JYSKE REALKREDIT

ECBC Label Template : Contents

31 December 2019

Specialised finance institutes

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General Issuer Detail

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Key Concepts

X1 **Key Concepts Explanation** X2 **Key Concepts Explanation** ХЗ General explanation

Volentary tables

V1 Regulatory requirement

This transparency template is compliant with the requirements in CRR 129(7) and is used with ECBC labelled covered bonds issues by the three issuer categories below.

Mandatory tables

Please note that not all tables are applicable to each issuer type and that some information is optional. Information on applicability is given below and where relevant in connection with the tables in the template.

Specialised mortgage banks

Tables A, G1.1, G2-4, M1-M12, X1-3

Ship finance institutes

Tables A, G1.1, G2-4, S1-S13, X1-3 Non-specialised bank CBs issuers

Tables G1.1 (except totall capital covarage), G2-4, B1-B1, X1-3

<u>Voluntary tables</u>
The issuer can insert voluntary tables that contain information in addition to what is contained in the Danish ECBC label tamplate. It shall be possible to distinguish mandatory an voluntory tables.

The voluntary tables must be named V1....Vn, where n is the number af voluntary tables.

Voluntary tables must be maked with a colur different from the colour used forrthe mandatory tables in the Danish ECBC label tamplate.



Table A. General Issuer Detail

Key information regarding issuers' balance sheet

(DKKbn – except Tier 1 and Solvency ratio)	Q4 2019	Q3 2019	Q2 2019	Q1 2019
Total Balance Sheet Assets	384.9	391.6	380.2	363.8
Total Customer Loans(fair value)	338.7	339.8	338.1	334.4
of which: Used/registered for covered bond collateral pool	329.0	326.1	324.5	323.0
Tier 1 Ratio (%)	23.1%	22.2%	21.9%	22.4%
Solvency Ratio (%)	23.1%	22.2%	21.9%	22.4%
Outstanding Covered Bonds (fair value)	339.4	337.5	338.7	336.2
Outstanding Senior Unsecured Liabilities	0.0	0.0	0.0	0.0
Senior Secured Bonds	0.0	0.0	0.0	0.0
Guarantees (e.g. provided by states, municipals, banks)	45.8	47.1	46.3	43.5
Net loan losses (Net loan losses and net loan loss provisions)	0.4	0.1	0.1	0.1
Value of acquired properties / ships (temporary possessions, end quarter)	0.0	0.1	0.4	0.4
Customer loans (mortgage) (DKKbn)				
Total customer loans (market value)	329.0	325.6	325.0	323.4
Composition by				
Maturity				
- 0 <= 1 year	0.0	0.0	0.1	0.1
- < 1 <= 5 years	0.8	0.8	0.8	0.7
- over 5 years	328.2	324.8	324.2	322.6
Currency	-			
- DKK	328.9	325.4	324.9	323.3
- EUR	0.1	0.1	0.1	0.1
- USD	-	-	-	-
- Other	-	-	-	-
customer type	-			
 Residential (owner-occ., private rental, corporate housing, holiday 	237.5	235.1	233.9	232.1
houses)				
 Commercial (office and business, industry, agriculture, manufacture, 	42.9	41.9	42.0	41.2
social and cultural, ships)				
- Subsidised	48.6	48.6	49.1	50.0
eligibility as covered bond collateral	329.0	325.6	325.0	323.4
Non-performing loans (See definition in table X1)	0.14	0.16	0.17	0.13
Loan loss provisions (sum of total individual and group wise loss provisions, end of quarter)	0.35	0.36	0.38	0.38



Table G1.1 – General cover pool information

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DKKbn / Percentage of nominal outstanding CBs	Q4 2019	Q3 2019	Q2 2019	Q1 2019	
Nominal cover pool (total value)		6.1	6.2	6.8	6.7
Transmission or liquidation proceeds to CB holders (for rec	demption of CBs maturing 0-1 day)	0.0	0.0	0.0	0.0
Overcollateralisation		0.3	0.2	0.8	0.5
Overcollateralisation ratio	Total	0.0	0.0	0.1	0.1
	Mandatory (percentage of risk weigted assets, general, by law)	8.0%	8.0%	8.0%	8.0%
Nominal value of outstanding CBs		5.8	6.0	6.0	6.2
	 hereof amount maturing 0-1 day 	0.0	0.0	0.0	0.0
Proceeds from senior secured debt		0.0	0.0	0.0	0.0
Proceeds from senior unsecured debt		0.0	0.0	0.0	0.0
Tier 2 capital		0.0	0.0	0.0	0.0
Additional tier 1 capital (e.g. hybrid core capital)		0.0	0.0	0.0	0.0
Core tier 1 capital invested in gilt-edged securities		0.3	0.2	0.8	0.5
Total capital coverage (rating compliant capital)		0.3	0.2	0.8	0.5
Loan loss provisions (cover pool level - shown in Table A or	0.11	0.03	0.06	0.07	

