

Cut-off Date

30/06/2024

COLLATERAL DESCRIPTION asset report date July 2024

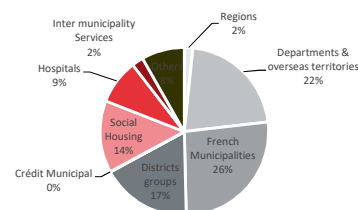
A] Overview data

Total outstanding current balance (in €)	4 609 044 448 €
Number of loans	3 742
Number of borrowers	1 753
Average Loan balance per borrower (in €)	2 629 232 €
Weighted Average Seasoning (in months)	65
Weighted Average Remaining term (in years)	13,8
Percentage of Fixed assets	65%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	74,8	9
Departments & overseas territories	991,7	168
French Municipalities	1 221,4	2 111
Districts groups	801,8	527
Crédit Municipal	3,3	1
Social Housing	638,0	361
Hospitals	396,4	114
Inter municipality Services	100,8	59
Others	380,9	392
Total	4 609,0	3 742

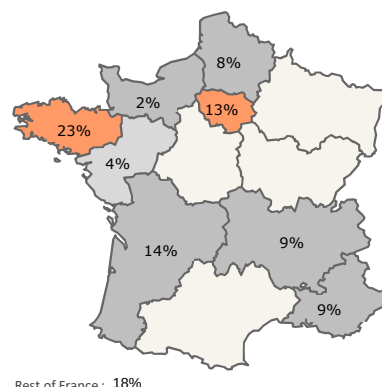


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	2 983,3	65%
Non capped floaters	1 625,8	35%
Total	4 609,0	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	263,9	6%	64
Aquitaine - Limousin - Poitou-Charentes	623,4	14%	680
Auvergne - Rhône-Alpes	437,3	9%	152
Bourgogne - Franche-Comté	100,6	2%	34
Bretagne	1 059,6	23%	2 061
Centre - Val de Loire	56,7	1%	13
Corse	0,2	0%	4
Ile-de-France	608,9	13%	213
Languedoc-Roussillon - Midi-Pyrénées	399,5	9%	136
Nord-Pas-de-Calais - Picardie	361,5	8%	169
Normandie	91,1	2%	41
Pays de la Loire	186,8	4%	67
Provence-Alpes-Côte d'Azur	419,6	9%	108
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	4 609,0	100%	3 742



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	1,13
OF3	50 000 000	18/11/2033	9,38
OF4	27 000 000	25/04/2031	6,82
OF5	70 000 000	26/01/2037	12,57
OF6	100 000 000	07/08/2037	13,10
OF7	25 000 000	18/05/2034	9,88
OF8	45 000 000	18/05/2043	18,88
OF9	110 000 000	26/06/2042	17,99
OF10	10 000 000	19/07/2028	4,05
OF11	5 000 000	02/08/2028	4,09
OF12	10 000 000	19/10/2043	19,30
OF13	5 000 000	19/10/2046	22,30
OF14	10 000 000	29/01/2043	18,58
OF16	500 000 000	15/01/2030	5,54
OF17	500 000 000	31/03/2028	3,75
OF18	500 000 000	10/01/2031	6,53
OF18-1	250 000 000	10/01/2031	6,53
OF18-2	100 000 000	10/01/2031	6,53
OF 19	750 000 000	28/02/2029	4,66
OF 20	500 000 000	14/06/2036	11,96
Total :	3 687 000 000	Moyenne :	7,13