



Disclaimer - Important notices

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

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

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

TERMS OF USE

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

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

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

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

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

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



SECTION A. INVESTOR T&Cs

1. DIRECTORY SERVICES

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

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

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

Product Information is incorporated into the directory on the Site following the completion of an automated process conducted by the relevant Issuer. The proper conduct of that process and the accuracy and completeness of the Product Information supplied during that process remain at all times the responsibility of the relevant Issuer. While the Product Information contained on the Site is displayed by us in good faith, no representation is made by us as to its completeness or accuracy.

PRODUCT INFORMATION IS DISPLAYED ON THE SITE "AS IS" AND HAS NOT BEEN INDEPENDENTLY VERIFIED BY US. BY YOUR USE OF THE SITE, YOU AGREE THAT WE HAVE NO LIABILITY WHATSOEVER REGARDING THE ACCURACY OF COMPLETENESS OF THE PRODUCT INFORMATION ON THIS SITE. Inclusion of Product Information in the directory on the Site does not constitute a warranty or representation by us that the Product is a covered bond product or complies with any particular criteria or regulations.

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

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

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

2. USE OF MATERIALS

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

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

3. LINKS FROM AND TO OUR SITE

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

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

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

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

SECTION B. ISSUER T&Cs

1. DIRECTORY SERVICES AND LABEL

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

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

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

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

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

2. PRODUCTS

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

3. UPLOADING INFORMATION TO OUR SITE

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

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

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

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

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



4. LINKING TO OUR SITE

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

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

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

5. SECURITY

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

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

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

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

6. DOWNLOADING OF ISSUER PROFILES FROM OUR SITE

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

SECTION C. GENERAL T&Cs

1. SITE ACCESS

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

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

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

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

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

2. INTELLECTUAL PROPERTY

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

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

3. SITE CHANGES

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

4. OUR LIABILITY

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

- all conditions, warranties and other terms which might otherwise be implied by any applicable law or regulation; and
- any liability for any direct, indirect or consequential loss or damage incurred by any User in connection with the Site or in connection with the use, inability to use or results of the use of the Site, any websites linked to it and any materials posted on it (including, without limitation, the omission of, or the display of incorrect, Product Information on the Site) or in connection with any Product, including loss of: income, revenue, business, profits, contracts, anticipated savings, information, or goodwill, regardless of how any such loss or damage is caused.

5. INFORMATION ABOUT YOU AND VISITS TO OUR SITE

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

6. VIRUSES, HACKING, OTHER OFFENCES

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

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

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

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

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

7. JURISDICTION AND APPLICABLE LAW

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

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



8. VARIATIONS

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

9. CONTACTS

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

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

SECTION D. CBFL ACCEPTABLE USE POLICY

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

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

1. PROHIBITED USES

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

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

You also agree:

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

2. CONTENT STANDARDS

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

Information must:

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

Information must not:

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

3. SUSPENSION AND TERMINATION

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

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

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

4. DOWNLOADING AND USE OF INFORMATION FROM OUR SITE

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

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

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

5. CHANGES TO THE POLICY

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

SECTION E. CBFL PRIVACY POLICY

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

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

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

1. INFORMATION COLLECTION AND PROCESSING

We may collect and process the following information about you:

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

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

2. INFORMATION USE

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

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

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

3. TRANSFER AND STORAGE OF PERSONAL INFORMATION

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

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

4. SECURITY

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

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

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

5. YOUR RIGHTS

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

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

6. CHANGES TO OUR PRIVACY POLICY

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

7. CONTACT

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

Harmonised Transparency Template

2024 Version

Belgium

BNP Paribas Fortis

Reporting Date: 31/5/2024

Cut-off Date: 31/5/2024



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Worksheet B1: HTT Mortgage Assets

Worksheet B2: HTT Public Sector Assets

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Worksheet C: HTT Harmonised Glossary

Covered Bond Label Disclaimer

Worksheet D & Onwards (If Any): National Transparency Template

Worksheet E: Optional ECB-ECAIs data

Worksheet F1: Sustainable M data

Worksheet G1: Crisis M Payment Holidays

A. Harmonised Transparency Template - General Information

HTT 2024

Reporting in Domestic Currency		EUR			
CONTENT OF TAB A					
1. Basic Facts					
2. Regulatory Summary					
3. General Cover Pool / Covered Bond Information					
4. Compliance Art 14 CBD Check Table					
5. References to Capital Requirements Regulation (CRR) 129(1)					
6. Other relevant information					
Field Number	1. Basic Facts				
G.1.1.1	Country	Belgium			
G.1.1.2	Issuer Name	BNP Paribas Fortis SA/NV			
G.1.1.3	Labelled Cover Pool Name	Retained Pandbrief Programme			
G.1.1.4	Link to Issuer's Website	https://www.bnpparibasfortis.com/investors/co-veredbonds			
G.1.1.5	Cut-off date	31/05/2024			
OG.1.1.2	Optional information e.g. Contact names				
OG.1.1.3	Optional information e.g. Parent name				
OG.1.1.4					
OG.1.1.5					
OG.1.1.6					
OG.1.1.7					
OG.1.1.8					
2. Regulatory Summary					
G.2.1.1	Basel Compliance, subject to national jurisdiction (Y/N)	Y			
G.2.1.2	CBD Compliance	Y			
G.2.1.3	CRR Compliance (Y/N)	Y			
OG.2.1.1	LCR status	LEVEL 1			
OG.2.1.2					
OG.2.1.3					
OG.2.1.4					
OG.2.1.5					
OG.2.1.6					
3. General Cover Pool / Covered Bond Information					
1. General information		Nominal (mn)			
G.3.1.1	Total Cover Assets	14,930.73			
G.3.1.2	Outstanding Covered Bonds	11,500.00			
OG.3.1.1	Cover Pool Size (NPV) (mn)	14,103.32			
OG.3.1.2	Outstanding Covered Bonds (NPV) (mn)	10,444.06			
OG.3.1.3					
OG.3.1.4					
2. Over-collateralisation (OC)		Statutory	Voluntary	Contractual	Purpose
G.3.2.1	OC (%)	5.00%	24.8%	5.0%	ND1
G.3.2.2	Total OC (absolute value in mn)	3,430.7			
OG.3.2.1					
OG.3.2.2	Optional information e.g. Asset Coverage Test (ACT)		0.00%		
OG.3.2.3	Optional information e.g. OC (NPV basis)		0.00%		
OG.3.2.4					
3. Cover Pool Composition		Nominal (mn)			% Cover Pool
G.3.3.1	Mortgages	14,930.73			95.4%
G.3.3.2	Public Sector	-			-
G.3.3.3	Shipping	-			-
G.3.3.4	Substitute Assets	91.50			0.6%
G.3.3.5	Other	621.44			4.0%
G.3.3.6	Total	15,643.7			100.0%
OG.3.3.1					
OG.3.3.2					
OG.3.3.3					
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
G.3.4.1	Weighted Average Life (in years)	7.52	ND1		
G.3.4.2	Residual Life (mn)				
G.3.4.3	By buckets:				
G.3.4.4	0 - 1 Y	377.84	ND1	2.5%	
G.3.4.5	1 - 2 Y	473.43	ND1	3.2%	
G.3.4.6	2 - 3 Y	774.46	ND1	5.2%	
G.3.4.7	3 - 4 Y	775.83	ND1	5.2%	
G.3.4.8	4 - 5 Y	950.21	ND1	6.4%	
G.3.4.9	5 - 10 Y	7,543.07	ND1	50.5%	
G.3.4.10	10+ Y	4,035.89	ND1	27.0%	
G.3.4.11	Total	14,930.7	0.0	100.0%	0.0%
OG.3.4.1	o/w 0-1 day	29.47		0.2%	
OG.3.4.2	o/w 0-0.5y	155.29		1.0%	
OG.3.4.3	o/w 0.5-1 y	193.08		1.3%	
OG.3.4.4	o/w 1-1.5y	228.20		1.5%	
OG.3.4.5	o/w 1.5-2 y	245.23		1.6%	
5. Maturity of Covered Bonds		Initial Maturity	Extended Maturity	% Total Initial Maturity	% Total Extended Maturity
G.3.5.1	Weighted Average life (in years)	3.81	4.8		
G.3.5.2	Maturity (mn)				
G.3.5.3	By buckets:				
G.3.5.4	0 - 1 Y	0.00	0.0	0.0%	0.0%
G.3.5.5	1 - 2 Y	2,500.00	0.0	21.7%	0.0%
G.3.5.6	2 - 3 Y	2,500.00	2,500.0	21.7%	21.7%
G.3.5.7	3 - 4 Y	1,500.00	2,500.0	13.0%	21.7%
G.3.5.8	4 - 5 Y	2,500.00	1,500.0	21.7%	13.0%
G.3.5.9	5 - 10 Y	2,500.00	5,000.0	21.7%	43.5%
G.3.5.10	10+ Y	0.00	0.0	0.0%	0.0%
G.3.5.11	Total	11,500.0	11,500.0	100.0%	100.0%
OG.3.5.1	o/w 0-1 day	0.00		0.0%	0.0%
OG.3.5.2	o/w 0-0.5y	0.00		0.0%	0.0%
OG.3.5.3	o/w 0.5-1 y	0.00		0.0%	0.0%
OG.3.5.4	o/w 1-1.5y	0.00		0.0%	0.0%
OG.3.5.5	o/w 1.5-2 y	2,500.00		21.7%	0.0%
6. Cover Assets - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.6.1	EUR	14,930.73	0.0	100.0%	
G.3.6.2	AUD				
G.3.6.3	BRL				
G.3.6.4	CAD				
G.3.6.5	CHF				
G.3.6.6	CZK				
G.3.6.7	DKK				
G.3.6.8	GBP				
G.3.6.9	HKD				
G.3.6.10	ISK				
G.3.6.11	JPY				
G.3.6.12	KRW				
G.3.6.13	NOK				
G.3.6.14	PLN				
G.3.6.15	SEK				
G.3.6.16	SGD				
G.3.6.17	USD				
G.3.6.18	Other				
G.3.6.19	Total	14,930.7	0.0	100.0%	0.0%

7. Covered Bonds - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.7.1	EUR	11,500.00	0.0	100.0%	
G.3.7.2	AUD				
G.3.7.3	BRL				
G.3.7.4	CAD				
G.3.7.5	CHF				
G.3.7.6	CZK				
G.3.7.7	DKK				
G.3.7.8	GBP				
G.3.7.9	HKD				
G.3.7.10	ISK				
G.3.7.11	JPY				
G.3.7.12	KRW				
G.3.7.13	NOK				
G.3.7.14	PLN				
G.3.7.15	SEK				
G.3.7.16	SGD				
G.3.7.17	USD				
G.3.7.18	Other				
G.3.7.19					
OG.3.7.1	Total	11,500.0	0.0	100.0%	0.0%
OG.3.7.2	a/w [f relevant, please specify]				
OG.3.7.3	a/w [f relevant, please specify]				
OG.3.7.4	a/w [f relevant, please specify]				
OG.3.7.5	a/w [f relevant, please specify]				
OG.3.7.6	a/w [f relevant, please specify]				
8. Covered Bonds - Breakdown by interest rate		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.8.1	Fixed coupon	11,500.00	0.0	100.0%	
G.3.8.2	Floating coupon	0.00	0.0	0.0%	
G.3.8.3	Other	0.00	0.0	0.0%	
G.3.8.4					
OG.3.8.1	Total	11,500.0	0.0	100.0%	0.0%
OG.3.8.2					
OG.3.8.3					
OG.3.8.4					
OG.3.8.5					
9. Substitute Assets - Type		Nominal (mn)		% Substitute Assets	
G.3.9.1	Cash	0.00		0.0%	
G.3.9.2	Exposures to/guaranteed by Supranational, Sovereign, Agency (SSA)	91.50		12.8%	
G.3.9.3	Exposures to central banks	0.00		0.0%	
G.3.9.4	Exposures to credit institutions	621.44		87.2%	
G.3.9.5	Other	0.00		0.0%	
G.3.9.6		712.9		100.0%	
OG.3.9.1	a/w EU govts or quasi govts			0.0%	
OG.3.9.2	a/w third-party countries Credit Quality Step 1 (CQS1) govts or quasi govts			0.0%	
OG.3.9.3	a/w third-party countries Credit Quality Step 2 (CQS2) govts or quasi govts			0.0%	
OG.3.9.4	a/w EU central banks			0.0%	
OG.3.9.5	a/w third-party countries Credit Quality Step 1 (CQS1) central banks			0.0%	
OG.3.9.6	a/w third-party countries Credit Quality Step 2 (CQS2) central banks			0.0%	
OG.3.9.7	a/w CQS1 credit institutions			0.0%	
OG.3.9.8	a/w CQS2 credit institutions			0.0%	
OG.3.9.9					
OG.3.9.10					
OG.3.9.11					
OG.3.9.12					
10. Substitute Assets - Country		Nominal (mn)		% Substitute Assets	
G.3.10.1	Domestic (Country of Issuer)	91.50		100.0%	
G.3.10.2	Eurozone	0.00		0.0%	
G.3.10.3	Rest of European Union (EU)	0.00		0.0%	
G.3.10.4	European Economic Area (not member of EU)	0.00		0.0%	
G.3.10.5	Switzerland	0.00		0.0%	
G.3.10.6	Australia	0.00		0.0%	
G.3.10.7	Brazil	0.00		0.0%	
G.3.10.8	Canada	0.00		0.0%	
G.3.10.9	Japan	0.00		0.0%	
G.3.10.10	Korea	0.00		0.0%	
G.3.10.11	New Zealand	0.00		0.0%	
G.3.10.12	Singapore	0.00		0.0%	
G.3.10.13	US	0.00		0.0%	
G.3.10.14	Other	0.00		0.0%	
G.3.10.15	Total EU	91.50		100.0%	
G.3.10.16	Total	91.5			
OG.3.10.1	a/w [f relevant, please specify]			0.0%	
OG.3.10.2	a/w [f relevant, please specify]			0.0%	
OG.3.10.3	a/w [f relevant, please specify]			0.0%	
OG.3.10.4	a/w [f relevant, please specify]			0.0%	
OG.3.10.5	a/w [f relevant, please specify]			0.0%	
OG.3.10.6	a/w [f relevant, please specify]			0.0%	
OG.3.10.7	a/w [f relevant, please specify]			0.0%	
11. Liquid Assets		Nominal (mn)		% Cover Pool	% Covered Bonds
G.3.11.1	Substitute and other marketable assets	91.50		0.6%	0.8%
G.3.11.2	Central bank eligible assets	0.00		0.0%	0.0%
G.3.11.3	Other	0.00		0.0%	0.0%
G.3.11.4	Total	91.5		0.6%	0.8%
OG.3.11.1	a/w [f relevant, please specify]				
OG.3.11.2	a/w [f relevant, please specify]				
OG.3.11.3	a/w [f relevant, please specify]				
OG.3.11.4	a/w [f relevant, please specify]				
OG.3.11.5	a/w [f relevant, please specify]				
OG.3.11.6	a/w [f relevant, please specify]				
OG.3.11.7	a/w [f relevant, please specify]				
12. Bond List		https://www.coveredbondlabel.com/issuer/131			
G.3.12.1	Bond list	/			
13. Derivatives & Swaps					
G.3.13.1	Derivatives in the register / cover pool [notional] (mn)	0.00			
G.3.13.2	Type of interest rate swaps (intra-group, external or both)	0.00			
G.3.13.3	Type of currency rate swaps (intra-group, external or both)	0.00			
OG.3.13.1	NPV of Derivatives in the cover pool (mn)				
OG.3.13.2	Derivatives outside the cover pool [notional] (mn)				
OG.3.13.3	NPV of Derivatives outside the cover pool (mn)				
OG.3.13.4					
OG.3.13.5					