Table G2 – Outstanding CBs

DKKbn / Percentage of nominal outstanding CBs		Q4 2019	Q3 2019	Q2 2019	Q1 2019
Nominal value of outstanding CBs		5.8	6.0	6.0	6.2
Fair value of outstanding CBs (marked value)		8.1	8.8	8.4	8.3
Maturity of issued CBs	0-1 day	-	-	-	-
	1 day - < 1 year	0.0	0.0	0.0	0.0
	1 year				
	> 1 and ≤ 2 years	-	0.0	0.0	0.0
	> 2 and ≤ 3 years	-	-	-	-
	> 3 and ≤ 4 years	0.0	-	-	-
	> 4 and ≤ 5 years	0.0	0.0	0.0	0.0
	5-10 years	0.1	0.1	0.1	0.1
	10-20 years	0.0	0.0	0.0	0.0
	> 20 years	8.0	8.7	8.4	8.2
Amortisation profile of issued CBs	Bullet	0.4%	0.5%	0.5%	0.5%
	Annuity	0.6%	0.6%	0.6%	0.6%
	Serial	99.0%	98.8%	98.9%	98.9%
Interest rate profile of issued CBs	Fixed rate (Fixed rate constant for more than 1 year)	100.0%	100.0%	100.0%	100.0%
	Floating rate (Floating rate constant for less than 1 year)	0.0%	0.0%	0.0%	0.0%
	Capped floating rate	0.0%	0.0%	0.0%	0.0%
Currency denomination profile of issued CBs	DKK	8.1	8.8	8.4	8.3
	EUR	-	-	-	-
	SEK	-	-	-	-
	CHF	-	-	-	-
	NOK	-	-	-	-
	USD	-	-	-	-
	Other	-	-	-	-
UCITS compliant		100%	100%	100%	100%
CRD compliant		100%	100%	100%	100%
Eligible for central bank repo		100%	100%	100%	100%
Rating	Moody's	-	-	-	-
	S&P	AAA	AAA	AAA	AAA
	Fitch	-	-	-	-

Table G2.1a - Assets other than the loan portfolio in the cover pool

Rating/maturity	AAA	AA+	AA	AA-	A+	Α	A-	BBB+	etc.	Not rated
Gilt-edged secutities / rating compliant capital	0.3	-	-	-	-	-	-	-	-	-
0- <u>≤</u> 1 year	0.3	-	-	-	-	-	-	-	-	-
>1- <u><</u> 5 years	-	-	-	-	-	-	-	-	-	-
> 5 years	-	-	-	-	-	-	-	-	-	-
Total	0.3	-	-	-	-	-	-	-	-	-

Table G2.1b - Assets other than the loan portfolio in the cover pool

Rating/type of cover asset		AA+	AA	AA-	A+	Α	A-	BBB+	etc.	Not rated
Exposures to/guaranteed by govenments etc. in EU	-	-	-	-	-	-	-	-	-	-
Exposures to/guaranteed by govenments etc. third countries	-	-	-	-	-	-	-	-	-	-
Exposure to credit institute credit quality step 1	0.3	-	-	-	-	-	-	-	-	-
Exposure to credit institute credit quality step 2	-	-	-	-	-	-	-	-	-	-
Exposure to credit institute credit quality step 3		-	-	-	-	-	-	-	-	-
Total	-	-	-	-	-	-	-	-	-	-

Table G2.1c - Assets other than the loan portfolio in the cover pool

Maturity structure/Type of cover asset	0- <u><</u> 1 year	>1- < 5 years	>5 years	Total
Exposures to/guaranteed by govenments etc. in EU	-	-	-	-
Exposures to/guaranteed by govenments etc. third countries	-	-	-	-
Exposure to credit institute credit quality step 1	0.3	-	-	0.3
Exposure to credit institute credit quality step 2	-	-	-	-
Exposure to credit institute credit quality step 3	-	-	-	-
Total	0.3	-	-	0.3

Table G2.1d - Assets other than the loan portfolio in the cover pool

Other assets, total (distri	buted pro rata after total assets in credit institution and cover pool)	-

Table G2.1e - Derivatives at programme level (not subordinated / pari passu with covered bonds)

0- <u><</u> 1 year	-
>1- <u><</u> 5 years	-
> 5 years	-
Total	-

Table G2.1f - Other Derivatives (subordinated)

0- <u>≤</u> 1 year	-
>1- <u><</u> 5 years	-
> 5 years	-
Total	-

Table G2.2 - Interest and currency risk

Total value of loans funded in cover pool (DKKbn)	5.8
Match funded (without interest and/or currency risk)	100%
Completely hedged with derivatives	0.0%
Un-hedged interest rate risk	0.0%
Un-hedged currency risk	0.0%
- Of which EUR	0.0%
- Of which DKK	0.0%
- Of which	0.0%

