

Cut-off Date	31/07/2024
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COLLATERAL DESCRIPTION asset report date August 2024

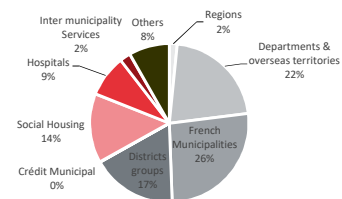
A] Overview data

Total outstanding current balance (in €)	4 613 205 390 €
Number of loans	3 751
Number of borrowers	1 752
Average Loan balance per borrower (in €)	2 633 108 €
Weighted Average Seasoning (in months)	66
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	74,1	9
Departments & overseas territories	988,8	169
French Municipalities	1 216,0	2 112
Districts groups	803,7	526
Crédit Municipal	3,3	1
Social Housing	651,0	366
Hospitals	393,0	114
Inter municipality Services	100,7	59
Others	382,5	395
Total	4 613,2	3 751

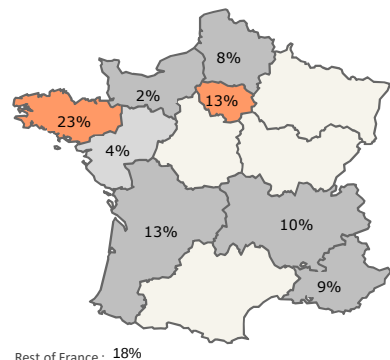


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	2 979,4	65%
Non capped floaters	1 633,8	35%
Total	4 613,2	100%

3. Geographic Distribution

Region	Total Loan Balance in Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	262,1	6%	64
Aquitaine - Limousin - Poitou-Charentes	620,7	13%	681
Auvergne - Rhône-Alpes	440,3	10%	153
Bourgogne - Franche-Comté	99,9	2%	34
Bretagne	1 055,9	23%	2 062
Centre - Val de Loire	59,0	1%	14
Corse	0,2	0%	4
Ile-de-France	606,8	13%	213
Languedoc-Roussillon - Midi-Pyrénées	397,7	9%	136
Nord-Pas-de-Calais - Picardie	376,4	8%	175
Normandie	91,0	2%	41
Pays de la Loire	185,5	4%	66
Provence-Alpes-Côte d'Azur	417,8	9%	108
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	4 613,2	100%	3 751



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	1,05
OF3	50 000 000	18/11/2033	9,30
OF4	27 000 000	25/04/2031	6,73
OF5	70 000 000	26/01/2037	12,49
OF6	100 000 000	07/08/2037	13,02
OF7	25 000 000	18/05/2034	9,80
OF8	45 000 000	18/05/2043	18,80
OF9	110 000 000	26/06/2042	17,90
OF10	10 000 000	19/07/2028	3,97
OF11	5 000 000	02/08/2028	4,00
OF12	10 000 000	19/10/2043	19,22
OF13	5 000 000	19/10/2046	22,22
OF14	10 000 000	29/01/2043	18,49
OF16	500 000 000	15/01/2030	5,46
OF17	500 000 000	31/03/2028	3,67
OF18	500 000 000	10/01/2031	6,44
OF18-1	250 000 000	10/01/2031	6,44
OF18-2	100 000 000	10/01/2031	6,44
OF 19	750 000 000	28/02/2029	4,58
OF 20	500 000 000	14/06/2036	11,87
Total :	3 687 000 000	Moyenne :	7,04