



Report Reference Date: Report Frequency: **30-06-2024** Quarterly

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Weighted Average Interest Rate (%) Subject Average Spread (%) Science Spread (%)<	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds WA Remain S. Currency Exposure Cover Pool Includes Assets in a currency different than Euro (yes/no) Liabilities in a currency different than Euro (yes/no) Corso currency swaps in place (yes/no) Currency Exposure Detail 6. Mortgage Credit Pool Main Characteristics Number of Loans Aggregate Original Principal Balance (EUR) Ageregate Original Principal Balance (EUR) Average Original Principal Balance per Ioan (EUR) Average Current Principal Balance per Ioan (EUR) Current principal Balance of the 5 largest borrowers Weight of the 5 largest borrowers (current principal balance) % Current principal balance of the 10 largest borrowers Weight of the 10 largest borrowers (current principal balance) % Weighted Average Remaining Terms (months)								OK OK OK OK No No 185.710 17.320.575.784.33 12.568.340.149.27 93.266,79 67.677,24 14.299.08,74 0,11% 24,169.356,29 0,19% 24,169.356,29 0,19%
Weighted Average Spread (%) 2 Max Maturity Date (yyyy-mm-dd) 2 Subsidicat Loans Number of Loans % Total Loans Mount of Loans % Total Anne Yes 16.737 90,0% 628.833.257 11.939.506.917 Insured Property ⁶ Number of Loans % Total Loans % Total Loans % Total Loans Yes 100,00% 12.568.340.19 % Total Loans % Total Loans % Total Loans	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds WA Rema 5. Currency Exposure Cover Pool Includes Assets in a currency different than Euro (yes/no) Cross currency swaps in place (yes/no) Currency Exposure Detail 6. Mortgage Credit Pool Main Characteristics Number of Loans Aggregate Original Principal Balance (EUR) Aggregate Original Principal Balance (EUR) Average Original Principal Balance (EUR) Average Current Principal Balance per Ioan (EUR) Current principal Balance of the 5 largest borrowers Weight of the 5 largest borrowers (current principal balance) % Current principal balance of the 10 largest borrowers Weight of the 10 largest borrowers (current principal balance) % Weighted Average Seasoning (months) Weighted Average Current Unindexed LTV ⁵ (%)								OK OK OK OK No No 185.710 17.320.575.784,33 12.568.340.149.27 93.266,79 67.677,24 14.299.098,74 0,11% 24.169.356,29 0,11% 24.169.356,29 0,11%
Max Maturity Date (yyyy-mm-dd) 32 Subsidized Loans Number of Loans Amount of Loans Amount of Loans % Total Loans Amount of Loans % Total Loans % T	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds WA Rema S. Currency Exposure Cover Pool Includes Assets in a currency different than Euro (yes/no) Liabilities in a currency different than Euro (yes/no) Corss currency swaps in place (yes/no) Currency Exposure Detail 6. Mortgage Credit Pool Main Characteristics Number of Loans Aggregate Cirginal Principal Balance (EUR) Aggregate Current Principal Balance (EUR) Average Orginal Principal Balance (EUR) Average Current Principal Balance per Ioan (EUR) Average Current Principal Balance of the 5 Iagest borrowers Weight of the 5 Iargest borrowers (current principal balance) % Weighted Average Remaining Terms (months) Weighted Average Remaining Terms (months) Weighted Average Current Unindexed LTV ² (%)								OK OK OK OK OK No No No 17.320.575.784,33 12.568.340.149.27 93.266,79 67.677,24 14.299.098,74 0,11% 24.169.356,29 0,11% 8.755 329,50 53.29,50