Table G3 - Legal ALM (balance principle) adherence¹

Table G3 – Legal ALM (balance principle) adherence		
	Issue adherence	
General balance principle	x	
Specific balance principle		
A) C(the Desire Free Free Control of the Artist Control of the Ar		

¹⁾ Cf. the Danish Executive Order on bond issuance, balance principle and risk management

Table G4 – Additional characteristics of ALM business model for issued CBs

	Issue adherence	9
	Yes	No
One-to-one balance between terms of granted loans and bonds issued, i.e. daily tap issuance?	x	
Pass-through cash flow from borrowers to investors?	x	
Asset substitution in cover pool allowed?		х



Property categories are defined according to Danish FSA's AS-reporting form



Table M1/B1

Number	Number of loans by property category										
						Manufacturing					_
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and	Soc	cial and cultural		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture	purposes	Other	Total
Total	287	1	1,060	325	257	-	9	2	19	-	1,960
In %	14.6%	0.1%	54.1%	16.6%	13.1%	0.0%	0.5%	0.1%	1.0%	0.0%	

Table M2/B2

Lending	by property category,	, DKKbn									
						Manufacturing					
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and	Soc	ial and cultural		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture	purposes	Other	Total
Total	0.0	0.0	4.8	0.8	0.2	-	0.0	0.0	0.0	-	5.8
In %	0.3%	0.0%	82.8%	13.1%	3.7%	0.0%	0.0%	0.0%	0.2%	0.0%	

Table M3/B3

Lending, by loan size, DKKbn

	DKK 0 - 2m	DKK 2 - 5m	DKK 5 - 20m	DKK 20 - 50m	DKK 50 - 100m	> DKK 100m	Total
Total	0.5	0.9	3.0	1.2	0.1	0.1	5.8
In %	8.6%	16.0%	51.2%	20.9%	1.2%	2.1%	



Table M4a/B4a

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Lending, by-loan to-value (LTV), current pr	operty value, Dk	(Kbn								
					Per cer	nt				
	0 - 19,9	20 - 39,9	40 - 59,9	60 - 69,9	70 - 79,9	80 - 84,9	85 - 89,9	90 - 94,9	95 - 100	> 100
Owner-occupied homes	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	-	0.0
Holiday houses	0.0	-	-	-	-	-	-	-	-	-
Subsidised Housing	2.8	0.8	0.3	0.2	0.2	0.0	0.0	0.0	0.0	0.1
Cooperative Housing	0.4	0.2	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Private rental	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Manufacturing and Manual Industries	-	-	-	-	-	-	-	-	-	-
Office and Business	0.0	-	-	-	-	-	-	-	-	-
Agricultutal properties	0.0	-	-	-	-	-	-	-	-	-
Properties for social and cultural purposes	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Other	-	-	-	-	-	-	-	-	-	-
Total	3.4	1.0	0.4	0.3	0.2	0.1	0.0	0.0	0.0	0.1

Table M4b/B4b

Lending, by-loan to-value (LTV), current pr	roperty value, pe	r cent								
					Per cer	nt				
	0 - 19,9	20 - 39,9	40 - 59,9	60 - 69,9	70 - 79,9	80 - 84,9	85 - 89,9	90 - 94,9	95 - 100	> 100
Owner-occupied homes	93.3%	5.2%	0.1%	0.1%	0.1%	0.2%	0.6%	0.3%	0.0%	0.2%
Holiday houses	100.0%	0.0%	0.1%	0.1%	0.1%	0.2%	0.0%	0.0%	0.0%	0.2%
Subsidised Housing	62.4%	17.6%	7.3%	5.0%	3.5%	0.9%	0.7%	0.4%	0.3%	1.8%
Cooperative Housing	55.3%	27.2%	9.9%	3.5%	0.8%	0.2%	0.1%	0.1%	0.1%	2.8%
Private rental	50.2%	23.5%	7.5%	5.2%	4.3%	3.9%	1.3%	1.4%	1.2%	1.5%
Manufacturing and Manual Industries	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Office and Business	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Agricultutal properties	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Properties for social and cultural purposes	94.4%	1.9%	0.4%	0.4%	0.4%	0.2%	0.2%	0.2%	0.2%	1.8%
Other	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Total	61.2%	19.1%	7.6%	4.8%	3.2%	0.9%	0.6%	0.4%	0.3%	1.9%