14. Sustainable or other special purpose strategy		
G.3.14.1	Is sustainability based on sustainable assets not present in the cover pool?	
G.3.14.2	Who has provided Second Party Opinion	
G.3.14.3	Further details on proceeds strategy	
G.3.14.4	Is sustainability based on sustainable collateral assets present in the cover pool?	
G.3.14.5	If yes. Further details are available in Tab F	
G.3.14.6	Is sustainability based on other criteria?	
G.3.14.7	If yes, please provide further details	
4. Compliance Art 14 CBD Check table		
	Row	Row
<p>The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 14(2) of the Covered Bond Directive (EU) 2019/2162. It should be noted, however, that whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.</p>		
G.4.1.1	(a) Value of the cover pool total assets:	28
G.4.1.2	(a) Value of outstanding covered bonds:	29
G.4.1.3	(b) List of ISIN of issued covered bonds:	Residential Mortgage Pandbrief Programme (bnpparibasforis.com)
G.4.1.4	(c) Geographical distribution:	43 for Mortgage Assets
G.4.1.5	(c) Type of cover assets:	32
G.4.1.6	(c) Loan size:	186 for Residential Mortgage Assets
G.4.1.7	(c) Valuation Method:	link to Glossary HG.1.15
G.4.1.8	(d) Interest rate risk - cover pool:	149 for Mortgage Assets
G.4.1.9	(d) Currency risk - cover pool:	111
G.4.1.10	(d) Interest rate risk - covered bond:	163
G.4.1.11	(d) Currency risk - covered bond:	137
G.4.1.12	(d) Liquidity Risk - primary assets cover pool:	
G.4.1.13	(d) Credit Risk:	215 LTV Residential Mortgage
G.4.1.14	(d) Market Risk:	239 Derivatives and Swaps
G.4.1.15	(d) Hedging Strategy	18 for Harmonised Glossary
G.4.1.16	(e) Maturity Structure - cover assets:	65
G.4.1.17	(e) Maturity Structure - covered bond:	88
G.4.1.18	(e) Overview maturity extension triggers:	link to Glossary HG.1.7
G.4.1.19	(f) Levels of OC:	44
G.4.1.20	(g) Percentage of loans in default:	179 for Mortgage Assets
OG.4.1.1		
OG.4.1.2		
OG.4.1.3		
5. References to Capital Requirements Regulation (CRR)		
G.5.1.1	Exposure to credit institute credit quality step 1	621.44
G.5.1.2	Exposure to credit institute credit quality step 2	0.00
G.5.1.3	Exposure to credit institute credit quality step 3	0.00
OG.5.1.1		
OG.5.1.2		
OG.5.1.3		
OG.5.1.4		
6. Other relevant information		
1. Optional information e.g. Rating triggers		
OG.6.1.1	NPV Test (passed/failed)	
OG.6.1.2	Interest Coverage Test (passed/failed)	
OG.6.1.3	Cash Manager	
OG.6.1.4	Account Bank	
OG.6.1.5	Stand-by Account Bank	
OG.6.1.6	Service	
OG.6.1.7	Interest Rate Swap Provider	
OG.6.1.8	Covered Bond Swap Provider	
OG.6.1.9	Paying Agent	
OG.6.1.10	Other optional/relevant information	
OG.6.1.11	Other optional/relevant information	
OG.6.1.12	Other optional/relevant information	
OG.6.1.13	Other optional/relevant information	
OG.6.1.14	Other optional/relevant information	
OG.6.1.15	Other optional/relevant information	
OG.6.1.16	Other optional/relevant information	
OG.6.1.17	Other optional/relevant information	
OG.6.1.18	Other optional/relevant information	
OG.6.1.19	Other optional/relevant information	
OG.6.1.20	Other optional/relevant information	
OG.6.1.21	Other optional/relevant information	
OG.6.1.22	Other optional/relevant information	
OG.6.1.23	Other optional/relevant information	
OG.6.1.24	Other optional/relevant information	
OG.6.1.25	Other optional/relevant information	
OG.6.1.26	Other optional/relevant information	
OG.6.1.27	Other optional/relevant information	
OG.6.1.28	Other optional/relevant information	
OG.6.1.29	Other optional/relevant information	
OG.6.1.30	Other optional/relevant information	
OG.6.1.31	Other optional/relevant information	
OG.6.1.32	Other optional/relevant information	
OG.6.1.33	Other optional/relevant information	
OG.6.1.34	Other optional/relevant information	
OG.6.1.35	Other optional/relevant information	
OG.6.1.36	Other optional/relevant information	
OG.6.1.37	Other optional/relevant information	
OG.6.1.38	Other optional/relevant information	
OG.6.1.39	Other optional/relevant information	
OG.6.1.40	Other optional/relevant information	
OG.6.1.41	Other optional/relevant information	
OG.6.1.42	Other optional/relevant information	
OG.6.1.43	Other optional/relevant information	
OG.6.1.44	Other optional/relevant information	
OG.6.1.45	Other optional/relevant information	

B1. Harmonised Transparency Template - Mortgage Assets

HTT 2024

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

Field Number	7. Mortgage Assets		
1. Property Type Information		Nominal (mn)	% Total Mortgages
M.7.1.1	Residential	14,930.7	100.0%
M.7.1.2	Commercial	0.0	0.0%
M.7.1.3	Other	0.0	0.0%
M.7.1.4	Total	14,930.7	100.0%
OM.7.1.1	a/w Housing Cooperatives / Multi-family assets		0.0%
OM.7.1.2	a/w Forest & Agriculture		0.0%
OM.7.1.3			0.0%
OM.7.1.4			0.0%
OM.7.1.5			0.0%
OM.7.1.6			0.0%
OM.7.1.7			0.0%
OM.7.1.8			0.0%
OM.7.1.9			0.0%
OM.7.1.10			0.0%
OM.7.1.11			0.0%
2. General information		Residential Loans	Commercial Loans
M.7.2.1	Number of mortgage loans	228,863.0	228,863
OM.7.2.1	Optional information eg. Number of borrowers	105,958.0	105,958
OM.7.2.2	Optional information eg. Number of guarantors		
OM.7.2.3			
OM.7.2.4			
OM.7.2.5			
OM.7.2.6			
3. Concentration Risks		% Residential Loans	% Commercial Loans
M.7.3.1	10 largest exposures	0.49%	0.49%
OM.7.3.1			
OM.7.3.2			
OM.7.3.3			
OM.7.3.4			
OM.7.3.5			
OM.7.3.6			
4. Breakdown by Geography		% Residential Loans	% Commercial Loans
M.7.4.1	European Union	100.0%	0.0%
M.7.4.2	Austria		
M.7.4.3	Belgium	100.0%	
M.7.4.4	Bulgaria		
M.7.4.5	Croatia		
M.7.4.6	Cyprus		
M.7.4.7	Czechia		
M.7.4.8	Denmark		
M.7.4.9	Estonia		
M.7.4.10	Finland		
M.7.4.11	France		
M.7.4.12	Germany		
M.7.4.13	Greece		
M.7.4.14	Netherlands		
M.7.4.15	Hungary		
M.7.4.16	Ireland		
M.7.4.17	Italy		
M.7.4.18	Latvia		
M.7.4.19	Lithuania		
M.7.4.20	Luxembourg		
M.7.4.21	Malta		
M.7.4.22	Poland		
M.7.4.23	Portugal		
M.7.4.24	Romania		
M.7.4.25	Slovakia		
M.7.4.26	Slovenia		
M.7.4.27	Spain		
M.7.4.28	Sweden		
M.7.4.29	European Economic Area (not member of EU)	0.0%	0.0%
M.7.4.30	Iceland		
M.7.4.31	Liechtenstein		
M.7.4.32	Norway		
M.7.4.33	Other	0.0%	0.0%
M.7.4.34	Switzerland		
M.7.4.35	United Kingdom		
M.7.4.36	Australia		
M.7.4.37	Brazil		
M.7.4.38	Canada		
M.7.4.39	Japan		
M.7.4.40	Korea		
M.7.4.41	New Zealand		
M.7.4.42	Singapore		
M.7.4.43	US		
M.7.4.44	Other		
OM.7.4.1	a/w [if relevant, please specify]		
OM.7.4.2	a/w [if relevant, please specify]		
OM.7.4.3	a/w [if relevant, please specify]		
OM.7.4.4	a/w [if relevant, please specify]		
OM.7.4.5	a/w [if relevant, please specify]		
OM.7.4.6	a/w [if relevant, please specify]		
OM.7.4.7	a/w [if relevant, please specify]		
OM.7.4.8	a/w [if relevant, please specify]		
OM.7.4.9	a/w [if relevant, please specify]		
OM.7.4.10	a/w [if relevant, please specify]		

5. Breakdown by regions of main country of origin		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.5.1	Antwerpen	15.68%		15.68%	
M.7.5.2	Vlaams-Brabant	14.70%		14.70%	
M.7.5.3	Oost-Vlaanderen	15.20%		15.20%	
M.7.5.4	Brussels	8.33%		8.33%	
M.7.5.5	West-Vlaanderen	10.71%		10.71%	
M.7.5.6	Limburg	8.09%		8.09%	
M.7.5.7	Liège	7.48%		7.48%	
M.7.5.8	Hainaut	6.93%		6.93%	
M.7.5.9	Brabant Wallon	5.24%		5.24%	
M.7.5.10	Namur	4.42%		4.42%	
M.7.5.11	Luxembourg	2.98%		2.98%	
M.7.5.12	Other	0.24%		0.24%	
6. Breakdown by Interest Rate		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.6.1	Fixed rate	84.80%		84.80%	
M.7.6.2	Floating rate	0.00%		0.00%	
M.7.6.3	Other	15.20%		15.20%	
OM.7.6.1					
OM.7.6.2					
OM.7.6.3					
OM.7.6.4					
OM.7.6.5					
OM.7.6.6					
7. Breakdown by Repayment Type		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.7.1	Bullet / interest only	4.46%		4.46%	
M.7.7.2	Amortising	95.54%		95.54%	
M.7.7.3	Other	0.00%		0.00%	
OM.7.7.1					
OM.7.7.2					
OM.7.7.3					
OM.7.7.4					
OM.7.7.5					
OM.7.7.6					
8. Loan Seasoning		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.8.1	Up to 12months	1.72%		1.72%	
M.7.8.2	> 12 - ≤ 24 months	4.97%		4.97%	
M.7.8.3	> 24 - ≤ 36 months	11.89%		11.89%	
M.7.8.4	> 36 - ≤ 60 months	14.21%		14.21%	
M.7.8.5	> 60 months	67.20%		67.20%	
OM.7.8.1					
OM.7.8.2					
OM.7.8.3					
OM.7.8.4					
9. Non-Performing Loans (NPLs)		% Residential Loans	% Commercial Loans	% Total Mortgages	
M.7.9.1	% NPLs	0.03%		0.03%	
M.7.9.2	Defaulted Loans pursuant Art 178 CRR	0.00%		0.00%	
OM.7.9.1					
OM.7.9.2					
OM.7.9.3					
7.A Residential Cover Pool					
10. Loan Size information		Nominal	Number of Loans	% Residential Loans	% No. of Loans
M.7A.10.1	Average loan size (000s)	65.24			
By buckets (mn):					
M.7A.10.2	≤100K	7,019.36	182,311.00	47.0%	79.7%
M.7A.10.3	>100K and ≤200K	5,061.88	37,080.00	33.9%	16.2%
M.7A.10.4	>200K and ≤300K	1,619.69	6,749.00	10.8%	2.9%
M.7A.10.5	>300K and ≤400K	570.46	1,674.00	3.8%	0.7%
M.7A.10.6	>400K	659.34	1,049.00	4.4%	0.5%
M.7A.10.26	Total	14,930.7	228,863	100.0%	100.0%

