

Cut-off Date

30/09/2024

COLLATERAL DESCRIPTION asset report date October 2024

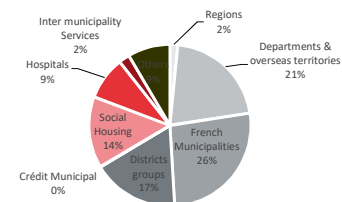
A] Overview data

Total outstanding current balance (in €)	4 608 972 603 €
Number of loans	3 737
Number of borrowers	1 738
Average Loan balance per borrower (in €)	2 651 883 €
Weighted Average Seasoning (in months)	67
Weighted Average Remaining term (in years)	14,1
Percentage of Fixed assets	64%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	72,6	8
Departments & overseas territories	967,7	169
French Municipalities	1 219,8	2 088
Districts groups	801,6	525
Crédit Municipal	3,0	1
Social Housing	657,2	369
Hospitals	397,2	115
Inter municipality Services	99,7	60
Others	390,2	402
Total	4 609,0	3 737

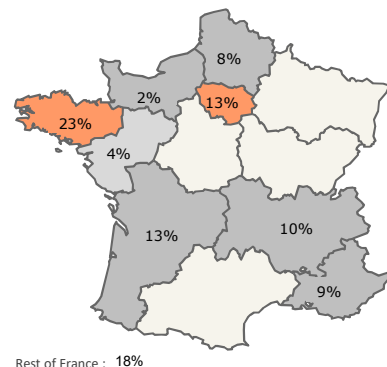


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	2 972,7	64%
Non capped floaters	1 636,3	36%
Total	4 609,0	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	258,7	6%	64
Aquitaine - Limousin - Poitou-Charentes	619,8	13%	684
Auvergne - Rhône-Alpes	450,7	10%	157
Bourgogne - Franche-Comté	95,0	2%	27
Bretagne	1 040,7	23%	2 030
Centre - Val de Loire	58,3	1%	14
Corse	0,1	0%	4
Ile-de-France	602,4	13%	215
Languedoc-Roussillon - Midi-Pyrénées	408,1	9%	140
Nord-Pas-de-Calais - Picardie	375,2	8%	183
Normandie	90,7	2%	42
Pays de la Loire	188,4	4%	67
Provence-Alpes-Côte d'Azur	420,7	9%	110
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	4 609,0	100%	3 737



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	91%
--	-----

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	0,88
OF3	50 000 000	18/11/2033	9,13
OF4	27 000 000	25/04/2031	6,57
OF5	70 000 000	26/01/2037	12,32
OF6	100 000 000	07/08/2037	12,85
OF7	25 000 000	18/05/2034	9,63
OF8	45 000 000	18/05/2043	18,63
OF9	110 000 000	26/06/2042	17,74
OF10	10 000 000	19/07/2028	3,80
OF11	5 000 000	02/08/2028	3,84
OF12	10 000 000	19/10/2043	19,05
OF13	5 000 000	19/10/2046	22,05
OF14	10 000 000	29/01/2043	18,33
OF16	500 000 000	15/01/2030	5,29
OF17	500 000 000	31/03/2028	3,50
OF18	500 000 000	10/01/2031	6,28
OF18-1	250 000 000	10/01/2031	6,28
OF18-2	100 000 000	10/01/2031	6,28
OF 19	750 000 000	28/02/2029	4,41
OF 20	500 000 000	14/06/2036	11,71
Total :	3 687 000 000	Moyenne :	6,88