Table M4c/B4c

Lending, by-loan to-value (LTV), current pr	operty value, DN	Kun (Siuste Kit	nic j		0						
					Per cer						
	0 - 19,9	20 - 39,9	40 - 59,9	60 - 69,9	70 - 79,9	80 - 84,9	85 - 89,9	90 - 94,9	95 - 100	> 100	Avg. LT\
Owner-occupied homes	0.0	0.0	0.0	-	-	-	-	0.0	-	0.0	14.8%
Holiday houses	0.0	-	-	-	-	-	-	-	-	-	10.3%
Subsidised Housing	2.2	0.6	0.7	0.4	0.4	0.1	0.1	0.0	0.1	0.2	43.5%
Cooperative Housing	0.2	0.2	0.3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	55.9%
Private rental	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	65.9%
Manufacturing and Manual Industries	-	-	-	-	-	-	-	-	-	-	0.0%
Office and Business	0.0	0.0	-	-	-	-	-	-	-	-	6.5%
Agricultutal properties	0.0	-	-	-	-	-	-	-	-	-	0.2%
Properties for social and cultural purposes	0.0	0.0	0.0	-	-	-	-	-	-	0.0	13.3%
Other	-	-	-	-	-	-	-	-	-	-	0.0%
Total	2.4	0.9	1.0	0.5	0.4	0.1	0.1	0.1	0.1	0.2	45.8%

Table M4d/B4d

					Per cer	.+					
	0 - 19,9	20 - 39,9	40 - 59,9	60 - 69,9	70 - 79,9	80 - 84,9	85 - 89,9	90 - 94,9	95 - 100	> 100	Avg. LT
Owner-occupied homes	77.7%	19.7%	0.8%	0.0%	0.0%	0.0%	0.0%	1.7%	0.0%	0.2%	14.89
Holiday houses	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	10.39
Subsidised Housing	45.4%	13.3%	14.0%	8.2%	7.8%	2.5%	2.7%	1.0%	1.2%	3.9%	43.5%
Cooperative Housing	25.6%	20.3%	37.6%	6.5%	2.2%	0.5%	1.2%	0.5%	0.4%	5.2%	55.9%
Private rental	17.4%	27.2%	27.4%	4.3%	6.5%	1.3%	0.3%	3.1%	3.4%	9.0%	65.9%
Manufacturing and Manual Industries	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Office and Business	32.6%	67.4%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	6.5%
Agricultutal properties	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.2%
Properties for social and cultural purposes	89.0%	6.2%	1.2%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	3.6%	13.3%
Other	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Total	41.9%	14.8%	17.6%	7.8%	7.0%	2.2%	2.4%	1.0%	1.2%	4.2%	45.8%



Table M5/B5 - Total

Lending by region, DKKbn

	Greater Copenhagen area Rema	ining Zealand & Bornholm	Northern Jutland (Region	Eastern Jutland (Region	Southern Jutland & Funen		
	(Region Hovedstaden)	(Region Sjælland)	Nordjylland)	Midtjylland)	(Region Syddanmark)	Outside Denmark	Total
Owner-occupied homes	0.0	0.0	0.0	0.0	0.0	-	0.0
Holiday houses	-	-	-	0.0	-	-	0.0
Subsidised Housing	3.1	0.7	0.1	0.5	0.4	-	4.8
Cooperative Housing	0.3	0.2	0.1	0.1	0.1	-	0.8
Private rental	0.1	0.0	0.0	0.0	0.0	-	0.2
Manufacturing and Manual							
Industries	-	-	-	-	-	-	-
Office and Business	0.0	0.0	-	-	0.0	0.0	0.0
Agricultutal properties	-	-	-	0.0	0.0	-	0.0
Properties for social and cultural							
purposes	0.0	-	0.0	0.0	-	-	0.0
Other	-	-	-	-	-	-	-
Total	3.5	1.0	0.2	0.6	0.5	0.0	5.8

Table M6/B6 Lending by loan type - IO Loans, DKKbn

	Owner-occupied		Subsidised	Cooperative		Manufacturing and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cult	ural purposes	Other	Tota
Index Loans	-	-	-	-	-	-	-	-	-	-	-
Fixed-rate to maturity	-	-	-	-	-	-	-	-	-	-	-
Fixed-rate shorter period than											
maturity (ARM's etc.)	-	-	-	-	-	-	-	-	-	-	-
rate fixed ≤ 1 year	-	-	-	-	-	-	-	-	-	-	-
rate fixed > 1 and ≤ 3 years	-	=	-	-	-	-	-	-	=	-	-
rate fixed > 3 and ≤ 5 years	-	-	-	-	-	-	-	-	-	-	-
rate fixed > 5 years	-	-	-	-	-	-	-	-	-	-	-
Money market based loans	-	-	-	-	-	-	-	-	-	-	-
Non Capped floaters	-	-	-	-	-	-	-	-	-	-	-
Capped floaters	-	-	-	-	-	-	-	-	-	-	-
Other	-	-	-	-	-	-	-	-	-	-	-