11. Loan to Value (LTV) Information - UNINDEXED		Nominal	Number of Loans	% Residential Loans	% No. of Loans
M.7A.11.1	Weighted Average LTV (%)	58.93%			
By LTV buckets (mn):					
M.7A.11.2	>0 - <=40 %	4,322.78	103,025.00	29.0%	45.0%
M.7A.11.3	>40 - <=50 %	1,719.60	27,514.00	11.5%	12.0%
M.7A.11.4	>50 - <=60 %	1,914.17	26,804.00	12.8%	11.7%
M.7A.11.5	>60 - <=70 %	2,187.77	26,612.00	14.7%	11.6%
M.7A.11.6	>70 - <=80 %	2,333.04	24,125.00	15.6%	10.5%
M.7A.11.7	>80 - <=90 %	1,637.29	13,750.00	11.0%	6.0%
M.7A.11.8	>90 - <=100 %	305.09	2,523.00	2.0%	1.1%
M.7A.11.9	>100%	510.99	4,510.00	3.4%	2.0%
M.7A.11.10	Total	14,930.7	228,863	100.0%	100.0%
OM.7A.11.1	a/w >100 - <=110 %	104.14	0.00	0.7%	0.0%
OM.7A.11.2	a/w >110 - <=120 %	58.91	0.00	0.4%	0.0%
OM.7A.11.3	a/w >120 - <=130 %	46.90	0.00	0.3%	0.0%
OM.7A.11.4	a/w >130 - <=140 %	34.07	0.00	0.2%	0.0%
OM.7A.11.5	a/w >140 - <=150 %	39.75	0.00	0.3%	0.0%
OM.7A.11.6	a/w >150 %	227.22	0.00	1.5%	0.0%
OM.7A.11.7					
OM.7A.11.8					
OM.7A.11.9					
12. Loan to Value (LTV) Information - INDEXED		Nominal	Number of Loans	% Residential Loans	% No. of Loans
M.7A.12.1	Weighted Average LTV (%)	50.19%			
By LTV buckets (mn):					
M.7A.12.2	>0 - <=40 %	5,836.37	[Mark as ND1 if not relevant]	39.1%	
M.7A.12.3	>40 - <=50 %	1,988.23	[Mark as ND1 if not relevant]	13.3%	
M.7A.12.4	>50 - <=60 %	2,030.49	[Mark as ND1 if not relevant]	13.6%	
M.7A.12.5	>60 - <=70 %	1,974.85	[Mark as ND1 if not relevant]	13.2%	
M.7A.12.6	>70 - <=80 %	1,732.11	[Mark as ND1 if not relevant]	11.6%	
M.7A.12.7	>80 - <=90 %	794.17	[Mark as ND1 if not relevant]	5.3%	
M.7A.12.8	>90 - <=100 %	224.85	[Mark as ND1 if not relevant]	1.5%	
M.7A.12.9	>100%	349.65	[Mark as ND1 if not relevant]	2.3%	
M.7A.12.10	Total	14,930.7	0	100.0%	0.0%
OM.7A.12.1	a/w >100 - <=110 %	66.27		0.4%	
OM.7A.12.2	a/w >110 - <=120 %	48.95		0.3%	
OM.7A.12.3	a/w >120 - <=130 %	37.60		0.3%	
OM.7A.12.4	a/w >130 - <=140 %	19.89		0.1%	
OM.7A.12.5	a/w >140 - <=150 %	18.42		0.1%	
OM.7A.12.6	a/w >150 %	158.53		1.1%	
OM.7A.12.7					
OM.7A.12.8					
OM.7A.12.9					
13. Breakdown by type		% Residential Loans			
M.7A.13.1	Owner occupied	81.31%			
M.7A.13.2	Second home/Holiday houses				
M.7A.13.3	Buy-to-let/Non-owner occupied				
M.7A.13.4	Subsidised housing				
M.7A.13.5	Agricultural				
M.7A.13.6	Other	18.69%			
OM.7A.13.1	a/w Private rental				
OM.7A.13.2	a/w Multi-family housing				
OM.7A.13.3	a/w Buildings under construction				
OM.7A.13.4	a/w Buildings land				
OM.7A.13.5	a/w [if relevant, please specify]				
OM.7A.13.6	a/w [if relevant, please specify]				
OM.7A.13.7	a/w [if relevant, please specify]				
OM.7A.13.8	a/w [if relevant, please specify]				
OM.7A.13.9	a/w [if relevant, please specify]				
OM.7A.13.10	a/w [if relevant, please specify]				
14. Loan by Ranking		% Residential Loans			
M.7A.14.1	1st lien / No prior ranks	100.00%			
M.7A.14.2	Guaranteed				
M.7A.14.3	Other				
OM.7A.14.1					
OM.7A.14.2					
OM.7A.14.3					
OM.7A.14.4					
OM.7A.14.5					
OM.7A.14.6					
15. EPC Information of the financed RRE - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.15.1					
M.7A.15.2					
M.7A.15.3					
M.7A.15.4					
M.7A.15.5					
M.7A.15.6					
M.7A.15.7					
M.7A.15.8					
M.7A.15.9					
M.7A.15.10					
M.7A.15.11					
M.7A.15.12					
M.7A.15.13					
M.7A.15.14					
M.7A.15.15					
M.7A.15.16					
M.7A.15.17					
M.7A.15.18	no data				
M.7A.15.19	Total	0.0	0	0.0%	0.0%
OM.7A.15.1					
OM.7A.15.2					
OM.7A.15.3					
16. Average energy use intensity (kWh/m2 per year) - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.16.1					
M.7A.16.2					
M.7A.16.3					
M.7A.16.4					
M.7A.16.5					
M.7A.16.6					
M.7A.16.7					
M.7A.16.8					
M.7A.16.9					
M.7A.16.10					
M.7A.16.11					
M.7A.16.12					
M.7A.16.13					
M.7A.16.14					
M.7A.16.15					
M.7A.16.16					
M.7A.16.17					
M.7A.16.18	no data				
M.7A.16.19	Total	0.0	0	0.0%	0.0%
OM.7A.16.1					
OM.7A.16.2					
OM.7A.16.3					

17. Property Age Structure - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.17.1	older than 1919				
M.7A.17.2	1919 - 1945				
M.7A.17.3	1946 - 1960				
M.7A.17.4	1961 - 1970				
M.7A.17.5	1971 - 1980				
M.7A.17.6	1981 - 1990				
M.7A.17.7	1991 - 2000				
M.7A.17.8	2001 - 2005				
M.7A.17.9	2006 - 2010				
M.7A.17.10	2011 - 2015				
M.7A.17.11	2016 - 2020				
M.7A.17.12	2021 and onwards				
M.7A.17.13	no data				
M.7A.17.14	Total	0.0	0	0.0%	0.0%
OM.7A.17.1					
OM.7A.17.2					
OM.7A.17.3					
OM.7A.17.4					
OM.7A.17.5					
OM.7A.17.6					
OM.7A.17.7					
OM.7A.17.8					
OM.7A.17.9					
OM.7A.17.10					
18. Dwelling type - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.18.1	House, detached or semi-detached				
M.7A.18.2	Flat or Apartment				
M.7A.18.3	Bungalow				
M.7A.18.4	Terraced House				
M.7A.18.5	Multifamily House				
M.7A.18.6	Land Only				
M.7A.18.7	other				
M.7A.18.8	Total	0.0	0	0.0%	0.0%
OM.7A.18.1					
19. New Residential Property - optional		Nominal (mn)	Number of dwellings	% Residential Loans	% No. of Dwellings
M.7A.19.1	New Property				
M.7A.19.2	Existing property				
M.7A.19.3	other				
M.7A.19.4	no data				
M.7A.19.5	Total	0.0	0	0.0%	0.0%
M.7A.19.6					
20. CO2 emission - by dwelling type - as per national availability		Ton CO2 (per year)	Ton CO2 (per year) (LTV adjusted)	kg CO2/m2 (per year)	
M.7A.20.1	House, detached or semi-detached				
M.7A.20.2	Flat or Apartment				
M.7A.20.3	Bungalow				
M.7A.20.4	Terraced House				
M.7A.20.5	Multifamily House				
M.7A.20.6	Land Only				
M.7A.20.7	other				
M.7A.20.8	no data				
M.7A.20.9	Total	0.0	0.0		
M.7A.20.10	Weighted Average				

C. Harmonised Transparency Template - Glossary

HTT 2024

The definitions below reflect the national specificities

Field Number	1. Glossary - Standard Harmonised Items	Definition
HG.1.1	OC Calculation: Statutory	Statutory Overcollateralisation is the overcollateralisation percentage required to be provided by each Issuer and included/disclosed in the national covered bond framework. Contractual Overcollateralisation is the overcollateralisation percentage each issuer has contractually agreed to maintain pursuant to the covered bond programme documents. Voluntary Overcollateralisation is the difference (if positive) between the actual overcollateralisation provided by an issuer and the higher of the contractual and statutory overcollateralisation.
HG.1.2	OC Calculation: Contractual	
HG.1.3	OC Calculation: Voluntary	
HG.1.4	Interest Rate Types	
	Residual Life Buckets of Cover assets [i.e. how is the contractual and/or expected residual life defined? What assumptions eg, in terms of prepayments? etc.]	Cover Assets: fixed until maturity and fixed with a periodic reset. Covered Bonds: fixed
HG.1.5		For the buckets concerning 'Residual Life' (G.3.4), we take into account all monthly principal payments, comparable to tabs D.9 and D.10. This is consistent with the G.3.4 title "Cover Pool Amortisation Profile". Hence, we do not use maturity buckets for Cover Assets. Further, no prepayments are taken into account.
HG.1.6	Maturity Buckets of Covered Bonds [i.e. how is the contractual and/or expected maturity defined? What	
HG.1.7	Maturity Extension Triggers	At the moment, only soft bullet has been issued. We only take into account the Maturity Date, not the Extended Maturity Date
HG.1.8	LTVs: Definition	Belgian allows for "Failure to pay" and "Default"
HG.1.9	LTVs: Calculation of property/shipping value	As Belgium has general mortgages, we calculate LTV as the total borrower outstanding over the total borrower property value, resp. not indexed (M.7A.11) and indexed (M.7A.12)
HG.1.10	LTVs: Applied property/shipping valuation techniques, including whether use of index, Automated	Property values are those used in the loan underwriting procedure
HG.1.11	LTVs: Frequency and time of last valuation	Yearly updates of the property values are done using a national index calculated by the national institute of statistics in Belgium (StatBel).
HG.1.12	Explain how mortgage types are defined whether for residential housing, multi-family housing, commercial real estate, etc. Same for shipping where relevant	Indexation is done on a yearly basis We filled in ND2 because the features of M.7A.13 refer to the underlying property and, because Belgium has general mortgages, it can not be applied to individual loans as all properties cover for all loans.
HG.1.13	Hedging Strategy (please explain how you address interest rate and currency risk)	Interest rate risk is monitored using NPV tests described by the regulator (NBB). Hedging is currently done with overcollateral. There remains the possibility to use swaps, as described in the Belgian covered bond legislation. No currency risk is expected as both assets and liabilities are in euro.
HG.1.14	Non-performing loans	Loans that are more than 90 days past due.
HG.1.15	Valuation Method	Sale price of the properties is compared to the a statistical pricing model for Belgium. When the sale price is higher than the top range of the model outcome, an expert valuation is done.
OHG.1.1	NPV assumptions (when stated)	The current interest is used ; no parrallel shift of the interest rate curve is assumed.
OHG.1.2		
OHG.1.3		
OHG.1.4		
OHG.1.5		
OHG.1.6		
OHG.1.7		
	2. Glossary - ESG items (optional)	Definition
HG.2.1	Sustainability - strategy pursued in the cover pool	
HG.2.2	Subsidised Housing (definitions of affordable, social housing)	
HG.2.3	New Property and Existing Property	
OHG.2.1	Indication of proxy usage for ESG-related data (Indicator, methodology, timing, share of proxy usage for	
OHG.2.2		
OHG.2.3		
OHG.2.4		
OHG.2.5		
OHG.2.6		
OHG.2.7		
OHG.2.8		
OHG.2.9		
OHG.2.10		
OHG.2.11		
OHG.2.12		
	3. Reason for No Data	Value
HG.3.1	Not applicable for the jurisdiction	ND1
HG.3.2	Not relevant for the issuer and/or CB programme at the present time	ND2
HG.3.3	Not available at the present time	ND3
OHG.3.1	Confidential Information	ND4
OHG.3.2		
OHG.3.3		
	4. Glossary - Extra national and/or Issuer Items	Definition
HG.4.1	Other definitions deemed relevant	
OHG.4.1		
OHG.4.2		
OHG.4.3		
OHG.4.4		
OHG.4.5		

**EUR 20 Billion Mortgage Pandbrieven Programme****Reporting Date**

Reporting Date 31/05/2024

Contact Details:**Head of ALM Treasury**

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Remark

The investor report is provided in pdf and excel-format.

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



BNP PARIBAS FORTIS Retained Covered Bonds

Covered Bond Emission

Outstanding Series

Series	ISIN	Amount	Issue Date	Maturity Date	Currency	Coupon Type	Coupon	Day Count	Next Interest Payment Date	Remaining Average Life *	Extended Maturity Date
BD@155374	BE6312093121	2,500,000,000	25/02/2019	25/02/2026	EUR	Fixed	0.50 %	NACT	25/02/2025	1.74	25/02/2027
BD@155375	BE6312092115	2,500,000,000	25/02/2019	25/02/2029	EUR	Fixed	0.85 %	NACT	25/02/2025	4.74	25/02/2030
BD@167469	BE0002700814	2,500,000,000	20/05/2020	20/05/2027	EUR	Fixed	0.01 %	NACT	20/05/2025	2.97	20/05/2028
BD@167470	BE0002701820	2,500,000,000	20/05/2020	20/05/2030	EUR	Fixed	0.07 %	NACT	20/05/2025	5.97	20/05/2031
BD@178945	BE0002762434	1,500,000,000	10/12/2020	10/12/2027	EUR	Fixed	0.01 %	NACT	10/12/2024	3.53	10/12/2028
		11,500,000,000									

Totals

Total Outstanding (in EUR):	11,500,000,000
Current Weighted Average Fixed Coupon:	0.31 %
Weighted Average Remaining Average Life*	3.81

* At Reporting Date until Maturity Date



Ratings

1. BNP Paribas Fortis Bank Senior Unsecured Ratings

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

2. BNP Paribas Fortis Mortgage Pandbrieven Ratings

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



Test Summary

(all amounts in EUR unless stated otherwise)

1. Outstanding Mortgage Pandbrieven and Cover Assets

Outstanding Mortgage Pandbrieven	11,500,000,000 (I)
Nominal Balance Residential Mortgage Loans	14,930,733,061 (II)
Nominal Balance Public Finance Exposures	91,500,000 (III)
Nominal Balance Financial Institution Exposures	621,437,180 (IV)
Nominal OC Level $[(II)+(III)+(IV))/(I)-1$	36.03%

2. Residential Mortgage Loans Cover Test

Value of the Residential Loans (as defined in Royal Decree Art 6 Paraf 1)	12,060,515,403 (V)	
Ratio Value of Resid. Mortgage Loans / Mortgage Pandbrieven Issued (V) / (I)	104.87%	Limit
> > Cover Test Royal Decree Art 5 Paraf 1	Passed	85%

3. Total Asset Cover Test

4. Interest and Principal Coverage Test

5. Liquidity Tests

Cumulative Cash Inflow Next 180 Days	1,203,776,511 (XIII)
Cumulative Cash Outflow Next 180 Days	-7,725,757 (XIV)
Liquidity Surplus (+) / Deficit (-) (XIII)+(XIV)	1,196,050,754
> > Liquidity Test Royal Decree Art 7 paraf 1	Passed
MtM Liquid Bonds	84,213,405 (XV)
Interest Payable on Mortgage Pandbrieven next 3 months	0 (XVI)
Excess Coverage Interest Mortgage Pandbrieven by Liquid Bonds (XV)-(XVI)	84,213,405 (XVII)

Cover Pool Summary

Portfolio Cut-off D 31/05/2024

(All Amounts are in Euro)

1. Residential Mortgage Loans

See Stratification Tables Mortgages for more c

Outstanding Balance of Residential Mortgage Loans at the Cut-off Date	14,930,733,061
Principal Redemptions between Cut-off Date and Maturity	14,930,733,061
Interest Payments between Cut-off Date and Maturity Date	2,139,706,255
Number of borrowers	105,958
Number of loans	228,863
Average Outstanding Balance per borrower	140,912
Average Outstanding Balance per loan	65,239
Weighted average Current Loan to Current Value	50.19%
Weighted average Current Loan to Original Value	58.93%
Weighted average seasoning (in Years)	5.19
Weighted average remaining maturity (in years, at 0% CPR)	14.37
Weighted average initial maturity (in years, at 0% CPR)	19.57
Percentage of Fixed Rate Loans	84.80%
Percentage of Variable Rate Loans	15.20%
Weighted average interest rate	1.88%
Weighted average interest rate Fixed Rate Loans	1.73%
Weighted average interest rate Variable Rate Loans	2.67%
Weighted Remaining average life (in years, at 0% CPR)	7.52
Weighted Remaining average life to interest reset (in years, at 0% CPR)	6.51
% Construction Loans	0.08%

