

Country	Covered bond issuer (or parent)	ICSR (Long term/Outlook/ Short term)	Covered bond programme/ Covered bond type	Primary collateral type	Fundamental uplift (notches)	Cover Pool uplift (notches)	Combined CB uplift (notches)	CB Rating (Longterm/ Outlook)
 Denmark	Danske Bank A/S	A- /Stable /S-1	Pool C – SDO	Mortgages	6	N/A	6	AAA/ Stable
			Pool D – SDO			N/A		AAA/ Stable
			Pool I – SDO			N/A		AAA/ Stable
 France	BNP Paribas SA	A+ /Stable /S-1	BNP Paribas Home Loan SFH (Obligation d'habitat)	Mortgages	6	N/A	6	AAA/ Stable
			BNP Paribas Public Sector SCF (Obligation foncières)	Public Sector	6	N/A	6	AAA/ Stable
	BPCE SA	A+ /Stable /S-1	BPCE SFH	Mortgages	6	N/A	6	AAA/ Stable
			(Obligation d'habitat)					
	Credit Agricole Group	A /Positive /S-1	Credit Agricole Home Loan SFH (Obligation d'habitat)	Mortgages	6	N/A	6	AAA/ Stable
			Credit Agricole Public Sector SCF (Obligation foncières)	Public Sector	6	N/A	6	AAA/ Stable
	Société Générale SA	A /Stable /S-1	Société Générale SFH (Obligation d'habitat)	Mortgages	6	N/A	6	AAA/ Stable
			Société Générale SCF (Obligation foncières)	Public Sector	6	N/A	6	AAA/ Stable
 Germany	Commerzbank AG	A- /Stable /S-1	Öffentliche Pfandbriefe	Public Sector	6	N/A	6	AAA/ Stable
			Hypothekenpfandbriefe	Mortgages	6	N/A	6	AAA/ Stable
	Deutsche Bank AG	A- /Stable /S-1	Hypothekenpfandbriefe	Mortgages	6	N/A	6	AAA/ Stable
 Spain	Banco Santander SA	A+ /Stable /S-1	Cédulas Hipotecarias	Mortgages	6	N/A	6	AAA/ Stable
			Cédulas Territoriales	Public Sector	5	N/A	5	AAA/ Stable
	BBVA SA	A /Stable /S-1	Cédulas Hipotecarias	Mortgages	6	N/A	6	AAA/ Stable
			Cédulas Territoriales	Public Sector	5	N/A	5	AAA/ Stable

SDO – Saerligt Daekkede Obligationer

SFH – Sociétés de Financement de l'Habitat

SCF – Société de Crédit Foncier

N/A – not available