^{*}Interest-only loans at time of compilation. Interest-only is typically limited to a maximum of 10 years

Table M7/B7

Lending hy	v loan tyne -	Renavment	Inans /	Amortizina	loans	DKKhn

						Manufacturing					
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cultu	ral purposes	Other	Total
Index Loans	0.0	-	4.8	0.8	0.2	-	0.0	-	0.0	-	5.8
Fixed-rate to maturity	0.0	0.0	0.0	0.0	0.0	-	0.0	0.0	0.0	-	0.0
Fixed-rate shorter period than											
maturity (ARM's etc.)	-	-	-	-	-	-	-	-	-	-	-
- rate fixed ≤ 1 year	-	-	-	-	-	-	-	-	-	-	-
- rate fixed > 1 and ≤ 3 years	-	-	-	-	-	-	-	-	-	-	-
- rate fixed > 3 and ≤ 5 years	-	-	-	-	-	-	-	-	-	-	-
- rate fixed > 5 years	-	-	-	-	-	-	-	-	-	-	-
Money market based loans	-	-	-	-	-	-	-	-	-	-	-
Non Capped floaters	-	-	-	-	-	-	-	-	-	-	-
Capped floaters	-	-	-	-	-	-	-	-	-	-	-
Other	0.0	-	0.0	0.0	0.0	-	0.0	-	0.0	-	0.0
Total	0.0	0.0	4.8	0.8	0.2	-	0.0	0.0	0.0	-	5.8

Table M8/B8 Lending by loan type - All loans, DKKbn

						Manufacturing					
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cultu	ral purposes	Other	Total
Index Loans	0.0	-	4.8	0.8	0.2	-	0.0	-	0.0	-	5.8
Fixed-rate to maturity	0.0	0.0	0.0	0.0	0.0	-	0.0	0.0	0.0	-	0.0
Fixed-rate shorter period than											
maturity (ARM's etc.)	-	-	-	-	-	-	-	-	-	-	-
- rate fixed ≤ 1 year	-	-	-	-	-	-	-	-	-	-	-
 rate fixed > 1 and ≤ 3 years 	-	-	-	-	-	-	-	-	-	-	-
 rate fixed > 3 and ≤ 5 years 	-	-	-	-	-	-	-	-	-	-	-
- rate fixed > 5 years	-	-	-	-	-	-	-	-	-	-	-
Money market based loans	-	-	-	-	-	-	-	-	-	-	-
Non Capped floaters	-	-	-	-	-	-	-	-	-	-	-
Capped floaters	-	-	-	-	-	-	-	-	-	-	-
Other	0.0	-	0.0	0.0	0.0	-	0.0	-	0.0	-	0.0
Total	0.0	0.0	4.8	0.8	0.2		0.0	0.0	0.0	-	5.8



Table M9/B9
Lending by Seasoning, DKKbn (Seasoning defined by duration of customer relationship)

						Manufacturing					
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cultur	ral purposes	Other	Total
< 12 months	0.0	-	0.0	-	0.0	-	-	-	-	-	0.0
≥ 12 - ≤ 24 months	-	-	-	-	0.0	-	-	-	-	-	0.0
≥ 24 - ≤ 36 months	0.0	-	0.0	-	0.0	-	-	-	-	-	0.0
≥ 36 - ≤ 60 months	0.0	-	-	0.0	0.0	-	-	-	-	-	0.1
≥ 60 months	0.0	0.0	4.8	0.7	0.2	-	0.0	0.0	0.0	-	5.7
Total	0.0	0.0	4.8	0.8	0.2	-	0.0	0.0	0.0	-	5.8

Table M10/B10

Lending by remaining maturity, DKKbn

•						Manufacturing					
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cultur	al purposes	Other	Total
< 1 Years	0.0	-	0.0	0.0	0.0	-	-	0.0	0.0	-	0.0
≥ 1 - ≤ 3 Years	0.0	-	0.0	0.0	0.0	-	0.0	-	0.0	-	0.0
≥ 3 - ≤ 5 Years	0.0	-	0.0	0.0	0.0	-	0.0	-	0.0	-	0.0
≥ 5 - ≤ 10 Years	0.0	0.0	0.0	0.0	0.0	-	-	-	0.0	-	0.0
≥ 10 - ≤ 20 Years	0.0	-	3.6	0.6	0.1	-	0.0	-	0.0	-	4.3
≥ 20 Years	0.0	-	1.2	0.1	0.1	-	0.0	-	0.0	-	1.5
Total	0.0	0.0	4.8	0.8	0.2	-	0.0	0.0	0.0	-	5.8

Table M11/B11

90 day Non-performing loans by property type, as percentage of total payments, %

						Manufacturing					
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cultu	ıral purposes	Other	Total
90 day NPL	0.14	-	-	-	-	-	-	-	-	-	0.12