Subsidized Loans Number of Loans % Total Loans Mount of Loans % Total An Yes 16.738 9,01% 628.833.235 628.833.235 628.833.235 628.833.235 628.833.235 628.833.235 628.833.235 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.035 628.833.0	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds WA Remain 5. Currency Exposure Cover Pool Includes Assets in a currency different than Euro (yes/no) Liabilities in a currency different than Euro (yes/no) Cross currency swaps in place (yes/no) Currency Exposure Detail 6. Mortgage Credit Pool Main Characteristics Number O Loans Aggregate Original Principal Balance (EUR) Aggregate Current Principal Balance per Loan (EUR) Average Original Principal Balance per Loan (EUR) Average Original Principal Balance per Loan (EUR) Current principal Balance of the 5 Largest borrowers Weight of the 5 Largest borrowers (current principal balance) % Weighted Average Remaining Terms (months) Weighted Average Current Unindexed LTV ⁵ (%) Weighted Average Current Indexed LTV ⁵ (%) Weighted Average Current Indexed LTV ⁵ (%) Weighted Average Lines Indexed LTV ⁵ (%)								OK OK OK OK OK OK No No No 17.320.575.784,33 12.568.340.149,27 93.266,79 67.677,24 14.299.098,74 0,11% 24.169.356,29 0,19% 87,55 329,50 54,86% 55,32% 4,49%
Yes 16.738 9,01% 628.833.235 No 168.972 90,99% 11.939.506.914 Insured Property ⁶ Number of Loans Amount of Loans Amount of Loans % Total Amount of Loans Yes 185.710 100,00% 12.568.340.149 100,00% 12.568.340.149	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds Wa Remaining Terms (months) Weighted Average Current Indicated LTV ⁵ (%) Weighted Average Spread (%)								OK OK OK OK No No No 185.710 17.320.575.784.33 12.568.340.149.27 93.266,79 67.677,24 14.299.098,74 0,11% 24,169.356.29 0,19% 24,169.356.29 0,19% 55,32% 55,32%
No 168.972 90,99% 11.939.506.914 Insured Property ⁶ Number of Loans % Total Loans Amount of Loans % Total An Yes 185.710 100,00% 12.568.340.149 100,00% 12.568.340.149	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds WA Rema 5. Currency Exposure Cover Pool Includes Assets in a currency different than Euro (yes/no) Liabilities in a currency different than Euro (yes/no) Cross currency swaps in place (yes/no) Currency Exposure Detail 6. Mortgage Credit Pool Main Characteristics Number of Loans Aggregate Original Principal Balance (EUR) Aggregate Original Principal Balance (EUR) Average Original Principal Balance per Ioan (EUR) Current principal Balance of the S largest borrowers Weight of the 5 largest borrowers (current principal balance) % Current principal balance of the 10 largest borrowers Weight of the 10 largest borrowers (current principal balance) % Weighted Average Remaining Terms (months) Weighted Average Current Unindexed LTV ⁵ (%) Weighted Average Current Indexed LTV ⁵ (%) Weighted Average Interest Rate (%) Weighted Average Interest Rate (%) Max Maturity Date (yyyy-mm-dd)					Number of Lease	% Total Loars	Amount of Losser	OK OK OK OK No No No 185.710 17.320.575.784,33 12.568.340.149.27 93.266,79 67.677,24 14.299.098,74 0,11% 24.169.356,29 0,13% 87,55 53.22% 54,86% 55,32% 4,49% 0,08% 2071/12/02
