

Cut-off Date

31/12/2024

COLLATERAL DESCRIPTION asset report date January 2025

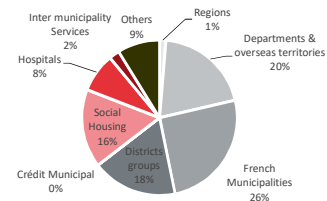
A] Overview data

Total outstanding current balance (in €)	5 237 308 687 €
Number of loans	4 087
Number of borrowers	1 809
Average Loan balance per borrower (in €)	2 895 140 €
Weighted Average Seasoning (in months)	66
Weighted Average Remaining term (in years)	15,5
Percentage of Fixed assets	63%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	69,4	8
Departments & overseas territories	1 050,6	176
French Municipalities	1 330,2	2 240
Districts groups	930,1	569
Crédit Municipal	2,8	1
Social Housing	853,9	447
Hospitals	424,6	120
Inter municipality Services	114,1	64
Others	461,6	461
Total	5 237,3	4 087

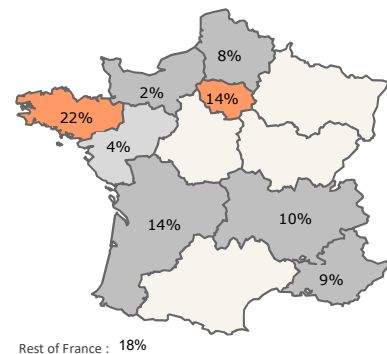


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	3 311,1	63%
Non capped floaters	1 926,2	37%
Total	5 237,3	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	294,5	6%	72
Aquitaine - Limousin - Poitou-Charentes	712,3	14%	745
Auvergne - Rhône-Alpes	520,6	10%	186
Bourgogne - Franche-Comté	124,8	2%	31
Bretagne	1 140,1	22%	2 161
Centre - Val de Loire	57,9	1%	16
Corse	0,1	0%	4
Ile-de-France	716,6	14%	257
Languedoc-Roussillon - Midi-Pyrénées	490,8	9%	158
Nord-Pas-de-Calais - Picardie	404,0	8%	216
Normandie	98,9	2%	50
Pays de la Loire	216,6	4%	71
Provence-Alpes-Côte d'Azur	460,2	9%	120
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	5 237,3	100%	4 087



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	0,63
OF3	50 000 000	18/11/2033	8,88
OF4	27 000 000	25/04/2031	6,32
OF5	70 000 000	26/01/2037	12,07
OF6	100 000 000	07/08/2037	12,60
OF7	25 000 000	18/05/2034	9,38
OF8	45 000 000	18/05/2043	18,38
OF9	110 000 000	26/06/2042	17,49
OF10	10 000 000	19/07/2028	3,55
OF11	5 000 000	02/08/2028	3,59
OF12	10 000 000	19/10/2043	18,80
OF13	5 000 000	19/10/2046	21,80
OF14	10 000 000	29/01/2043	18,08
OF16	500 000 000	15/01/2030	5,04
OF17	500 000 000	31/03/2028	3,25
OF18	500 000 000	10/01/2031	6,03
OF18-1	250 000 000	10/01/2031	6,03
OF18-2	100 000 000	10/01/2031	6,03
OF 19	750 000 000	28/02/2029	4,16
OF 20	500 000 000	14/06/2036	11,45
OF 21	500 000 000	27/01/2032	7,07
Total :	4 187 000 000	Moyenne :	6,68