2. Registered Cash

Registered Cash Proceeds under the Residential Mortgage Loans 621,437,180

3. Public Sector Exposure (Liquid Bond Positions)

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

4. Derivatives

None

5. Prepayments Last Calendar Month

21,649,639 EUR



Stratification Tables

Portfolio Cut-off Date 31/05/2024

1. Geographic distribution

	In EUR	In %	In number of loans	In %
Antwerpen	2,341,397,357.44	15.68 %	35,062	15.32 %
Oost-Vlaanderen	2,269,293,103.89	15.20 %	36,596	15.99 %
Vlaams-Brabant	2,194,545,629.59	14.70 %	31,702	13.85 %
West-Vlaanderen	1,598,885,292.81	10.71 %	28,164	12.31 %
Brussels	1,243,511,473.58	8.33 %	12,452	5.44 %
Limburg	1,207,917,113.98	8.09 %	21,395	9.35 %
Liège	1,117,254,157.05	7.48 %	17,948	7.84 %
Hainaut	1,035,191,553.42	6.93 %	17,582	7.68 %
Brabant Wallon	781,666,523.59	5.24 %	9,870	4.31 %
Namur	660,368,566.02	4.42 %	10,726	4.69 %
Luxembourg	445,291,489.66	2.98 %	6,744	2.95 %
Other	35,410,800.00	0.24 %	622	0.27 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

2. Seasoning

In Years	In EUR	In %	In number of loans	In %
<=1	256,989,164.62	1.72 %	2,129	0.93 %
>1 and <=2	742,416,753.10	4.97 %	7,147	3.12 %
>2 and <=3	1,775,721,770.25	11.89 %	16,690	7.29 %
>3 and <=4	2,121,557,331.85	14.21 %	22,875	10.00 %
>4 and <=5	4,154,264,703.34	27.82 %	55,251	24.14 %
>5 and <=6	1,650,631,046.69	11.06 %	26,381	11.53 %
>6 and <=7	1,051,808,230.81	7.04 %	18,466	8.07 %
>7 and <=8	1,553,223,250.41	10.40 %	31,915	13.95 %
>8 and <=9	642,359,609.57	4.30 %	16,581	7.24 %
>9 and <=10	356,611,016.13	2.39 %	10,467	4.57 %
>10 and <=11	46,347,206.01	0.31 %	1,225	0.54 %
>11 and <=12	46,204,564.36	0.31 %	1,380	0.60 %
>12 and <=13	72,790,916.12	0.49 %	3,215	1.40 %
>13 and <=14	178,940,896.75	1.20 %	5,700	2.49 %
>14 and <=15	164,585,551.85	1.10 %	4,506	1.97 %
>15 and <=16	29,964,880.76	0.20 %	1,182	0.52 %
>16 and <=17	13,335,980.09	0.09 %	321	0.14 %
>17 and <=18	8,763,602.13	0.06 %	389	0.17 %
>18 and <=19	31,564,990.90	0.21 %	1,266	0.55 %
>19 and <=20	25,602,133.77	0.17 %	1,335	0.58 %
>20 and <=21	4,594,054.64	0.03 %	212	0.09 %
>21 and <=22	1,480,195.23	0.01 %	78	0.03 %
>22 and <=23	200,301.79	0.00 %	24	0.01 %
>23 and <=24	232,113.38	0.00 %	35	0.02 %
>24 and <=25	289,790.99	0.00 %	76	0.03 %
>27 and <=28	37,978.69	0.00 %	2	0.00 %
>34 and <=35	18,648.04	0.00 %	2	0.00 %
>25 and <=26	73,867.89	0.00 %	7	0.00 %
>28 and <=29	8,221.48	0.00 %	1	0.00 %
>26 and <=27	114,289.39	0.00 %	5	0.00 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

3. Remaining term to maturity

In Years	In EUR	In %	In number of loans	In %
<0	2,241,353.54	0.02 %	699	0.31 %
<=1	155,955,961.13	1.04 %	7,556	3.30 %
>1 and <=2	193,796,301.85	1.30 %	8,536	3.73 %
>2 and <=3	256,307,625.29	1.72 %	9,593	4.19 %
>3 and <=4	243,830,439.10	1.63 %	8,407	3.67 %
>4 and <=5	302,134,132.36	2.02 %	10,381	4.54 %
>5 and <=6	487,927,156.85	3.27 %	14,272	6.24 %
>6 and <=7	350,966,812.49	2.35 %	9,263	4.05 %
>7 and <=8	447,615,586.01	3.00 %	9,872	4.31 %
>8 and <=9	507,420,708.02	3.40 %	9,840	4.30 %
>9 and <=10	525,316,531.28	3.52 %	9,520	4.16 %
>10 and <=11	821,841,167.42	5.50 %	13,973	6.11 %
>11 and <=12	579,468,320.69	3.88 %	9,344	4.08 %
>12 and <=13	727,302,927.10	4.87 %	10,436	4.56 %
>13 and <=14	709,157,105.52	4.75 %	9,785	4.28 %
>14 and <=15	752,502,900.63	5.04 %	9,804	4.28 %
>15 and <=16	1,424,106,012.07	9.54 %	17,306	7.56 %
>16 and <=17	887,917,532.22	5.95 %	10,491	4.58 %
>17 and <=18	1,025,810,777.33	6.87 %	10,875	4.75 %
>18 and <=19	592,565,453.12	3.97 %	6,386	2.79 %
>19 and <=20	588,319,858.46	3.94 %	5,994	2.62 %
>20 and <=21	1,296,117,848.59	8.68 %	11,630	5.08 %
>21 and <=22	918,314,334.35	6.15 %	6,862	3.00 %
>22 and <=23	656,804,783.03	4.40 %	4,528	1.98 %
>23 and <=24	243,124,520.00	1.63 %	1,817	0.79 %
>24 and <=25	139,602,237.04	0.93 %	988	0.43 %
>25 and <=26	15,889,127.20	0.11 %	135	0.06 %
>26 and <=27	15,304,389.84	0.10 %	120	0.05 %
>27 and <=28	53,718,411.77	0.36 %	372	0.16 %
>28 and <=29	7,647,453.85	0.05 %	68	0.03 %
>29 and <=30	1,705,292.88	0.01 %	10	0.00 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

4. Original term to maturity

In Years	In EUR	In %	In number of loans	In %
<=1	1,086,800.00	0.01 %	11	0.00 %
>1 and <=2	11,121,179.41	0.07 %	92	0.04 %
>2 and <=3	23,159,166.49	0.16 %	171	0.07 %
>3 and <=4	15,356,872.86	0.10 %	164	0.07 %
>4 and <=5	287,845,503.83	1.93 %	1,970	0.86 %
>5 and <=6	18,080,627.76	0.12 %	590	0.26 %
>6 and <=7	35,059,975.84	0.23 %	949	0.41 %
>7 and <=8	46,776,038.92	0.31 %	1,625	0.71 %
>8 and <=9	57,592,683.24	0.39 %	2,536	1.11 %
>9 and <=10	892,167,152.35	5.98 %	31,917	13.95 %
>10 and <=11	89,426,053.64	0.60 %	4,386	1.92 %
>11 and <=12	178,339,643.80	1.19 %	4,721	2.06 %
>12 and <=13	561,479,533.06	3.76 %	13,471	5.89 %
>13 and <=14	113,196,503.17	0.76 %	2,594	1.13 %
>14 and <=15	1,589,078,022.13	10.64 %	31,003	13.55 %
>15 and <=16	163,183,305.17	1.09 %	3,099	1.35 %
>16 and <=17	225,852,637.83	1.51 %	3,688	1.61 %
>17 and <=18	835,850,330.88	5.60 %	12,934	5.65 %
>18 and <=19	170,039,270.93	1.14 %	2,803	1.22 %
>19 and <=20	3,760,831,262.74	25.19 %	49,358	21.57 %
>20 and <=21	291,961,858.25	1.96 %	4,243	1.85 %
>21 and <=22	166,401,087.08	1.11 %	2,584	1.13 %
>22 and <=23	187,711,760.04	1.26 %	2,635	1.15 %
>23 and <=24	116,023,132.40	0.78 %	1,666	0.73 %
>24 and <=25	4,240,082,823.03	28.40 %	39,827	17.40 %
>25 and <=26	435,948,775.53	2.92 %	4,722	2.06 %
>26 and <=27	35,847,150.42	0.24 %	389	0.17 %
>27 and <=28	12,980,989.44	0.09 %	163	0.07 %
>28 and <=29	43,263,941.09	0.29 %	407	0.18 %
>29 and <=30	296,642,723.65	1.99 %	3,759	1.64 %
>30 and <=31	24,500,708.20	0.16 %	330	0.14 %
>34 and <=35	184,922.05	0.00 %	2	0.00 %
>35 and <=36	98,401.37	0.00 %	2	0.00 %
>36 and <=37	106,236.69	0.00 %	1	0.00 %
>39 and <=40	333,381.73	0.00 %	5	0.00 %
>31 and <=32	3,033,366.49	0.02 %	41	0.02 %
>40 and <=41	85,465.09	0.00 %	4	0.00 %
>37 and <=38	3,774.43	0.00 %	1	0.00 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

5. Origination Year

Year	In EUR	In %	In number of loans	In %
1990	18,648.04	0.00 %	2	0.00 %
1996	18,201.32	0.00 %	2	0.00 %
1997	90,622.04	0.00 %	4	0.00 %
1998	51,666.20	0.00 %	2	0.00 %
1999	285,116.08	0.00 %	67	0.03 %
2000	235,378.36	0.00 %	40	0.02 %
2001	167,516.92	0.00 %	22	0.01 %
2002	786,282.03	0.01 %	54	0.02 %
2003	3,401,102.71	0.02 %	137	0.06 %
2004	12,640,332.85	0.08 %	743	0.32 %
2005	38,871,483.17	0.26 %	1,694	0.74 %
2006	13,821,218.10	0.09 %	542	0.24 %
2007	11,478,725.75	0.08 %	290	0.13 %
2008	12,240,088.90	0.08 %	421	0.18 %
2009	108,995,923.85	0.73 %	3,157	1.38 %
2010	197,516,378.77	1.32 %	5,823	2.54 %
2011	116,588,078.95	0.78 %	4,919	2.15 %
2012	34,478,931.21	0.23 %	1,109	0.48 %
2013	55,946,903.89	0.37 %	1,448	0.63 %
2014	150,458,889.54	1.01 %	4,357	1.90 %
2015	617,757,939.17	4.14 %	16,487	7.20 %
2016	1,318,330,305.61	8.83 %	29,725	12.99 %
2017	989,983,514.80	6.63 %	18,021	7.87 %
2018	1,644,115,902.80	11.01 %	26,769	11.70 %
2019	3,591,094,709.05	24.05 %	49,332	21.56 %
2020	2,459,921,234.05	16.48 %	29,390	12.84 %
2021	2,002,444,882.67	13.41 %	19,885	8.69 %
2022	1,158,647,957.85	7.76 %	10,677	4.67 %
2023	383,460,653.45	2.57 %	3,670	1.60 %
2024	6,884,472.90	0.05 %	74	0.03 %
14,930,733,061.03	100.00 %		228,863	100.00 %

6. Outstanding Loan Balance by Borrower

In EUR * 1000	In EUR	In %	In number of Borrowers	In %
<=100	2,186,906,812.35	14.65 %	48,048	45.35 %
>100 and <=200	4,831,782,980.73	32.36 %	33,118	31.26 %
>200 and <=300	3,878,473,117.55	25.98 %	16,006	15.11 %
>300 and <=400	1,777,927,867.99	11.91 %	5,231	4.94 %
>400	2,255,642,282.41	15.11 %	3,555	3.36 %
14,930,733,061.03	100.00 %		105,958	100.00 %

7. Interest Rate

	In EUR	In %	In number of loans	In %
0 - 0.5%	27,230,622.00	0.18 %	561	0.25 %
0.5 - 1%	650,390,012.88	4.36 %	7,079	3.09 %
1 - 1.5%	4,451,060,938.74	29.81 %	55,385	24.20 %
1.5 - 2%	6,414,746,316.29	42.96 %	99,581	43.51 %
2 - 2.5%	1,375,207,086.83	9.21 %	25,082	10.96 %
2.5 - 3%	776,902,606.02	5.20 %	14,544	6.35 %
3 - 3.5%	426,361,227.51	2.86 %	6,250	2.73 %
3.5 - 4%	254,589,071.20	1.71 %	4,770	2.08 %
4 - 4.5%	129,088,826.56	0.86 %	3,582	1.57 %
4.5 - 5%	91,198,817.14	0.61 %	2,734	1.19 %
5 - 5.5%	128,476,503.81	0.86 %	3,468	1.52 %
5.5 - 6%	120,949,433.36	0.81 %	3,396	1.48 %
6 - 6.5%	61,150,068.97	0.41 %	1,754	0.77 %
6.5 - 7%	19,165,181.82	0.13 %	510	0.22 %
8 - 8.5%	122,806.12	0.00 %	8	0.00 %
7.5 - 8%	336,467.78	0.00 %	16	0.01 %
7 - 7.5%	3,738,495.42	0.03 %	139	0.06 %
8.5 - 9%	18,578.58	0.00 %	4	0.00 %
14,930,733,061.03	100.00 %		228,863	100.00 %

8. Interest Rate Type

	In EUR	In %	In number of loans	In %
Fixed	12,661,946,528.46	84.80 %	194,206	84.86 %
Variable	23,067,359.42	0.15 %	2,037	0.89 %
Variable With Cap	2,245,719,173.15	15.04 %	32,620	14.25 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

9. Next Reset Date

	In EUR	In %	In number of loans	In %
2024	550,124,512.11	3.68 %	10,166	4.44 %
2025	346,257,799.64	2.32 %	7,008	3.06 %
2026	156,972,858.23	1.05 %	2,157	0.94 %
2027	177,228,705.81	1.19 %	2,192	0.96 %
2028	311,879,304.63	2.09 %	3,695	1.61 %
2029	178,850,010.45	1.20 %	1,913	0.84 %
2030	9,385,292.78	0.06 %	110	0.05 %
2031	94,458,047.22	0.63 %	619	0.27 %
2032	47,474,066.41	0.32 %	320	0.14 %
2033	70,274,649.03	0.47 %	1,012	0.44 %
2034	237,007,191.18	1.59 %	2,727	1.19 %
2035	22,958,526.35	0.15 %	208	0.09 %
2036	20,423,178.01	0.14 %	134	0.06 %
2037	3,861,959.33	0.03 %	33	0.01 %
2038	237,995.88	0.00 %	2	0.00 %
Fixed To Maturity	12,703,338,963.97	85.08 %	196,567	85.89 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