Yes 185.710 100,00% 12.568.340.149	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds WA Rema S. Currency Exposure Cover Pool Includes Assets in a currency different than Euro (yes/no) Liabilities in a currency different than Euro (yes/no) Corss currency swaps in place (yes/no) Currency Exposure Detail 6. Mortgage Credit Pool Main Characteristics Number of Loans Aggregate Cirginal Principal Balance (EUR) Aggregate Current Principal Balance (EUR) Average Original Principal Balance (EUR) Average Original Principal Balance (EUR) Average Original Principal Balance (EUR) Current principal Balance of the 5 largest borrowers Weight of the 5 largest borrowers (current principal balance) % Weighted Average Exercise (the 10 largest borrowers Weighted Average Remaining Terms) Weighted Average Current Unindexed LTV ⁵ (%) Weighted Average Current Unindexed LTV ⁵ (%) Weighted Average Stared (%) Max Maturity Date (yyy-mm-dd) Subsidized Loans								OK OK OK OK No No No 185.710 17.320.575.784.33 12.568.340.149.27 93.266,79 67.677,24 14.299.098,74 0,11% 24,169.356.29 0,19% 24,169.356.29 0,19% 55,32% 55,32%
Yes 185.710 100,00% 12.568.340.149	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds WA Rema S. Currency Exposure Cover Pool Includes Assets in a currency different than Euro (yes/no) Liabilities in a currency different than Euro (yes/no) Currency Exposure Detail 6. Mortgage Credit Pool Main Characteristics Number of Loans Aggregate Original Principal Balance (EUR) Aggregate Original Principal Balance (EUR) Average Original Principal Balance per Loan (EUR) Average Original Principal Balance per Loan (EUR) Current principal Balance of the 5 Largest borrowers Weight of the 5 Largest borrowers (current principal balance) % Weighted Average Remaining Terms (months) Weighted Average Current Indexed LTV ⁵ (%) Weighted Average Current Indexed LTV ⁵ (%) Metart Date (pyyy-nm-dd) Austrent Current Cur					16.738	9,01%	628.833.235	OK OK OK OK OK No No No 185.710 17.320.575.784,33 12.568.340.149.27 93.266,79 67.677,24 14.299.098,74 0,11% 24.169.356,29 0,19% 87.55 329,50 55,32% 4,49% 0,08% 2071/12/02 % Total Amount
No. 0.009/ 0.	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds Wa Remaining Terms (months) Weighted Average Current Indicated LTV ⁵ (%) Weighted Average Current Indicated LTV ⁵ (%) Weighted Average Spread (%) Max Maturity Date (yyy-mm-dd) Subsidized Lons S					16.738 168.972	9,01% 90,99%	628.833.235 11.939.506.914	OK OK OK OK OK OK OK No No No No 17.320.575.784,33 12.568.340.149.27 93.266,79 67.677,24 14.299.098,74 0,11% 24.169.356,29 0,19% 87.55 329,50 54,86% 55,32% 4,49% 0,86% 2071/12/02 % Total Amount 5,00%
<u>No</u> 0 0,00% 0	Estimated Interest from Mortgage Credit and Other Assets - Estimated Interest I Mortgage Credit + Other Assets WA Remaining Term - Covered Bonds WA Rema S.Currency Exposure Cover Pool Includes Assets in a currency different than Euro (yes/no) Liabilities in a currency different than Euro (yes/no) Cross currency swaps in place (yes/no) Currency Exposure Detail 6.Mortgage Credit Pool Main Characteristics Number of Loans Aggregate Original Principal Balance (EUR) Aggregate Original Principal Balance (EUR) Average Original Principal Balance per Ioan (EUR) Current principal Balance of the 5 Largest borrowers Weight of the 5 Largest borrowers (current principal balance) % Current principal balance of the 7 Largest borrowers Weight of the 10 Largest borrowers (current principal balance) % Weighted Average Remaining Terms (months) Weighted Average Current Indiced LTV ⁵ (%) Weighted Average Current Indiced LTV ⁵ (%) Weighted Average Spraed (%) Max Maturity Date (yyy-mm-dd) Subsidiced Loans Yes No					16.738 168.972 Number of Loans	9,01% 90,99% % Total Loans	628.833.235 11.939.506.914 Amount of Loans	OK OK OK OK OK OK OK No No No No 185.710 17.320.575.784.33 12.568.340.149.27 93.266,79 67.677,24 14.299.087,4 0,11% 24.169.356,29 0,19% 87,55 329,50 54.86% 55,32% 0,85% 2071/12/02 % Total Amount 5,00%





