

Cut-off Date	31/08/2024
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COLLATERAL DESCRIPTION asset report date September 2024

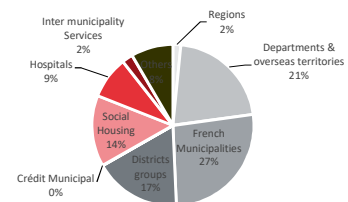
A] Overview data

Total outstanding current balance (in €)	4 609 078 818 €
Number of loans	3 748
Number of borrowers	1 744
Average Loan balance per borrower (in €)	2 642 820 €
Weighted Average Seasoning (in months)	67
Weighted Average Remaining term (in years)	13,9
Percentage of Fixed assets	65%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	72,7	8
Departments & overseas territories	980,6	169
French Municipalities	1 220,1	2 111
Districts groups	800,4	528
Crédit Municipal	3,3	1
Social Housing	655,1	364
Hospitals	389,5	113
Inter municipality Services	99,6	59
Others	387,8	395
Total	4 609,1	3 748

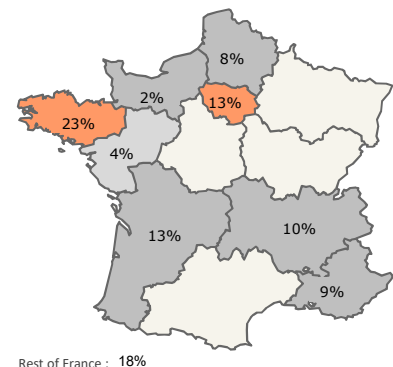


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	2 977,9	65%
Non capped floaters	1 631,1	35%
Total	4 609,1	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	260,1	6%	64
Aquitaine - Limousin - Poitou-Charentes	617,7	13%	682
Auvergne - Rhône-Alpes	448,3	10%	154
Bourgogne - Franche-Comté	96,0	2%	27
Bretagne	1 051,3	23%	2 059
Centre - Val de Loire	58,7	1%	14
Corse	0,2	0%	4
Ile-de-France	601,8	13%	212
Languedoc-Roussillon - Midi-Pyrénées	400,6	9%	136
Nord-Pas-de-Calais - Picardie	376,8	8%	180
Normandie	90,2	2%	41
Pays de la Loire	184,9	4%	66
Provence-Alpes-Côte d'Azur	422,5	9%	109
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	4 609,1	100%	3 748



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	91%
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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	0,96
OF3	50 000 000	18/11/2033	9,21
OF4	27 000 000	25/04/2031	6,65
OF5	70 000 000	26/01/2037	12,40
OF6	100 000 000	07/08/2037	12,93
OF7	25 000 000	18/05/2034	9,71
OF8	45 000 000	18/05/2043	18,71
OF9	110 000 000	26/06/2042	17,82
OF10	10 000 000	19/07/2028	3,88
OF11	5 000 000	02/08/2028	3,92
OF12	10 000 000	19/10/2043	19,13
OF13	5 000 000	19/10/2046	22,13
OF14	10 000 000	29/01/2043	18,41
OF16	500 000 000	15/01/2030	5,37
OF17	500 000 000	31/03/2028	3,58
OF18	500 000 000	10/01/2031	6,36
OF18-1	250 000 000	10/01/2031	6,36
OF18-2	100 000 000	10/01/2031	6,36
OF 19	750 000 000	28/02/2029	4,49
OF 20	500 000 000	14/06/2036	11,79
Total :	3 687 000 000	Moyenne :	6,96