

Cut-off Date	28/02/2026
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COLLATERAL DESCRIPTION asset report date : March 2026

A | Overview data

1. Borrower information

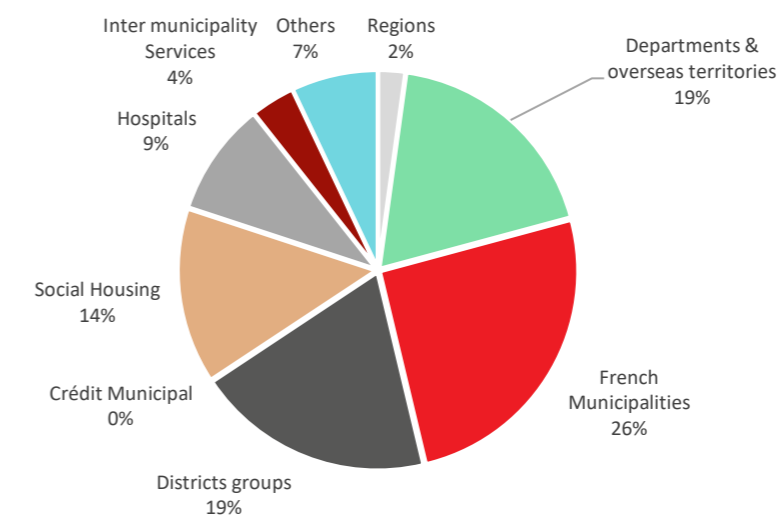
Total outstanding current balance (in €)	7 286 314 766 €
Number of loans	4 821
Number of borrowers	1 993
Average Loan balance per borrower (in €)	3 654 120 €
Weighted Average Seasoning (in months)	65
Weighted Average Remaining term (in years)	15,4
Percentage of Fixed assets	62%

B | Portfolio breakdowns

1. Overview of Loan Attributes and Borrower Profile

1.a Borrower type breakdown

Borrower type	Total Loan Balance in € M	Number of Loans
Regions	159,0	15
Departments & overseas territories	1 357,0	228
French Municipalities	1 854,9	2 594
Districts groups	1 414,9	701
Crédit Municipal	1,8	1
Social Housing	1 045,7	536
Hospitals	676,6	171
Inter municipality Services	262,9	87
Others	513,6	488
Total	7 286,3	4 821