			Report Reference Date:	30-06-2024
			Report Frequency:	Quarterly
Interest Rate Type	Number of Loans	% Total Loans	Amount of Loans	% Total Amount
Fixed	2.157	1,16%	138.140.056	1,10%
Floating	183.553	98,84%	12.430.200.093	98,90%
Repayment Type	Number of Loans	% Total Loans	Amount of Loans	% Total Amount
Annuity / French	183.672	98,90%	12.364.351.037	98,38%
Linear	0	0,00%	0	0,00%
Increasing instalments	26	0,01%	169.731	0,00%
Bullet	0	0,00%	0	0,00%
Interest-only	2.010	1,08%	203.817.324	1,62%
Other	2	0,00%	2.058	0,00%



Report Reference Date:	30-06-2024
Report Frequency:	Quarterly

6. Mortga Seasoning	ge Credit Pool (continued) Number of Loans % Tota	l Loans	Amount of Loans	% Total Amount
Up to 1 ve		8,35%	1.778.291.461	% rotat Amount 14,15%
1 to 2 yea		6,48%	1.286.286.561	10,23%
2 to 3 yea		7,47%	1.543.053.447	12,28%
3 to 4 yea		5,50%	1.137.944.923	9,05%
4 to 5 yea	s 9.181	4,94%	906.447.709	7,21%
5 to 6 yea	s 9.548	5,14%	847.513.573	6,74%
6 to 7 yea		4,43%	708.082.212	5,63%
7 to 8 yea		3,02%	445.313.434	3,54%
8 to 9 yea		2,21%	295.618.406	2,35%
9 to 10 ye		1,30%	158.114.771	1,26%
10 to 11 y		0,76%	80.381.843	0,64%
11 to 12 y		0,82%	81.981.467	0,65%
More than Remaining		49,58%	3.299.310.344	26,25%
		l Loans 5,38%	Amount of Loans 88.918.368	% Total Amount 0,71%
Up to 5 ye 5 to 8 yea		5,58% 7,69%	273.379.096	2,18%
8 to 10 yea		5,32%	264.025.246	2,10%
10 to 12 y		3,26%	208.275.484	1,66%
12 to 14 y		3,64%	275.657.214	2,19%
14 to 16 y		4,18%	354.700.365	2,82%
16 to 18 y		4,39%	426.603.489	3,39%
18 to 20 y		5,49%	553.967.250	4,41%
20 to 22 y		7,07%	764.868.437	6,09%
22 to 24 y		7,12%	889.955.860	7,08%
24 to 26 y		6,39%	936.942.086	7,45%
26 to 28 y		6,37%	1.033.570.560	8,22%
28 to 30 y		7,03%	1.241.181.227	9,88%
30 to 40 y		26,18%	5.180.144.628	41,22%
More than		0,49%	76.150.839	0,61%
Current In		l Loans	Amount of Loans	% Total Amount
Up to 40%		36,80%	2.465.017.220	19,61%
40 to 50%		14,14%	1.775.801.870	14,13%
50 to 60%	33,465	18,02%	2.483.833.078	19,76%
60 to 70% 70 to 80%		16,79%	2.866.157.743 2.977.530.239	22,80% 23,69%
More than		14,25% 0,00%	2.977.550.259	0,00%
Loan Purp		l Loans	Amount of Loans	% Total Amount
Owner-oc		93,17%	11.713.396.222	93,20%
Second Ho		6,04%	836.182.587	6,65%
Buy to let	3	0,00%	35.516	0,00%
Other	1.472	0,79%	18.725.824	0,15%
Property '	ype Number of Loans % Tota	l Loans	Amount of Loans	% Total Amount
Residentia	a de la construcción de la constru			
Flat	111.277	59,92%	6.967.415.369	55,44%
House	74.002	39,85%	5.569.224.975	44,31%
Other	431	0,23%	31.699.805	0,25%
Commerc				
		l Loans	Amount of Loans	% Total Amount
North	60.439	32,54%	3.936.814.527	31,32%
Center	35.878	19,32%	2.128.574.829	16,94%
Lisbon	41.187	22,18%	3.313.956.463	26,37%
Alentejo	31.319	16,86%	1.896.872.287	15,09%
Algarve Madeira	10.104 4.122	5,44% 2,22%	764.096.770 323.714.229	6,08% 2,58%
Azores	+, izz 2,661	1,43%	204.311.045	2,58%
Delinquer		er of Loans	204.511.045	Total Loan Amount
> 30 days		152		7.347.128
> 60 days		7		183.099
> 90 days		0		0
	Outstanding Amount ^b		Amortisation	Deineir - I D-I-
			Profile	Principal Balance
	14.000		2024	12.567.429.904
			2025	12.561.811.565
			2026	12.550.662.650
			2027	12.530.578.977
	10.000		2028	12.501.966.776
			2032	12.127.336.830
JIS			2037	11.531.113.627
lior			2042	10.558.119.786
ž			2047	8.690.054.676
EUR Millions	6.00		2052	6.237.138.606
ш			2057	3.545.082.406
			2062	375.681.568 11.645.933
			2007	11.045.955
	2.000			
	。			
		2070 2071 2071		





Report Reference Date: Report Frequency: **30-06-2024** Quarterly

^b Includes mortgage pool and other assets; assumes no prepayments.





