

Cut-off Date

31/05/2024

COLLATERAL DESCRIPTION asset report date June 2024

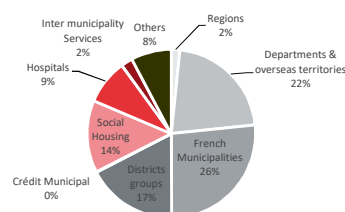
A] Overview data

Total outstanding current balance (in €)	4 610 237 220 €
Number of loans	3 738
Number of borrowers	1 754
Average Loan balance per borrower (in €)	2 628 413 €
Weighted Average Seasoning (in months)	65
Weighted Average Remaining term (in years)	13,6
Percentage of Fixed assets	65%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	75,0	9
Departments & overseas territories	1 001,7	168
French Municipalities	1 224,1	2 108
Districts groups	807,5	531
Crédit Municipal	3,5	1
Social Housing	641,1	359
Hospitals	398,0	115
Inter municipality Services	101,3	59
Others	358,1	388
Total	4 610,2	3 738

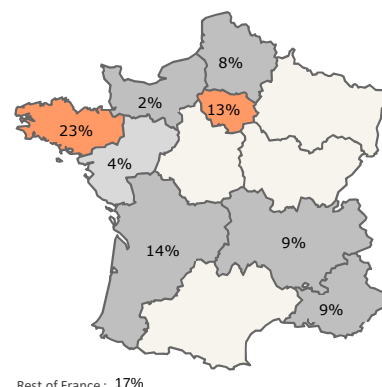


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	2 976,9	65%
Non capped floaters	1 633,3	35%
Total	4 610,2	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	265,3	6%	64
Aquitaine - Limousin - Poitou-Charentes	628,8	14%	681
Auvergne - Rhône-Alpes	437,6	9%	151
Bourgogne - Franche-Comté	101,0	2%	34
Bretagne	1 061,5	23%	2 062
Centre - Val de Loire	59,1	1%	15
Corse	0,2	0%	4
Ile-de-France	609,5	13%	212
Languedoc-Roussillon - Midi-Pyrénées	375,8	8%	130
Nord-Pas-de-Calais - Picardie	361,8	8%	168
Normandie	93,5	2%	40
Pays de la Loire	189,0	4%	67
Provence-Alpes-Côte d'Azur	427,3	9%	110
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	4 610,2	100%	3 738



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	92%
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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	1,21
OF3	50 000 000	18/11/2033	9,46
OF4	27 000 000	25/04/2031	6,90
OF5	70 000 000	26/01/2037	12,65
OF6	100 000 000	07/08/2037	13,18
OF7	25 000 000	18/05/2034	9,96
OF8	45 000 000	18/05/2043	18,96
OF9	110 000 000	26/06/2042	18,07
OF10	10 000 000	19/07/2028	4,13
OF11	5 000 000	02/08/2028	4,17
OF12	10 000 000	19/10/2043	19,38
OF13	5 000 000	19/10/2046	22,38
OF14	10 000 000	29/01/2043	18,66
OF16	500 000 000	15/01/2030	5,62
OF17	500 000 000	31/03/2028	3,83
OF18	500 000 000	10/01/2031	6,61
OF18-1	250 000 000	10/01/2031	6,61
OF18-2	100 000 000	10/01/2031	6,61
OF 19	750 000 000	28/02/2029	4,74
OF 20	500 000 000	14/06/2036	12,00
Total :	3 687 000 000	Moyenne :	7,20