10. Interest Payment Frequency

	In EUR	In %	In number of loans	In %
Monthly	14,930,714,412.99	100.00 %	228,861	100.00 %
Twice A Year	18,648.04	0.00 %	2	0.00 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

11. Repayment Type

	In EUR	In %	In number of loans	In %
Annuity	14,152,988,840.35	94.79 %	221,659	96.85 %
Interest only	666,522,829.96	4.46 %	4,118	1.80 %
Linear	111,221,390.72	0.74 %	3,086	1.35 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

12. Current Loan to Current Value (LTV)

	In EUR	In %	In number of loans	In %
0-10%	1,093,241,679.17	7.32 %	38,485	16.82 %
11-20%	1,335,399,339.20	8.94 %	32,279	14.10 %
21-30%	1,584,833,234.02	10.61 %	30,092	13.15 %
31-40%	1,822,900,384.04	12.21 %	29,194	12.76 %
41-50%	1,988,232,047.49	13.32 %	27,528	12.03 %
51-60%	2,030,487,172.11	13.60 %	24,617	10.76 %
61-70%	1,974,851,322.37	13.23 %	20,976	9.17 %
71-80%	1,732,109,091.46	11.60 %	15,371	6.72 %
81-90%	794,174,370.41	5.32 %	5,981	2.61 %
91-100%	224,849,719.38	1.51 %	1,692	0.74 %
101-110%	66,270,431.83	0.44 %	590	0.26 %
111-120%	48,945,737.49	0.33 %	454	0.20 %
>120%	234,438,532.06	1.57 %	1,604	0.70 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

13. Current Loan to Original Value (LTOV)

	In EUR	In %	In number of loans	In %
0-10%	773,340,512.39	5.18 %	25,480	11.13 %
11-20%	931,562,436.63	6.24 %	25,524	11.15 %
21-30%	1,168,870,487.51	7.83 %	25,467	11.13 %
31-40%	1,449,005,904.17	9.70 %	26,554	11.60 %
41-50%	1,719,601,877.95	11.52 %	27,514	12.02 %
51-60%	1,914,171,125.76	12.82 %	26,804	11.71 %
61-70%	2,187,771,337.28	14.65 %	26,612	11.63 %
71-80%	2,333,039,926.51	15.63 %	24,125	10.54 %
81-90%	1,637,291,585.94	10.97 %	13,750	6.01 %
91-100%	305,090,107.41	2.04 %	2,523	1.10 %
101-110%	104,137,868.77	0.70 %	1,048	0.46 %
111-120%	58,914,255.45	0.39 %	675	0.29 %
>120%	347,935,635.26	2.33 %	2,787	1.22 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

14. Loan to Mortgage Inscription Ratio (LTM)

	In EUR	In %	In number of loans	In %
1-20%	126,140,021.31	0.84 %	13,991	6.11 %
21-40%	408,690,673.81	2.74 %	17,428	7.62 %
41-60%	870,814,706.39	5.83 %	22,514	9.84 %
61-80%	1,755,548,497.84	11.76 %	29,713	12.98 %
81-100%	2,105,479,703.79	14.10 %	28,114	12.28 %
101-120%	745,748,719.87	4.99 %	14,726	6.43 %
121-140%	787,479,041.14	5.27 %	13,949	6.09 %
141-160%	844,401,398.19	5.66 %	13,175	5.76 %
161-180%	1,087,234,842.55	7.28 %	13,647	5.96 %
181-200%	971,516,181.89	6.51 %	11,123	4.86 %
201-300%	2,495,828,147.52	16.72 %	28,507	12.46 %
301-400%	1,057,805,759.95	7.08 %	10,178	4.45 %
401-500%	445,220,592.42	2.98 %	3,919	1.71 %
>500%	1,228,824,774.36	8.23 %	7,879	3.44 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

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

In Years	In EUR	In %	In number of loans	In %
>=0 and <=1	377,838,780.27	2.53 %	17,334	7.57 %
>1 and <=2	473,432,544.37	3.17 %	17,126	7.48 %
>2 and <=3	774,461,763.23	5.19 %	24,402	10.66 %
>3 and <=4	775,827,969.79	5.20 %	18,824	8.23 %
>4 and <=5	950,211,661.52	6.36 %	17,984	7.86 %
>5 and <=6	1,316,586,494.56	8.82 %	22,061	9.64 %
>6 and <=7	1,289,792,289.67	8.64 %	18,719	8.18 %
>7 and <=8	1,764,599,896.17	11.82 %	22,501	9.83 %
>8 and <=9	2,032,100,769.57	13.61 %	23,439	10.24 %
>9 and <=10	1,139,987,129.01	7.64 %	12,618	5.51 %
>10 and <=11	1,930,668,679.79	12.93 %	18,282	7.99 %
>11 and <=12	1,551,843,555.55	10.39 %	11,390	4.98 %
>12 and <=13	256,520,126.49	1.72 %	1,930	0.84 %
>13 and <=14	210,483,133.28	1.41 %	1,605	0.70 %
>14 and <=15	44,108,750.35	0.30 %	348	0.15 %
>15 and <=16	33,460,228.56	0.22 %	226	0.10 %
>16 and <=17	7,406,712.03	0.05 %	66	0.03 %
>17 and <=18	1,402,576.82	0.01 %	8	0.00 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

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

In Years	In EUR	In %	In number of loans	In %
Fixed To Maturity	12,703,338,963.97	85.08 %	196,567	85.89 %
>=0 and <=1	950,804,100.38	6.37 %	17,985	7.86 %
>1 and <=2	344,582,078.64	2.31 %	4,422	1.93 %
>2 and <=3	432,404,476.85	2.90 %	4,802	2.10 %
>3 and <=4	129,368,767.47	0.87 %	860	0.38 %
>4 and <=5	121,414,682.20	0.81 %	1,576	0.69 %
>5 and <=6	224,841,461.58	1.51 %	2,488	1.09 %
>7 and <=8	348,458.98	0.00 %	3	0.00 %
>6 and <=7	23,630,070.96	0.16 %	160	0.07 %
	14,930,733,061.03	100.00 %	228,863	100.00 %

17. Occupation Type (Based on Indexed Property Value)

	In EUR	In %	In number of Properties	In %
Owner-occupied	39,613,844,510.75	81.31 %	104,446	79.90 %
Other/No data	9,103,983,039.86	18.69 %	26,276	20.10 %
	48,717,827,550.61	100.00 %	130,722	100.00 %

18. IFRS9 Norms

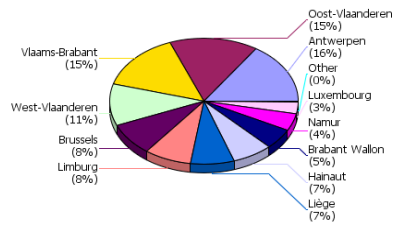
	In EUR	In %	In number of loans	In %
Phase 1	13,633,011,972.56	91.31 %	212,053	92.65 %
Phase 2	1,295,831,651.32	8.68 %	16,089	7.03 %
Phase 3	1,889,437.15	0.01 %	34	0.01 %
Other/No data	0.00	0.00 %	687	0.30 %
	14,930,733,061.03	100.00 %	228,863	100.00 %



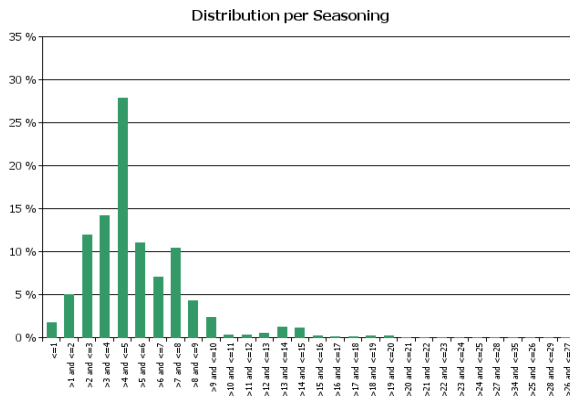
Stratification Tables

Portfolio Cut-off Date 31/05/2024

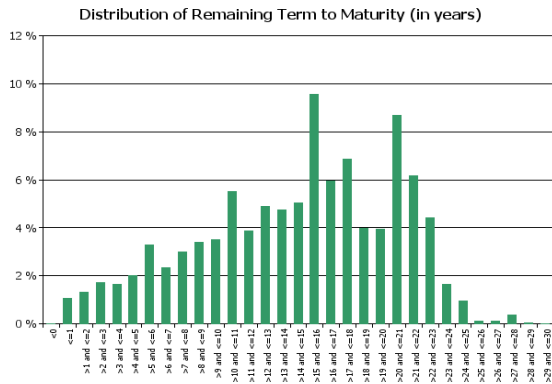
1. Geographic distribution



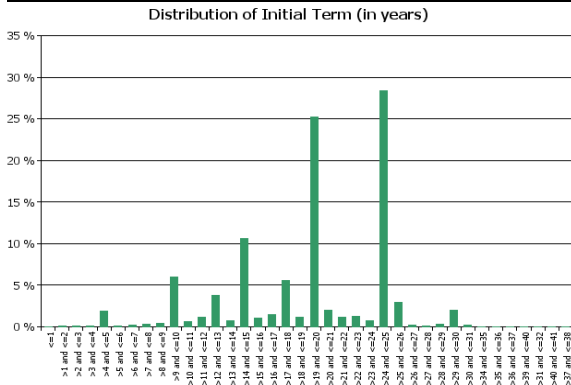
2. Seasoning



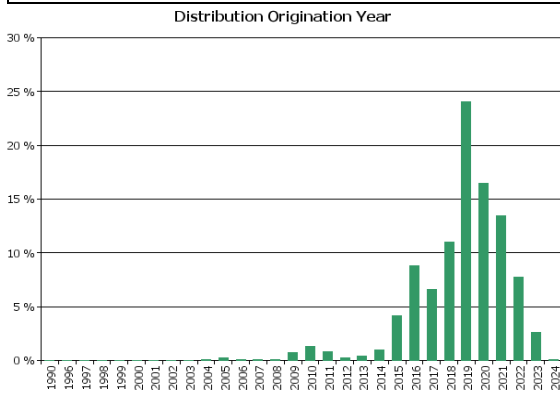
3. Remaining term to maturity



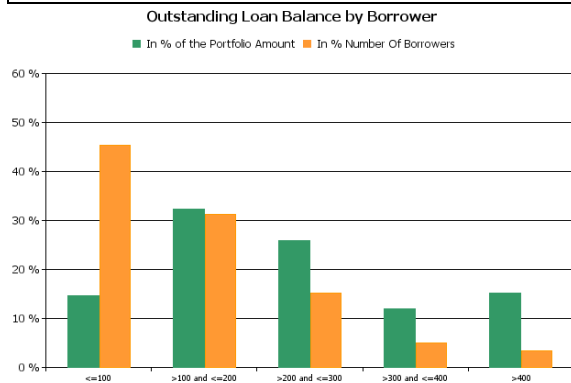
4. Original term to maturity



5. Origination Year

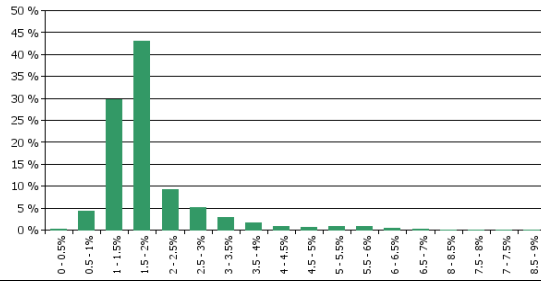


6. Outstanding Loan Balance by Borrower



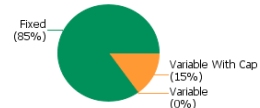
7. Interest Rate

Distribution per Interest Rate



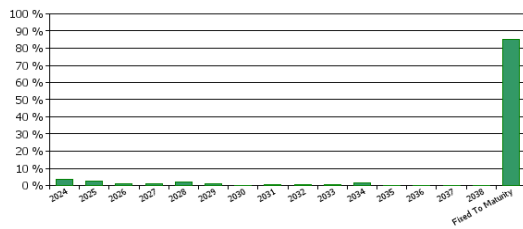
8. Interest Rate Type

Distribution per Interest Type



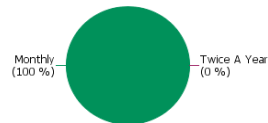
9. Next Reset Date

Next Reset Date



10. Interest Payment Frequency

Distribution per Interest Payment Frequency



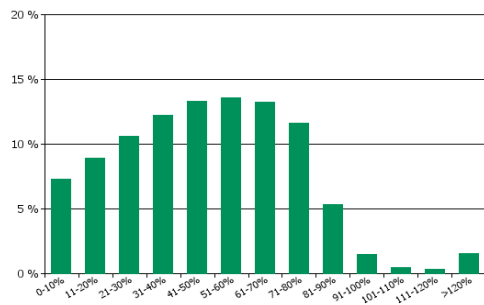
11. Repayment Type

Distribution per Repayment Type

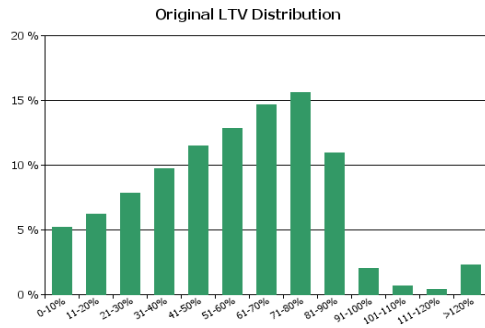


12. Current Loan to Current Value (LTV)

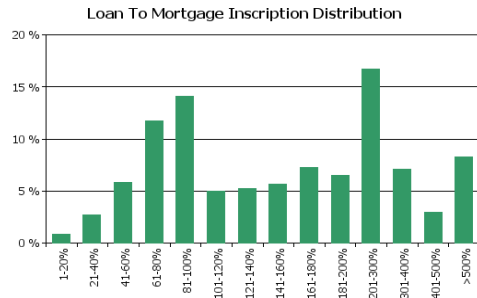
Current LTV Distribution



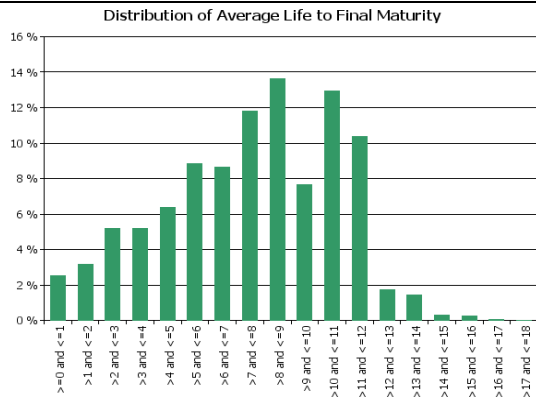
13. Current Loan to Original Value (LTOV)