Note: 90-days arrear as of Q4 2019 (See definition in table X1)

Table M11a/B11a

90 day Non-performing loans by property type, as percentage of lending, %

						Manufacturing					
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cultu	ral purposes	Other	Total
90 day NPL	0.59	-	-	-	-	-	-	-	-	-	0.00

Note: 90-days arrear as of Q4 2019 (See definition in table X1)

Table M11b/B11b

90 day Non-performing loans by property type, as percentage of lending, by continous LTV bracket, %

	Owner-occupied		Subsidised	Cooperative		Manufacturing and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cult		Other	Total
< 60per cent LTV	0.59	-	-	-	-	-	-	-	-	-	0.00
60-69.9 per cent LTV	-	-	-	-	-	-	-	-	-	-	-
70-79.9 per cent LTV	-	-	-	-	-	-	-	-	-	-	-
80-89.9 per cent LTV	-	-	-	-	-	-	-	-	-	-	-
90-100 per cent LTV	-	-	-	-	-	-	-	-	-	-	-
>100 per cent LTV	-	-	-	-	-	-	-	-	-	-	-

Table M12/B12

Realised losses (DKKm)

-						Manufacturing					
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cultu	iral purposes	Other	Total
Total realised losses	0.5	-	-	-	-	-	-	-	-	-0.6	-0.1

Table M12a/B12a

Realised losses (%)

						Manufacturing					
	Owner-occupied		Subsidised	Cooperative		and Manual	Office and		Social and		
	homes	Holiday houses	Housing	Housing	Private rental	Industries	Business	Agriculture cultu	iral purposes	Other	Total
Total realised losses, %	0.01	-	-	-	-	-	-	-	-	-0.01	-0.00



Table X1		
Key Concepts Explanation	General practice in Danish market	If issuers Key Concepts Explanation differs from general practice: State and explain in this column.
Residential versus commercial mortgages		
Description of the difference made between residential/owner occupied and commercial properties	The Danish FSA sets guidelines for the grouping of property in categories. Property type is determined by its primary use.	
Describe when you classify a property as commercial?	Property which primary purpose is owner occupation is characterised as residential. Whereas properties primarily used for commercial purposes are classified as commercial (cf. below). The Danish FSA sets guidelines for the grouping of property in categories. Examples	
, , , , , , , , , , , , , , , , ,	of application of which classifies property as commercial are: Office	
E.g.: Private rental, Manufacturing and Manual Industries, Offices and Busine Agriculture.		
	Warehouse Restaurants, inns etc. Hotels and resorts Congress and conference centres. Campsites. Traffic terminals, service stations, fire stations, auction	
	and export houses. Agriculture Forestry Nurseries Ships	
NPL (Non-performing loans)		
- · · · · · · · · · · · · · · · · · · ·	A loan is categorised as non-performing when a borrower neglects a payment failing to pay instalments and / or interests.	3
Describe how you define NPLs	The NPL rate is calculated at different time periods after the original payment date. Standard in Table A is 90 day arrear.	
	Commercial bank CB issuers adhere to the Basel definition of NPL.	
Explain how you distinguish between performing and nonperforming loans in t cover pool?	he No distinction made. Asset substitution i not allowed for specialised mortgage bank	s.
Are NPLs parts of eligible assets in cover pool? Are NPL parts of non eligible asset in cover pool?	The Basel definition of NPL's is applied for commercial bank CB issuers Asset substitution i not allowed for specialised mortgage banks, hence NPLs are part ets of the cover pool.	
Are loans in foreclosure procedure part of eligible assets in cover pool?	For commercial bank CB issuers NPL's are eligible assets in the cover pool. Asset substitution i not allowed for specialised mortgage banks, hence loans in foreclosure are part of the cover pool.	
	For commercial bank CB issuers loans in foreclosure procedure are eligible assets in the cover pool.	
If NPL and/or loans in foreclosure procedure are part of the covered pool whi provisions are made in respect of the value of these loans in the cover pool?	ich The Danish FSA set rules for loss provisioning. In case of objective evidence of impairment provisioning for loss must be made.	



Table X2	
Key Concepts Explanation	Issuer specific
	(N/A for some issuers)