Report Reference Date: Report Frequency: 30-06-2024 Quarterly

7. Expected Maturity Structure							
In EUR	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	5-10 Years	>10 Years
Residencial Mortgages ^b	2.917.858	8.466.514	16.005.507	22.640.712	39.362.749	537.377.239	11.941.569.571
Commercial Mortgages	0	0	0	0	0	0	0
Other Assets ²	0	0	0	0	0	0	0
Cover Pool	2.917.858	8.466.514	16.005.507	22.640.712	39.362.749	537.377.239	11.941.569.571
Covered Bonds	750.000.000	0	1.850.000.000	2.500.000.000	1.881.400.000	3.850.000.000	0
^b Includes mortgage pool and other assets; assumes no prepayments.							

8. Derivative Financial Instruments Nominal Amount Total Amount of Derivatives in the Cover pool 10.831.400.000,00 Of Which Interest Rate Derivatives^b 10.831.400.000,00 Fixed to Floating Swaps 0,00 Interest Basis Swaps 10.831.400.000,00 Of Which Currency Swaps 10.831.400.000,00 Of Which Currency Swaps 0,00 ^b External Counterparties (No) 0,00

9. Contacts
Corporate Finance Division - Long Term Funding
Other Reports on BST website
ECBC Label Website
tcBC Label Website

Notes

¹ Soft Bullet Date (Extended Maturity)

If the covered bonds are not redeemed on the relevant maturity date, the maturity will automatically be extended on a monthly basis up to one year. In that event, the covered bonds can be redeemed in whole or in part on a monthly basis up to and including the Extended Maturity Date.

² Other Assets

In addition to the mortgage assets, other assets (or substitution assets) may be included in the cover pool, subject to the following eligibility criteria:

- any other assets which are not deemed to be Primary Assets

- deposit with the Bank of Portugal in cash or securities eligible for credit transactions in the Eurosystem lending operations,

- deposits held with credit institutions located in the EEA which are not in a control or group relationship with BST,
 - any other assets located in the EEA complying simultaneously with the low risk and high liquidity requirements, and

any liquidity assets totated in the LEA comptying simulationally will
 any liquidity assets which may compose the Liquidity Buffer.

³ Overcollateralisation

The overcollateralisation ratios are calculated by dividing (i) the total outstanding balance of the assets included in the cover pool by (ii) the total nominal amount of the covered bonds (both excluding accrued interest). For clarification purposes, all assets included in the covered pool are eligible assets.

⁴ Net Present Value (NPV)

The NPV of the assets is obtained by discounting all future cash flows with the IRS curve plus average spread for new transactions.

The NPV of the liabilities is obtained by discounting all future cash flows based on the funding curve of the issuer.

Substitution assets as well as any derivatives in the pool are marked at their market value.

NPV of liabilities cannot exceed the NPV of the portfolio assigned to the bond, including derivatives.

Stress testing - Net present value is also calculated for a 200 bps shift upwards and downwards of the discounting curve.

⁵ Loan-to-Value

The Current LTV is calculated by dividing the outstanding balance of the loan by the value of the underlying property (last physical valuation).

The Current indexed LTV is calculated by dividing the outstanding balance of the loan by the latest valuation amount of the underlying property (i.e. indexed value or last physical valuation).

A full valuation of the underlying properties must have been performed by an independent appraiser, at origination or after, prior to the inclusion of the mortgage loan in the cover pool.

Properties (both residential and commercial) should be monitored by BST frequently and at least annually.

BST shall also perform any internal check of the value of each property:

- once every three years, for residential properties;

- at least once a year for commercial properties;

- if the individual mortgage credit value exceeds (i) 5 per cent. of BST's own funds or (ii) \in 500,000, in the case of residential properties, or \notin 1,000,000 in the case of commercial assets, the valuation of the relevant properties shall be reviewed by an independent appraiser at least every 3 years.

-Also the value of the mortgage property should be checked on a frequent basis, at least every three years, in order to identify the properties that require appraisal by an expert (this procedure can be done using statistical models and methods approved by the CMVM).

⁶ Insured Property

All mortgages must have property damage insurance covering the risk of loss and damage.

⁷ Delinquencies

A loan is considered to be delinquent if any payment is in arrears by more than 30 days. According to the Portuguese covered bonds legislation, any loan that becomes delinquent after being allocated to the cover pool may still remain in such cover pool provided that the delinquency period is not equal to or higher than 90 days. If the delinquent loan is not removed from the cover pool following 90 days it shall not count towards the statutory tests or the overcollateralisation percentage and shall be substituted by another loan which fulfills the eligibility criteria. Therefore, there are no NPL's included in the cover pool