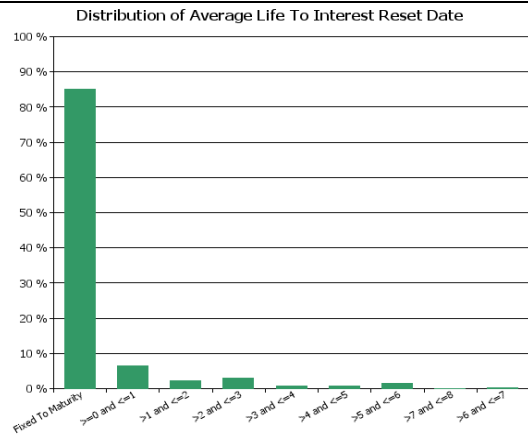
14. Loan to Mortgage Inscription Ratio (LTM)



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



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



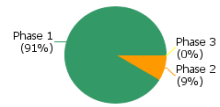
17. Occupation Type (Based on Indexed Property Value)

Distribution per Occupation Type



18. IFRS9 Norms

Distribution per IFRS9 Norm





BNP PARIBAS
FORTIS

Retained Covered Bonds

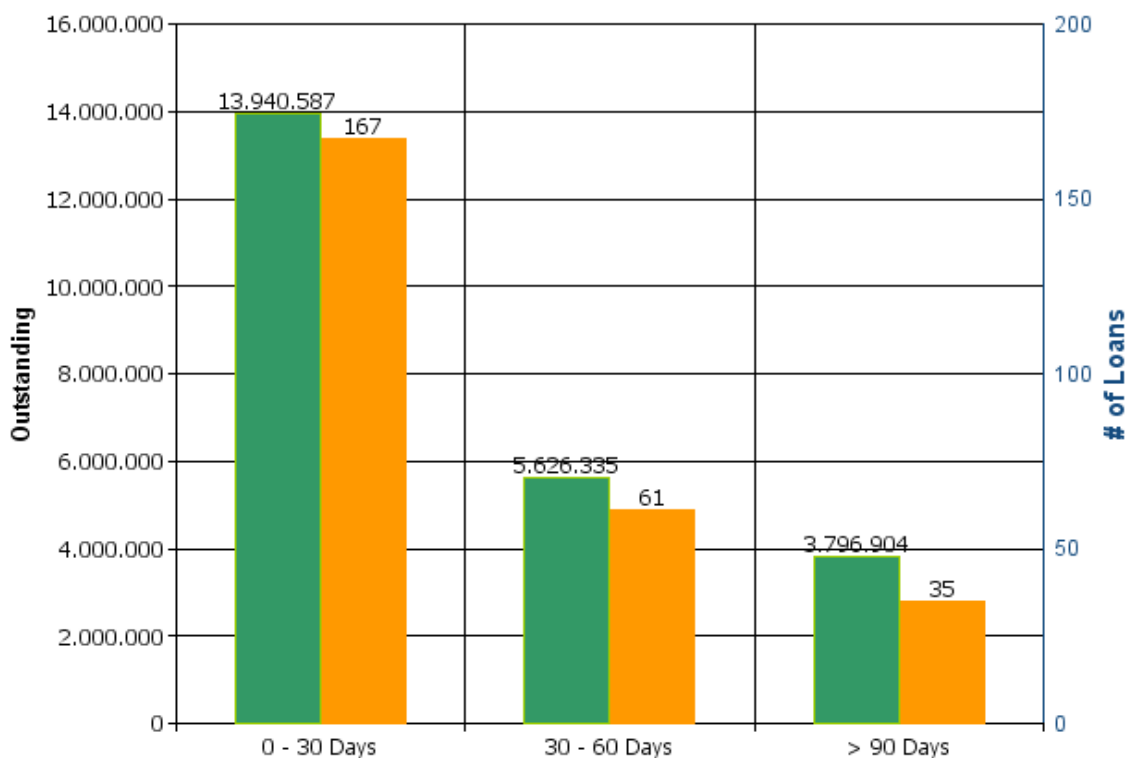
Cover Pool Performance

Portfolio Cut-off Date 31/05/2024

1. Delinquencies (at cut-off date)

	In EUR	In %	In number of loans	In %
Performing	14,907,369,235.14	99.84 %	228,600	99.89 %
0 - 30 Days	13,940,586.80	0.09 %	167	0.07 %
30 - 60 Days	5,626,335.29	0.04 %	61	0.03 %
60 - 90 Days				
> 90 Days	3,796,903.80	0.03 %	35	0.02 %
Total	14,930,733,061.03	100.00 %	228,863	100.00 %

Delinquency Outstanding in Euro





Amortisation

Portfolio Cut-off Date: May/2024

TIME		LIABILITIES	COVER LOAN ASSETS			
Maturity	Month	Covered bonds	CPR 0%	CPR 2%	CPR 5%	CPR 10%
01/06/2024	1	11,500,000,000	14,823,213,894	14,798,072,627	14,760,438,082	14,697,919,583
01/07/2024	2	11,500,000,000	14,719,472,216	14,670,387,237	14,597,061,499	14,475,652,227
01/08/2024	3	11,500,000,000	14,619,958,969	14,546,491,993	14,436,975,694	14,256,258,052
01/09/2024	4	11,500,000,000	14,518,180,712	14,420,725,013	14,275,756,820	14,037,348,547
01/10/2024	5	11,500,000,000	14,409,885,433	14,289,662,971	14,111,195,187	13,818,656,606
01/11/2024	6	11,500,000,000	14,300,277,857	14,156,917,882	13,944,553,699	13,597,631,399
01/12/2024	7	11,500,000,000	14,191,628,798	14,026,297,315	13,781,887,923	13,383,923,403
01/01/2025	8	11,500,000,000	14,087,722,013	13,899,985,579	13,623,042,641	13,173,630,082
01/02/2025	9	11,500,000,000	13,982,577,046	13,772,842,352	13,464,103,320	12,964,787,518
01/03/2025	10	11,500,000,000	13,881,303,187	13,652,139,533	13,315,445,266	12,772,581,212
01/04/2025	11	11,500,000,000	13,781,918,081	13,531,405,898	13,164,124,770	12,573,945,930
01/05/2025	12	11,500,000,000	13,680,579,643	13,409,862,248	13,013,770,755	12,379,378,285
01/06/2025	13	11,500,000,000	13,575,707,877	13,284,495,963	12,859,320,173	12,180,645,706
01/07/2025	14	11,500,000,000	13,471,802,428	13,161,181,015	12,708,595,536	11,988,530,241
01/08/2025	15	11,500,000,000	13,373,613,624	13,043,096,524	12,562,541,135	11,800,556,851
01/09/2025	16	11,500,000,000	13,265,883,250	12,916,084,757	12,408,570,935	11,606,556,556
01/10/2025	17	11,500,000,000	13,168,160,782	12,799,894,685	12,266,680,259	11,426,803,334
01/11/2025	18	11,500,000,000	13,070,926,994	12,683,830,912	12,124,537,623	11,246,555,033
01/12/2025	19	11,500,000,000	12,962,243,592	12,557,719,957	11,974,442,498	11,061,797,745
01/01/2026	20	11,500,000,000	12,864,402,147	12,441,793,877	11,833,728,579	10,885,506,319
01/02/2026	21	9,000,000,000	12,766,889,606	12,326,542,471	11,694,293,007	10,711,680,761
01/03/2026	22	9,000,000,000	12,664,472,625	12,208,924,440	11,556,098,017	10,544,594,369
01/04/2026	23	9,000,000,000	12,565,516,484	12,092,982,367	11,417,245,074	10,373,769,740
01/05/2026	24	9,000,000,000	12,465,139,603	11,976,689,281	11,279,619,602	10,206,710,992
01/06/2026	25	9,000,000,000	12,365,983,726	11,861,267,091	11,142,505,301	10,039,933,426
01/07/2026	26	9,000,000,000	12,268,297,376	11,748,252,435	11,009,175,650	9,879,133,814
01/08/2026	27	9,000,000,000	12,170,270,187	11,634,613,862	10,874,958,249	9,717,359,835
01/09/2026	28	9,000,000,000	12,068,597,100	11,517,847,453	10,738,436,152	9,554,728,380
01/10/2026	29	9,000,000,000	11,970,026,755	11,405,024,296	10,607,076,452	9,399,161,001
01/11/2026	30	9,000,000,000	11,871,802,314	11,292,251,156	10,475,484,200	9,243,237,570
01/12/2026	31	9,000,000,000	11,770,122,381	11,177,158,552	10,343,196,038	9,089,099,314
01/01/2027	32	9,000,000,000	11,668,772,208	11,062,120,221	10,210,706,935	8,934,670,146
01/02/2027	33	9,000,000,000	11,573,808,447	10,953,484,082	10,084,719,236	8,787,050,931
01/03/2027	34	9,000,000,000	11,476,783,119	10,845,018,293	9,961,917,375	8,646,837,124
01/04/2027	35	9,000,000,000	11,380,397,222	10,735,698,695	9,836,419,759	8,501,743,856
01/05/2027	36	6,500,000,000	11,275,179,104	10,618,982,447	9,705,533,423	8,354,230,540
01/06/2027	37	6,500,000,000	11,181,387,636	10,512,788,725	9,584,038,199	8,214,709,345
01/07/2027	38	6,500,000,000	11,085,579,090	10,405,601,213	9,462,971,773	8,077,692,078
01/08/2027	39	6,500,000,000	10,994,684,513	10,302,778,052	9,345,634,751	7,943,742,769
01/09/2027	40	6,500,000,000	10,902,080,537	10,198,674,642	9,227,674,989	7,810,256,159
01/10/2027	41	6,500,000,000	10,805,322,925	10,091,568,260	9,108,292,775	7,677,610,112
01/11/2027	42	6,500,000,000	10,712,854,179	9,988,238,042	8,992,103,494	7,547,567,194
01/12/2027	43	5,000,000,000	10,619,019,491	9,884,499,161	8,876,808,460	7,420,251,472
01/01/2028	44	5,000,000,000	10,526,195,970	9,781,477,971	8,761,949,668	7,293,217,216
01/02/2028	45	5,000,000,000	10,436,100,177	9,681,308,254	8,650,165,449	7,169,674,315
01/03/2028	46	5,000,000,000	10,346,553,448	9,583,008,124	8,541,962,566	7,051,933,775
01/04/2028	47	5,000,000,000	10,255,651,048	9,482,703,363	8,431,057,780	6,930,893,835

01/05/2028	48	5,000,000,000	10,165,355,221	9,383,785,017	8,322,574,994	6,813,668,205
01/06/2028	49	5,000,000,000	10,077,025,994	9,286,469,744	8,215,318,565	6,697,370,002
01/07/2028	50	5,000,000,000	9,989,276,701	9,190,494,358	8,110,402,368	6,584,736,006
01/08/2028	51	5,000,000,000	9,901,588,693	9,094,367,306	8,005,161,747	6,471,764,395
01/09/2028	52	5,000,000,000	9,811,680,047	8,996,503,752	7,898,879,327	6,358,792,972
01/10/2028	53	5,000,000,000	9,723,903,226	8,901,384,809	7,796,129,726	6,250,350,142
01/11/2028	54	5,000,000,000	9,639,004,975	8,808,702,276	7,695,334,553	6,143,408,793
01/12/2028	55	5,000,000,000	9,553,927,814	8,716,622,604	7,596,150,913	6,039,369,164
01/01/2029	56	5,000,000,000	9,469,952,623	8,625,352,898	7,497,497,108	5,935,686,012
01/02/2029	57	2,500,000,000	9,383,916,327	8,532,493,621	7,397,917,762	5,832,043,187
01/03/2029	58	2,500,000,000	9,299,200,337	8,442,509,785	7,303,082,652	5,735,251,393
01/04/2029	59	2,500,000,000	9,216,311,170	8,353,065,311	7,207,333,412	5,636,084,243
01/05/2029	60	2,500,000,000	9,129,365,528	8,260,682,001	7,110,078,691	5,537,240,079
01/06/2029	61	2,500,000,000	9,043,649,137	8,169,242,573	7,013,493,327	5,438,885,975
01/07/2029	62	2,500,000,000	8,960,213,230	8,080,588,523	6,920,306,915	5,344,622,125
01/08/2029	63	2,500,000,000	8,878,287,616	7,993,125,587	6,827,993,405	5,250,992,064
01/09/2029	64	2,500,000,000	8,792,151,498	7,902,151,804	6,733,113,224	5,156,093,761
01/10/2029	65	2,500,000,000	8,710,506,975	7,815,921,680	6,643,248,763	5,066,423,475
01/11/2029	66	2,500,000,000	8,626,029,178	7,726,992,093	6,550,958,938	4,974,878,388
01/12/2029	67	2,500,000,000	8,543,846,108	7,640,812,149	6,461,951,577	4,887,169,191
01/01/2030	68	2,500,000,000	8,464,594,130	7,557,097,464	6,374,898,772	4,800,910,254
01/02/2030	69	2,500,000,000	8,385,654,789	7,473,923,416	6,288,701,860	4,715,936,189
01/03/2030	70	2,500,000,000	8,305,742,223	7,391,357,948	6,204,941,815	4,635,319,121
01/04/2030	71	2,500,000,000	8,227,704,769	7,309,493,181	6,120,611,822	4,552,955,250
01/05/2030	72	0	8,147,183,096	7,226,077,290	6,035,870,888	4,471,513,741
01/06/2030	73		8,069,713,471	7,145,226,818	5,953,158,578	4,391,558,772
01/07/2030	74		7,991,192,950	7,064,087,700	5,871,070,309	4,313,249,819
01/08/2030	75		7,913,914,453	6,983,909,384	5,789,671,029	4,235,433,221
01/09/2030	76		7,838,228,619	6,905,385,840	5,710,016,125	4,159,469,128
01/10/2030	77		7,762,731,003	6,827,647,969	5,631,839,546	4,085,704,256
01/11/2030	78		7,687,638,416	6,750,132,709	5,553,740,152	4,011,980,651
01/12/2030	79		7,611,458,796	6,672,273,255	5,476,168,922	3,939,727,585
01/01/2031	80		7,535,629,106	6,594,596,340	5,398,651,861	3,867,508,697
01/02/2031	81		7,460,976,281	6,518,191,877	5,322,532,705	3,796,828,099
01/03/2031	82		7,385,216,439	6,442,120,323	5,248,330,143	3,729,569,922
01/04/2031	83		7,310,978,946	6,366,546,519	5,173,569,930	3,660,872,054
01/05/2031	84		7,234,066,308	6,289,229,300	5,098,161,669	3,592,724,486
01/06/2031	85		7,159,490,482	6,213,836,745	5,024,236,869	3,525,632,462
01/07/2031	86		7,085,603,810	6,139,615,141	4,952,006,236	3,460,701,940
01/08/2031	87		7,011,636,628	6,065,218,673	4,879,559,194	3,395,628,921
01/09/2031	88		6,937,868,471	5,991,228,776	4,807,774,878	3,331,504,287
01/10/2031	89		6,862,354,787	5,916,291,573	4,735,954,887	3,268,284,791
01/11/2031	90		6,788,213,395	5,842,445,464	4,664,947,362	3,205,647,047
01/12/2031	91		6,715,496,561	5,770,372,802	4,596,060,321	3,145,362,894
01/01/2032	92		6,639,106,224	5,695,057,818	4,524,536,313	3,083,299,673
01/02/2032	93		6,567,869,922	5,624,395,372	4,457,033,268	3,024,434,295
01/03/2032	94		6,495,211,155	5,553,348,331	4,390,261,513	2,967,318,854
01/04/2032	95		6,424,531,767	5,483,601,681	4,324,097,412	2,910,220,625
01/05/2032	96		6,352,400,791	5,413,135,165	4,258,025,000	2,854,005,039
01/06/2032	97		6,278,170,392	5,340,806,676	4,190,446,364	2,796,813,031
01/07/2032	98		6,208,165,719	5,272,585,381	4,126,737,237	2,743,001,521
01/08/2032	99		6,138,434,087	5,204,520,167	4,063,104,425	2,689,266,460
01/09/2032	100		6,068,171,855	5,136,221,563	3,999,586,844	2,636,013,329
01/10/2032	101		5,998,752,456	5,069,129,416	3,937,626,578	2,584,538,953
01/11/2032	102		5,930,730,316	5,003,148,499	3,876,489,706	2,533,633,594
01/12/2032	103		5,861,961,845	4,937,018,618	3,815,836,641	2,483,768,021
01/01/2033	104		5,794,276,202	4,871,736,049	3,755,803,410	2,434,337,161
01/02/2033	105		5,726,121,259	4,806,266,813	3,695,907,311	2,385,368,981
01/03/2033	106		5,659,144,932	4,742,772,306	3,638,702,809	2,339,462,530
01/04/2033	107		5,591,697,785	4,678,298,503	3,580,109,686	2,292,041,411
01/05/2033	108		5,526,036,849	4,615,774,408	3,523,568,719	2,246,595,872
01/06/2033	109		5,459,417,043	4,552,394,065	3,466,347,611	2,200,751,176
01/07/2033	110		5,394,005,397	4,490,467,053	3,410,778,726	2,156,594,331
01/08/2033	111		5,329,283,216	4,429,061,568	3,355,581,887	2,112,707,504