Guaranteed loans (if part of the cover pool)								
How are the loans guaranteed?								
Please provide details of guarantors								
Land to Make (1700)	least from purely for unjustice and LTV extratation follows the pulse of the Daniel FFA Delegators also as 627 of 10 Juni 2007							
Loan-to-Value (LTV)	Legal framework for valuation and LTV-calculation follow the rules of the Danish FSA - Bekendtgørelse nr. 687 af 20. juni 2007 The publication contains two different ways to monitor LTV. One where loans are distributed continuously and one where they are distributed discretely.							
Describe the method on which your LTV calculation	In both tables the fair value of the loans are distributed into predefined LTV bracket intervals. Table M4a/b4a and M4b/B4b displays the loans continuously. Table M4c/B4c and M4d/B4d displays the loans discretely. The continuous table(M4a/b4a and M4b/B4b) distributes the loans from the start Itv of the loan to the marginal Itv. This means that, if the loan is first rank, it i distributed proportionaly by bracket size from 0 to the marginal Itv into the predefined brackets. If the loans has prior liens, it is distributed from the marginal Itv of the prior liens to the marginal Itv of the loan under consideration.							
is based	The discrete table (M4c/b4c and M4d/B4d) distributes the total fair value of each loan into a single ltv bracket, according to the marginal ltv of the loan under consideration. Average LTV is weighted by loan balance categorised by property type.							
	Example 1a below shows a case where the loan is first rank and distributed continuously. Example 1b shows the case where the loans has prior liens and distributed continuously. Example 2 below shows the discrete distribution of a loan.							
Frequency of collateral valuation for the purpose of calculating the LTV	Example 1a <u>Explanation</u> Example of a proportionaly distribution into LTV brackets for a loan with LTV of 75 pct and a loan size of 1 million and no prior liens. <u>Loan-to-value (distribution continuously)</u>							
	0.400 70.700 40.700 50.500 70.700 00.400 05.400 05.400							
	0-19.9 20-39.9 40-59.9 60-69.9 70-79.9 80-84.9 85-89.9 90-94.9 95-100 >100 266,667 266,667 266,667 133,333 66,667							
	Example 1b Explanation Example of a continuous distribution into LTV brackets for a loan with LTV of 75 and a loan size of 1 million with prior liens consisting of a loan with a LTV of 40 pct. Loan-to-value (distribution continuously)							
	0-19.9 20-39.9 40-59.9 60-69.9 70-79.9 80-84.9 85-89.9 90-94.9 95-100 >100							
	571,429 285,714 142,857							
	In this example the 1.000.000 is distributed into the 70-79.9 interval because the LTV of the total loan is 75 <u>Loan-to-value (discrete/"Sidste krone" distribution)</u>							
	0-19.9 20-39.9 40-59.9 60-69.9 70-79.9 80-84.9 85-89.9 90-94.9 95-100 >100							
	1,000,000							



Table X3

Table A3	
General explanation	General practice in Danish market
Table A	derietat practice in Danish Harket
Total Balance Sheet Assets	Total balance sheet assets as reported in the interim or annual reports of the issuer, fair value
Total Customer Loans(fair value)	All mortgage credit loans funded by the issue of covered mortgage bonds or mortgage bonds measured at fair value
Tier 1 Ratio (%)	The tier 1 capital ratio as stipulated in DFSA regulations
Solvency Ratio (%)	The solvency ratio as stipulated in DFSA regulations
Outstanding Covered Bonds (fair value)	The circulating amount of covered bonds (including covered mortgage bonds and mortgage bonds)
Outstanding Senior Unsecured Liabilities	All outstanding senior unsecured liabilities including any intra-group senior unsecured liabilities to finance OC- and LTV-ratio requirements
Senior Secured Bonds	Senior secured bonds - formerly known as JCB (§ 15)
Guarantees (e.g. provided by states, municipals, banks)	All guarantees backing the granted loans provided by e.g. states, municipalities or banks
Net loan losses (Net loan losses and net loan loss provisions)	The item taken from the issuer's profit & loss account
Value of acquired properties / ships (temporary possessions, end quarter)	Value as entered in interim and annual reports and as reported to the DFSA; The lower of the carrying amount at the time of classification and the fair value less selling costs.
Total customer loans (market value)	All mortgage credit loans funded by the issue of covered mortgage bonds or mortgage bonds measured at market value
Maturity	Maturity distribution of all mortgage credit loans
Non-performing loans (See definition in table X1)	Please see definition of Non-performing loans in table X1
Loan loss provisions (sum of total individual and group wise loss provisions, end of	All individual and group wise læoan loss provisions as stated in the issuer's interim and annual accounts
quarter)	

-	
General explanation	General practice in Danish market
Table G1.1	
Nominal cover pool (total value)	Sum of nominal value of covered bonds + Senior secured debt + capital. Capital is: Additional tier 1 capital (e.g. hybrid core capital) and Core tier 1 capital
Transmission or liquidation proceeds to CB holders (for redemption of CBs maturing	Liquidity due to be paid out next day in connection with refinancing
0-1 day)	
Overcollateralisation	Total value of cover pool - nominal value of covered bonds
Senior secured debt	Total nominal value of senior secured debt
Senior unsecured debt	Issuers senior unsecured liabilities targeted to finance OC- and LTV-ratio requirements in cover pool
Tier 2 capital	Subordinated debt
Additional tier 1 capital (e.g. hybrid core capital)	Hybrid Tier 1 capital (perpetual debt instruments).
Core tier 1 capital	Equity capital and retained earnings.

