

Cut-off Date	30/04/2024
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COLLATERAL DESCRIPTION asset report date May 2024

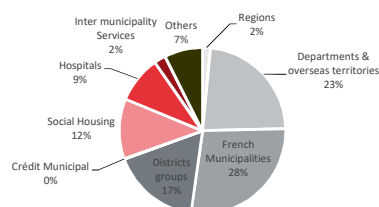
A] Overview data

Total outstanding current balance (in €)	4 311 155 261 €
Number of loans	3 569
Number of borrowers	1 708
Average Loan balance per borrower (in €)	2 524 096 €
Weighted Average Seasoning (in months)	65
Weighted Average Remaining term (in years)	12,7
Percentage of Fixed assets	65%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	66,9	8
Departments & overseas territories	994,7	167
French Municipalities	1 189,6	2 058
Districts groups	743,5	512
Crédit Municipal	3,5	1
Social Housing	501,9	302
Hospitals	393,1	112
Inter municipality Services	98,1	57
Others	320,0	352
Total	4 311,2	3 569

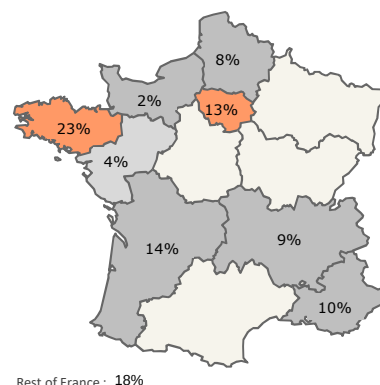


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	2 790,9	65%
Non capped floaters	1 520,3	35%
Total	4 311,2	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	247,1	6%	57
Aquitaine - Limousin - Poitou-Charentes	592,2	14%	654
Auvergne - Rhône-Alpes	398,3	9%	141
Bourgogne - Franche-Comté	102,0	2%	34
Bretagne	1 002,8	23%	2 002
Centre - Val de Loire	58,2	1%	14
Corse	0,2	0%	4
Ile-de-France	547,0	13%	182
Languedoc-Roussillon - Midi-Pyrénées	361,3	8%	124
Nord-Pas-de-Calais - Picardie	342,4	8%	148
Normandie	84,9	2%	39
Pays de la Loire	157,7	4%	63
Provence-Alpes-Côte d'Azur	417,1	10%	107
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	4 311,2	100%	3 569



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	93%
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5. Non performing loans

	Total Loan Balance in Mln €	Number of Loans
Payment delay over 90 days		
Principal	0,0	0
Interest	0,0	0
Total	0,0	0

6. Outstandings

Name of Series	Outstanding Principal Amount (EUR)	Scheduled Maturity Date	Remaining Maturity (Years)
RCB2	120 000 000	18/08/2025	1,30
OF3	50 000 000	18/11/2033	9,55
OF4	27 000 000	25/04/2031	6,99
OF5	70 000 000	26/01/2037	12,74
OF6	100 000 000	07/08/2037	13,27
OF7	25 000 000	18/05/2034	10,05
OF8	45 000 000	18/05/2043	19,05
OF9	110 000 000	26/06/2042	18,16
OF10	10 000 000	19/07/2028	4,22
OF11	5 000 000	02/08/2028	4,26
OF12	10 000 000	19/10/2043	19,47
OF13	5 000 000	19/10/2046	22,47
OF14	10 000 000	29/01/2043	18,75
OF15	250 000 000	11/10/2029	5,45
OF16	500 000 000	15/01/2030	5,71
OF17	500 000 000	31/03/2028	3,92
OF18	500 000 000	10/01/2031	6,70
OF18-1	250 000 000	10/01/2031	6,70
OF18-2	100 000 000	10/01/2031	6,70
OF 19	750 000 000	28/02/2029	4,83
Total :	3 437 000 000	Moyenne :	6,46