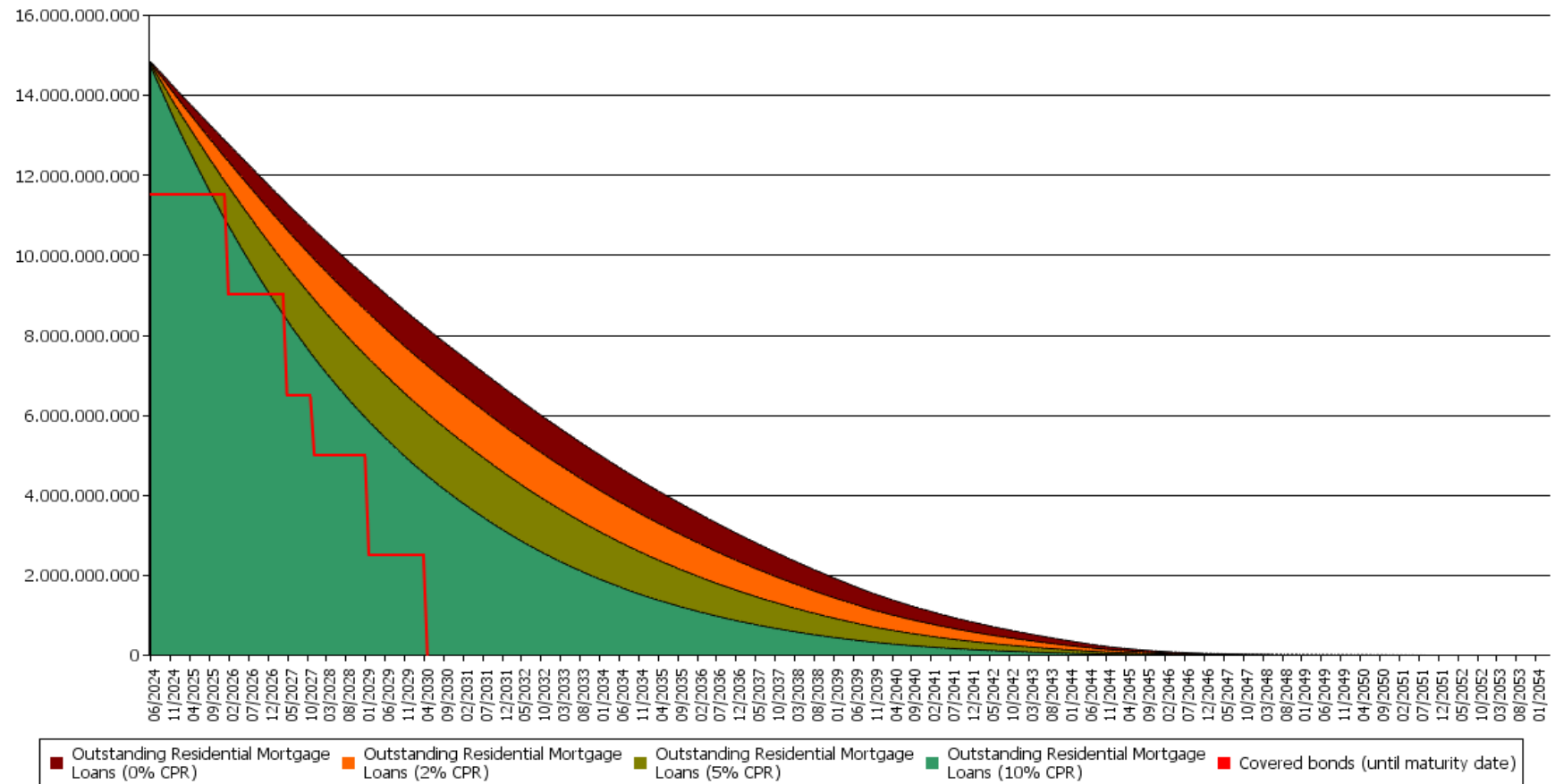
01/09/2033	112	5,264,797,229	4,368,047,425	3,300,939,480	2,069,501,353
01/10/2033	113	5,199,730,796	4,306,982,585	3,246,781,779	2,027,203,448
01/11/2033	114	5,135,959,279	4,246,944,709	3,193,380,611	1,985,416,103
01/12/2033	115	5,072,252,732	4,187,381,021	3,140,843,699	1,944,747,689
01/01/2034	116	5,009,279,416	4,128,379,680	3,088,713,093	1,904,369,109
01/02/2034	117	4,946,381,594	4,069,628,548	3,037,014,052	1,864,562,648
01/03/2034	118	4,883,419,291	4,011,670,835	2,986,884,557	1,826,768,975
01/04/2034	119	4,821,095,173	3,953,755,059	2,936,276,842	1,788,211,194
01/05/2034	120	4,758,899,359	3,896,342,598	2,886,517,156	1,750,701,226
01/06/2034	121	4,697,239,639	3,839,335,922	2,837,051,449	1,713,411,684
01/07/2034	122	4,636,277,076	3,783,287,436	2,788,753,992	1,677,338,829
01/08/2034	123	4,575,810,872	3,727,612,852	2,740,726,885	1,641,470,096
01/09/2034	124	4,515,238,243	3,672,029,691	2,692,993,075	1,606,050,036
01/10/2034	125	4,455,917,461	3,617,838,796	2,646,720,196	1,571,983,379
01/11/2034	126	4,396,749,047	3,563,744,263	2,600,515,483	1,537,998,748
01/12/2034	127	4,338,504,647	3,510,762,739	2,555,548,693	1,505,208,915
01/01/2035	128	4,280,331,557	3,457,813,802	2,510,604,925	1,472,473,940
01/02/2035	129	4,223,482,169	3,406,101,900	2,466,769,115	1,440,636,330
01/03/2035	130	4,167,011,021	3,355,411,152	2,424,475,085	1,410,517,885
01/04/2035	131	4,110,856,503	3,304,579,397	2,381,673,725	1,379,747,948
01/05/2035	132	4,055,222,435	3,254,506,288	2,339,811,962	1,349,940,204
01/06/2035	133	3,999,815,263	3,204,594,968	2,298,069,090	1,320,241,183
01/07/2035	134	3,944,693,881	3,155,244,946	2,257,110,297	1,291,394,879
01/08/2035	135	3,889,940,946	3,106,172,431	2,216,355,164	1,262,706,027
01/09/2035	136	3,835,269,088	3,057,321,931	2,175,950,741	1,234,435,994
01/10/2035	137	3,780,799,011	3,008,953,544	2,136,255,225	1,206,948,497
01/11/2035	138	3,726,332,276	2,960,576,238	2,096,563,387	1,179,506,171
01/12/2035	139	3,672,994,424	2,913,409,288	2,058,083,618	1,153,111,542
01/01/2036	140	3,619,425,409	2,866,049,199	2,019,478,573	1,126,689,307
01/02/2036	141	3,566,636,976	2,819,458,439	1,981,597,284	1,100,872,292
01/03/2036	142	3,513,330,420	2,772,912,255	1,944,246,251	1,075,841,666
01/04/2036	143	3,461,052,657	2,727,018,706	1,907,204,895	1,050,875,005
01/05/2036	144	3,408,032,699	2,680,835,856	1,870,291,184	1,026,311,085
01/06/2036	145	3,355,440,406	2,634,988,836	1,833,630,717	1,001,932,094
01/07/2036	146	3,304,057,341	2,590,379,448	1,798,151,374	978,517,834
01/08/2036	147	3,253,390,679	2,546,330,705	1,763,078,962	955,368,414
01/09/2036	148	3,202,755,314	2,502,448,385	1,728,288,251	932,549,541
01/10/2036	149	3,152,497,984	2,459,137,123	1,694,195,650	910,406,565
01/11/2036	150	3,103,002,884	2,416,422,588	1,660,534,090	888,538,467
01/12/2036	151	3,053,702,598	2,374,127,324	1,627,453,854	867,267,765
01/01/2037	152	3,005,198,222	2,332,454,444	1,594,820,978	846,278,058
01/02/2037	153	2,956,511,210	2,290,774,584	1,562,338,800	825,530,226
01/03/2037	154	2,908,459,200	2,250,090,183	1,531,065,968	805,910,242
01/04/2037	155	2,860,760,967	2,209,435,356	1,499,579,072	785,993,152
01/05/2037	156	2,813,571,016	2,169,422,649	1,468,797,784	766,703,567
01/06/2037	157	2,766,453,740	2,129,474,677	1,438,084,520	747,491,926
01/07/2037	158	2,719,782,119	2,090,112,883	1,408,028,486	728,869,234
01/08/2037	159	2,672,840,298	2,050,554,976	1,377,866,715	710,234,896
01/09/2037	160	2,626,776,703	2,011,797,860	1,348,385,975	692,094,892
01/10/2037	161	2,580,807,323	1,973,346,404	1,319,358,990	674,420,063
01/11/2037	162	2,535,039,569	1,935,063,709	1,290,473,269	656,860,480
01/12/2037	163	2,489,641,274	1,897,290,626	1,262,168,604	639,819,654
01/01/2038	164	2,444,089,617	1,859,417,829	1,233,827,927	622,804,037
01/02/2038	165	2,399,530,524	1,822,421,888	1,206,203,601	606,281,147
01/03/2038	166	2,355,599,115	1,786,315,429	1,179,589,678	590,635,324
01/04/2038	167	2,312,004,856	1,750,283,054	1,152,856,347	574,804,644
01/05/2038	168	2,268,622,866	1,714,622,078	1,126,587,909	559,404,870
01/06/2038	169	2,225,105,059	1,678,879,038	1,100,297,620	544,036,390
01/07/2038	170	2,181,995,485	1,643,649,808	1,074,557,916	529,131,587
01/08/2038	171	2,140,050,617	1,609,319,488	1,049,438,270	514,573,453
01/09/2038	172	2,098,103,459	1,575,099,173	1,024,510,995	500,223,077
01/10/2038	173	2,057,024,945	1,541,725,737	1,000,335,336	486,417,054
01/11/2038	174	2,016,385,034	1,508,703,190	976,419,376	472,776,837
01/12/2038	175	1,975,845,028	1,475,943,668	952,866,656	459,481,484
01/01/2039	176	1,935,417,484	1,443,292,459	929,417,367	446,275,750
01/02/2039	177	1,895,500,143	1,411,127,590	906,393,571	433,377,082
01/03/2039	178	1,855,798,348	1,379,454,463	884,013,746	421,059,193
01/04/2039	179	1,816,445,543	1,347,912,641	861,603,568	408,646,933