General explanation	General practice in Danish market	The issuer can elaborate on the applied balance priciple.
Table G3		E.g. describe if stricter pratice is applied than required by law
General balance principle	The general balance principle does not require a one-to-one balance between the loan and the bonds issued. This gives the credit institution a wider scope for taking liquidity risk than the more strict specific balance principle.	
Specific balance principle	The specific balance principle ensures a one-to-one balance between loans and bonds issued, and is used for the issuance of SDRO, SDO and RO bonds. The specific balance principle de facto implies full cash flow pass through from borrowers to investors. Under this principle daily loan origination is continuously tapped into the market, and the individual borrower loan rate is determined directly by the bond slabe price for the orresponding financing amount of bonds. All borrower payments of interest and principal match the interest and principal payments to investors seactly (borrower payments fall due one day prior to the payments to investors). Redemptions take place by borrower's buy back of the financing bond in the market at market price, or (for callable bonds) by calling the bond at par. In the latter case the borrower prepayment match the bond draw down. Market risks are thus eliminated under this issuance model (i.e. interest rate risk, prepayment risks, liquidity risks and funding risks). Further, asset substitution is not possible under this issuance model.	

General explanation	General practice in Danish market
Table G4	
One-to-one balance between terms of granted loans and bonds issued, i.e. daily tap issuance?	Mortgage banks issue and sell bonds to investors, who then fund the loans. During the loan terms, borrowers make principal and interest payments to mortgage banks which transfer the amounts to investors. Mortgage banks charge a margin from the borrower to cover daily operating costs, potential losses, and to make a profit. The margin is a percentage of the outstanding debt which the borrower pays throughout the loan term. The margin rate corresponds to the interest margin of a bank but is generally lower. The issuance is made on a daily basis.
Pass-through cash flow from borrowers to investors?	Yes, the mortgage bank is an intermediary between persons requiring loans for the purchase of real properties and investors funding the loans by purchasing bonds.
Asset substitution in cover pool allowed?	No, (due to Danish legislation) asset substitution is not allowed/possible.

General explanation	General practice in Danish market
Table M1-M5	
Owner-occupied homes	Private owned residentials used by the owner, Max LTV are 80 % (legislation).
Holiday houses	Holiday houses for owners own use or for renting. Max LTV are 60 % (legislation).
Subsidised Housing	Residential renting subsidesed by the goverment. Max LTV 80 %. LTVs above 80 % can be granted against full govermental guarantee,
Cooperative Housing	Residential property owned and administreted by the coopereative and used by the members of the cooperative. Max LTV 80 % (legislation).
Private rental	Residential property rentes out to private tenants. Max LTV 80 % (legislation).
Manufacturing and Manual Industries	Industrial and manufacture buildings and warehouse for own use or for rent. Max LTV are 60 %(legislation).
Office and Business	Office property and retail buildings for own use or for rent. Max LTV are 60 %(legislation).
Agriculture	Property and land for agricultural use. Max LTV 70 % (legislation).
Social and cultural purposes	Property used for education, kindergardens, museum and other buildings for public use. Max LTV are 70 %(legislation).
Other	Property, that can not be placed in the categories above. Max LTV are 70 %(legislation).

General explanation	General practice in Danish market
Table M6-M8	
Index Loans	These are loans where instalments and outstanding debt are adjusted with the development of an index which typically reflects trends in consumer prices. The loan ype was introduced
Fixed-rate loans	The long-term – typically 30-year – fixed-rate, callable loan is considered the most traditional mortgage loan. With this loan, the borrower knows in advance the fixed repayments
Adjustable Rate Mortgages	Adjustable-rate mortgages (ARMs) were introduced in 1996 and the main advantage of ARMs is that interest rates are generally lower than those of fixed-rate loans when raised. The
Money market based loans	The loan rate changes at generally three or six months. In addition, this loan type differs from ARMs as this interest rate depends on a reference rate, ie an interest rate determined in
Non Capped floaters	These are loans where the rate changes at generally three or six months. The reference rate of DKK-denominated loans is CIBOR (Copenhagen Interbank Offered Rate) or CITA
Capped floaters	It is possible to get a loan with a floating interest rate which cannot exceed a certain level (cap). In this way, the borrower hedges against major interest rate increases. If a loan has a
Other	Any other loan types, which not comply with the above mentioned.

ĺ	General explanation	General practice in Danish market
	Table M9-10	
	Seasoning	Seasoning defined by duration of customer relationship, calculated from the first disbursement of a mortgage loan.

Further information	Link or information
In 2014 the Danish covered bond legislation was changes in order to address	
refinancing risk. Please find information på following link	http://www.realkreditraadet.dk/Default.aspx?ID=2926