01/05/2039	180	1,776,848,825	1,316,365,234	839,367,044	396,468,559
01/06/2039	181	1,738,205,176	1,285,552,278	817,634,757	384,567,699
01/07/2039	182	1,699,234,281	1,254,667,143	796,027,176	372,869,995
01/08/2039	183	1,660,855,916	1,224,249,684	774,753,351	361,367,944
01/09/2039	184	1,622,625,110	1,194,040,381	753,713,979	350,065,532
01/10/2039	185	1,586,060,735	1,165,218,029	733,710,136	339,377,764
01/11/2039	186	1,550,474,415	1,137,142,170	714,210,419	328,958,919
01/12/2039	187	1,515,392,850	1,109,588,522	695,189,395	318,885,452
01/01/2040	188	1,481,924,635	1,083,242,319	676,956,705	309,206,832
01/02/2040	189	1,449,125,376	1,057,470,452	659,170,268	299,807,448
01/03/2040	190	1,416,646,767	1,032,129,512	641,843,292	290,769,842
01/04/2040	191	1,385,100,161	1,007,433,945	624,892,747	281,891,810
01/05/2040	192	1,353,844,020	983,083,918	608,288,019	273,276,521
01/06/2040	193	1,323,101,514	959,130,952	591,957,694	264,813,638
01/07/2040	194	1,293,064,383	935,818,119	576,147,896	256,684,557
01/08/2040	195	1,263,535,761	912,896,658	560,606,645	248,702,769
01/09/2040	196	1,234,127,826	890,137,306	545,240,013	240,861,130
01/10/2040	197	1,205,459,933	868,032,925	530,391,656	233,341,382
01/11/2040	198	1,177,217,563	846,258,279	515,771,698	225,948,369
01/12/2040	199	1,149,359,050	824,875,639	501,502,177	218,796,620
01/01/2041	200	1,121,892,148	803,797,490	487,444,397	211,762,711
01/02/2041	201	1,094,505,381	782,845,784	473,531,362	204,847,077
01/03/2041	202	1,067,256,207	762,186,283	459,975,579	198,221,524
01/04/2041	203	1,040,586,504	741,879,562	446,581,930	191,634,546
01/05/2041	204	1,014,160,268	721,852,344	433,456,857	185,239,934
01/06/2041	205	988,231,548	702,203,956	420,586,057	178,978,239
01/07/2041	206	962,927,233	683,100,475	408,136,987	172,968,650
01/08/2041	207	938,084,214	664,348,142	395,923,413	167,081,839
01/09/2041	208	913,784,977	646,041,906	384,034,501	161,378,221
01/10/2041	209	889,773,377	628,033,260	372,410,540	155,852,125
01/11/2041	210	866,062,375	610,260,397	360,951,291	150,416,675
01/12/2041	211	843,013,443	593,044,218	349,905,087	145,215,751
01/01/2042	212	820,611,379	576,305,667	339,164,323	140,161,988
01/02/2042	213	798,682,988	559,954,280	328,703,201	135,263,506
01/03/2042	214	776,978,768	543,902,943	318,547,272	130,582,689
01/04/2042	215	755,315,554	527,841,417	308,354,321	125,868,883
01/05/2042	216	734,180,686	512,229,459	298,497,634	121,345,958
01/06/2042	217	713,379,245	496,872,368	288,812,031	116,911,255
01/07/2042	218	693,008,147	481,891,511	279,414,846	112,643,621
01/08/2042	219	672,722,886	466,992,512	270,087,331	108,422,135
01/09/2042	220	652,903,880	452,465,785	261,020,208	104,338,477
01/10/2042	221	633,050,888	437,987,460	252,046,013	100,338,194
01/11/2042	222	613,768,896	423,926,641	243,334,091	96,459,726
01/12/2042	223	594,697,967	410,080,244	234,806,904	92,697,925
01/01/2043	224	575,766,682	396,352,592	226,369,448	88,988,437
01/02/2043	225	556,972,379	382,764,464	218,052,872	85,356,029
01/03/2043	226	538,532,989	369,525,478	210,027,278	81,899,850
01/04/2043	227	520,265,169	356,385,155	202,043,562	78,452,906
01/05/2043	228	502,221,019	343,460,106	194,236,783	75,112,390
01/06/2043	229	484,388,343	330,702,803	186,546,518	71,832,978
01/07/2043	230	466,851,514	318,206,851	179,055,870	68,665,940
01/08/2043	231	449,574,972	305,911,398	171,699,405	65,565,928
01/09/2043	232	432,616,105	293,872,532	164,522,848	62,559,355
01/10/2043	233	415,615,610	281,860,828	157,409,781	59,609,275
01/11/2043	234	399,168,321	270,247,521	150,540,309	56,766,426
01/12/2043	235	383,121,491	258,957,639	143,896,283	54,038,640
01/01/2044	236	367,274,347	247,825,269	137,360,078	51,365,555
01/02/2044	237	351,580,891	236,833,445	130,933,889	48,755,110
01/03/2044	238	336,051,195	226,013,071	124,654,521	46,232,955
01/04/2044	239	320,693,869	215,318,600	118,454,106	43,747,210
01/05/2044	240	305,518,092	204,792,658	112,386,131	41,336,057
01/06/2044	241	290,538,850	194,421,569	106,423,338	38,977,126
01/07/2044	242	275,870,601	184,302,918	100,636,242	36,706,539
01/08/2044	243	261,542,881	174,434,535	95,005,504	34,505,983
01/09/2044	244	247,582,377	164,843,595	89,553,479	32,388,044
01/10/2044	245	234,029,326	155,564,032	84,304,226	30,364,609
01/11/2044	246	221,053,752	146,689,686	79,292,813	28,438,638
01/12/2044	247	208,852,358	138,365,441	74,609,073	26,649,109

01/01/2045	248	198,484,668	131,273,780	70,605,104	25,112,142
01/02/2045	249	188,352,488	124,361,276	66,717,132	23,628,799
01/03/2045	250	178,496,626	117,673,302	62,984,148	22,221,356
01/04/2045	251	168,903,765	111,160,384	59,346,819	20,849,391
01/05/2045	252	159,477,493	104,784,409	55,805,094	19,524,766
01/06/2045	253	150,500,972	98,718,683	52,440,958	18,270,029
01/07/2045	254	142,048,581	93,021,536	49,292,920	17,102,880
01/08/2045	255	133,967,042	87,580,487	46,291,631	15,993,511
01/09/2045	256	126,254,862	82,398,685	43,441,969	14,945,397
01/10/2045	257	118,908,717	77,476,933	40,746,603	13,960,643
01/11/2045	258	111,980,332	72,838,880	38,209,938	13,036,079
01/12/2045	259	105,353,833	68,416,115	35,801,503	12,164,324
01/01/2046	260	99,044,859	64,210,017	33,515,039	11,339,217
01/02/2046	261	93,077,768	60,239,254	31,362,496	10,566,000
01/03/2046	262	87,344,627	56,442,201	29,318,118	9,839,456
01/04/2046	263	81,889,376	52,827,260	27,370,601	9,146,942
01/05/2046	264	76,702,099	49,399,703	25,531,736	8,497,438
01/06/2046	265	71,753,742	46,134,351	23,783,432	7,882,044
01/07/2046	266	67,125,703	43,087,895	22,158,234	7,313,336
01/08/2046	267	62,768,331	40,222,567	20,632,115	6,780,797
01/09/2046	268	58,785,945	37,606,723	19,241,262	6,296,905
01/10/2046	269	55,095,615	35,188,081	17,959,465	5,853,331
01/11/2046	270	51,661,458	32,938,816	16,768,720	5,442,096
01/12/2046	271	48,395,407	30,805,767	15,644,213	5,056,338
01/01/2047	272	45,320,779	28,799,705	14,588,271	4,695,078
01/02/2047	273	42,583,007	27,014,054	13,648,962	4,374,166
01/03/2047	274	40,031,581	25,356,558	12,782,073	4,080,675
01/04/2047	275	37,627,479	23,793,343	11,963,563	3,803,188
01/05/2047	276	35,330,580	22,304,253	11,187,229	3,541,815
01/06/2047	277	33,150,104	20,892,219	10,452,340	3,295,137
01/07/2047	278	31,149,524	19,599,169	9,781,295	3,070,948
01/08/2047	279	29,290,898	18,398,470	9,158,714	2,863,302
01/09/2047	280	27,605,215	17,310,234	8,595,078	2,675,711
01/10/2047	281	26,057,511	16,312,904	8,079,936	2,505,032
01/11/2047	282	24,629,586	15,392,822	7,604,821	2,347,745
01/12/2047	283	23,263,273	14,515,049	7,153,508	2,199,364
01/01/2048	284	21,965,393	13,681,996	6,725,802	2,059,106
01/02/2048	285	20,711,922	12,879,342	6,315,131	1,925,190
01/03/2048	286	19,505,089	12,109,649	5,923,599	1,798,674
01/04/2048	287	18,337,911	11,365,702	5,545,548	1,676,749
01/05/2048	288	17,220,458	10,655,593	5,186,276	1,561,691
01/06/2048	289	16,154,730	9,979,193	4,844,707	1,452,659
01/07/2048	290	15,161,426	9,350,231	4,528,185	1,352,186
01/08/2048	291	14,296,011	8,801,566	4,251,634	1,264,226
01/09/2048	292	13,574,437	8,343,143	4,019,941	1,190,269
01/10/2048	293	12,980,989	7,965,301	3,828,441	1,128,921
01/11/2048	294	12,510,839	7,663,791	3,674,156	1,078,837
01/12/2048	295	12,057,730	7,374,105	3,526,574	1,031,258
01/01/2049	296	11,628,160	7,099,333	3,386,533	986,112
01/02/2049	297	11,212,853	6,834,165	3,251,751	942,855
01/03/2049	298	10,808,913	6,577,872	3,122,615	901,947
01/04/2049	299	10,414,528	6,327,116	2,995,938	861,692
01/05/2049	300	10,024,415	6,080,115	2,871,896	822,629
01/06/2049	301	9,642,104	5,838,313	2,750,669	784,567
01/07/2049	302	9,264,328	5,600,361	2,632,066	747,661
01/08/2049	303	8,893,853	5,367,287	2,516,110	711,696
01/09/2049	304	8,530,371	5,139,201	2,403,059	676,839
01/10/2049	305	8,168,994	4,913,408	2,291,825	642,863
01/11/2049	306	7,813,767	4,691,778	2,182,882	609,711
01/12/2049	307	7,464,313	4,474,591	2,076,710	577,678
01/01/2050	308	7,124,792	4,263,816	1,973,854	546,741
01/02/2050	309	6,788,767	4,055,833	1,872,797	516,552
01/03/2050	310	6,455,925	3,851,073	1,774,163	487,474
01/04/2050	311	6,010,914	3,579,534	1,644,873	450,036
01/05/2050	312	5,684,543	3,379,622	1,549,187	422,119
01/06/2050	313	5,360,845	3,181,769	1,454,784	394,717
01/07/2050	314	5,040,400	2,986,668	1,362,218	368,087
01/08/2050	315	4,721,367	2,792,881	1,270,592	341,874

01/09/2050	316	4,404,063	2,600,764	1,180,181	316,203
01/10/2050	317	4,088,642	2,410,533	1,091,166	291,155
01/11/2050	318	3,774,684	2,221,659	1,003,111	266,525
01/12/2050	319	3,460,695	2,033,512	915,900	242,356
01/01/2051	320	3,149,971	1,847,791	830,134	218,731
01/02/2051	321	2,841,114	1,663,786	745,568	195,617
01/03/2051	322	2,536,035	1,482,854	662,962	173,278
01/04/2051	323	2,239,149	1,307,040	582,872	151,699
01/05/2051	324	1,950,426	1,136,637	505,634	131,058
01/06/2051	325	1,689,443	982,876	436,121	112,562
01/07/2051	326	1,451,931	843,311	373,272	95,946
01/08/2051	327	1,243,679	721,129	318,380	81,489
01/09/2051	328	1,064,117	615,966	271,258	69,135
01/10/2051	329	912,549	527,364	231,668	58,802
01/11/2051	330	783,283	451,893	198,009	50,046
01/12/2051	331	672,503	387,344	169,308	42,617
01/01/2052	332	573,365	329,684	143,738	36,027
01/02/2052	333	490,376	281,487	122,413	30,552
01/03/2052	334	418,309	239,738	104,009	25,856
01/04/2052	335	355,712	203,517	88,070	21,801
01/05/2052	336	302,466	172,768	74,580	18,386
01/06/2052	337	259,558	148,008	63,729	15,644
01/07/2052	338	220,356	125,448	53,882	13,173
01/08/2052	339	183,536	104,309	44,689	10,879
01/09/2052	340	153,204	86,923	37,145	9,004
01/10/2052	341	127,032	71,956	30,674	7,405
01/11/2052	342	103,398	58,469	24,861	5,976
01/12/2052	343	81,631	46,085	19,547	4,680
01/01/2053	344	65,631	36,989	15,649	3,731
01/02/2053	345	51,822	29,157	12,304	2,921
01/03/2053	346	40,559	22,785	9,593	2,269
01/04/2053	347	31,101	17,442	7,325	1,725
01/05/2053	348	21,744	12,175	5,100	1,196
01/06/2053	349	13,750	7,685	3,211	750
01/07/2053	350	8,358	4,664	1,944	452
01/08/2053	351	3,931	0	0	0
01/09/2053	352	986	0	0	0
01/10/2053	353	0	0	0	0
01/11/2053	354	0	0	0	0
01/12/2053	355	0	0	0	0
01/01/2054	356	0	0	0	0
01/02/2054	357	0	0	0	0
01/03/2054	358	0	0	0	0
01/04/2054	359	0	0	0	0
		1,368,145,081,349	1,222,800,193,656	1,047,561,438,733	835,651,997,702

Amortisation profiles (all amounts in EUR)





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

HTT 2024

Reporting in Domestic Currency

EUR

CONTENT OF TAB E

1. Additional information on the programme

2. Additional information on the swaps

3. Additional information on the asset distribution

Field Number

1. Additional information on the programme

Transaction Counterparties

Name

Legal Entity Identifier (LEI)*

E.1.1.1

Sponsor (if applicable)

BNP Paribas Fortis

KGCPH4LVW0R2YD1T647

E.1.1.2

Servicer

E.1.1.3

Back-up servicer

E.1.1.4

Block facilitator

E.1.1.5

Cash manager

E.1.1.6

Back-up cash manager

E.1.1.7

Account bank

E.1.1.8

Standby account bank

E.1.1.9

Account bank guarantor

Stichting BNPP Fortis Pfandbriefe

E.1.1.10

Trustee

Representative

E.1.1.11

Cover Pool Monitor

David De Schacht & Jurgen De Raedemaeker

OE.1.1.1

where applicable - owner agent

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

Swap Counterparties

Guarantor (if available)

Legal Entity Identifier (LEI)*

Type of Swap

E.2.1.1

E.2.1.2

E.2.1.3

E.2.1.4

E.2.1.5

E.2.1.6

E.2.1.7

E.2.1.8

E.2.1.9

E.2.1.10

E.2.1.11

E.2.1.12

E.2.1.13

E.2.1.14

E.2.1.15

E.2.1.16

E.2.1.17

E.2.1.18

E.2.1.19

E.2.1.20

E.2.1.21

E.2.1.22

E.2.1.23

E.2.1.24

E.2.1.25

OE.2.1.1

OE.2.1.2

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.2.1.9

OE.2.1.10

OE.2.1.11

OE.2.1.12

OE.2.1.13

3. Additional information on the asset distribution

1. General information

Total Assets

E.3.1.1

Weighted Average Seasoning (years)

5.19

E.3.1.2

Weighted Average Maturity (years)**

14.37

OE.3.1.1

OE.3.1.2

OE.3.1.3

OE.3.1.4

2. Annexes

% Residential Loans

% Commercial Loans

% Public Sector Assets

% Shadow Loans

% Total Loans

E.3.2.1

1-30 days

0.09%

0.09%

E.3.2.2

30-60 days

0.04%

0.04%

E.3.2.3

60-90 days

0.00%

0.00%

E.3.2.4

90-180 days

0.03%

0.03%

E.3.2.5

>= 180 days

0.00%

0.00%

Reason for No Data in Worksheet E	Value
Not applicable for the jurisdiction	ND1
Not relevant for the issuer and/or CB programme at the present time	ND2
Not available at the present time	ND3
Confidential	ND4
* Local Entity Identifier (LEI) Finder: https://www.lei-lookup.com/#/search	
** Weighted Average Maturity = Remaining Term to Maturity	