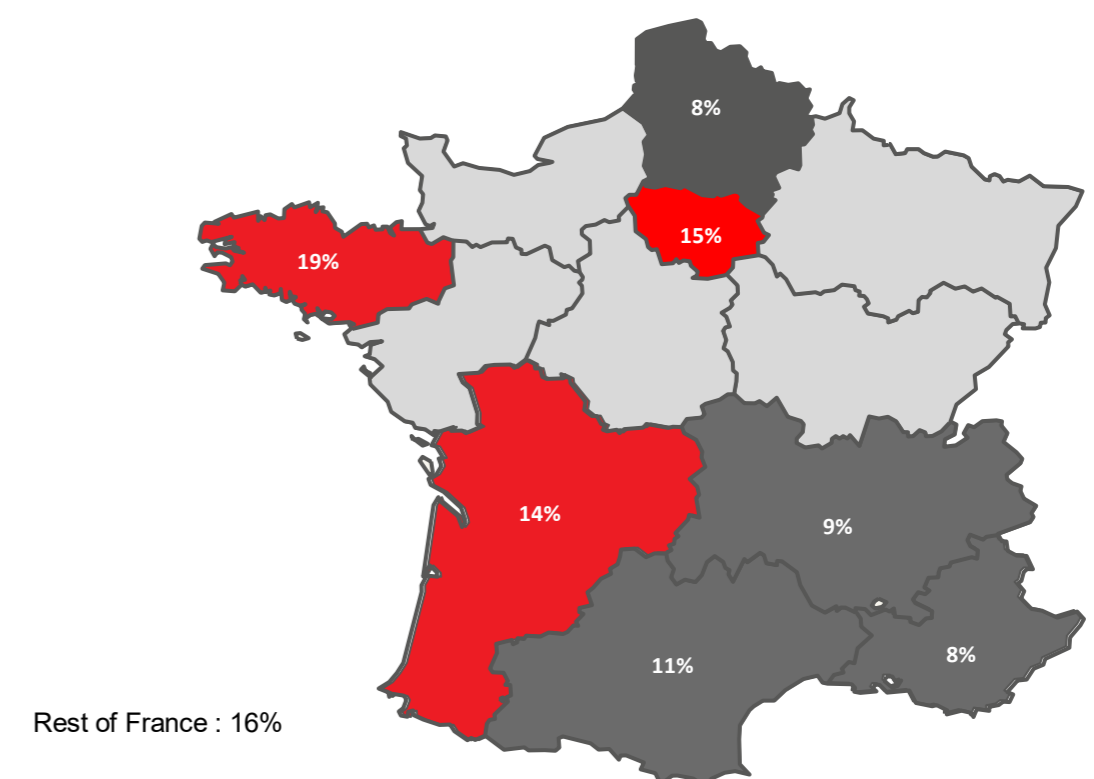


1.b Loan Type

Loan Type	Total Loan Balance in € M	%
Fixed rate Loans	4 510,3	62%
Non capped floaters	2 776,0	38%
Total	7 286,3	100%

1.c Geographic Distribution

Region	Total Loan Balance in € M	Number of Loans	%
Alsace - Champagne-Ardenne - Lorraine	439,5	113	6%
Aquitaine - Limousin - Poitou-Charentes	1 032,8	910	14%
Auvergne - Rhône-Alpes	642,9	213	9%
Bourgogne - Franche-Comté	149,1	44	2%
Bretagne	1 416,5	2 324	19%
Centre - Val de Loire	83,0	23	1%
Corse	0,0	2	0%
Ile-de-France	1 115,7	359	15%
Languedoc-Roussillon - Midi-Pyrénées	786,1	231	11%
Nord-Pas-de-Calais - Picardie	556,9	286	8%
Normandie	147,6	64	2%
Pays de la Loire	318,3	97	4%
Provence-Alpes-Côte d'Azur	589,0	154	8%
Départements d'Outre-Mer	8,8	1	0%
Territoires d'Outre-Mer	0,0	0	0%
Total	7 286,3	4 821	100%



1.d Central Bank eligibility (ECB)

Central Bank eligibility	% of cover pool
European Central Bank	100%

1.e Non performing loans

Payment delay over 90 days	Total Loan Balance in Mln €	Number of Loans
Principal	0,0	0
Interest	0,0	0
Total	0,0	0

2. Overview of Liabilities

2.a Outstandings

Name of Series	Outstanding Principal Amount (EUR)	Scheduled Maturity Date	Remaining Maturity (in years)
OF3	50 000 000	18/11/2033	7,72
OF4	27 000 000	25/04/2031	5,16
OF5	70 000 000	26/01/2037	10,91
OF6	100 000 000	07/08/2037	11,44
OF7	25 000 000	18/05/2034	8,22
OF8	45 000 000	18/05/2043	17,22
OF9	110 000 000	26/06/2042	16,33
OF10	10 000 000	19/07/2028	2,39
OF11	5 000 000	02/08/2028	2,43
OF12	10 000 000	19/10/2043	17,64
OF13	5 000 000	19/10/2046	20,64
OF14	10 000 000	29/01/2043	16,92
OF16	500 000 000	15/01/2030	3,88
OF17	500 000 000	31/03/2028	2,09
OF18	500 000 000	10/01/2031	4,87
OF18-1	250 000 000	10/01/2031	4,87
OF18-2	100 000 000	10/01/2031	4,87
OF 19	750 000 000	28/02/2029	3,00
OF 20	500 000 000	14/06/2036	10,30
OF 21	500 000 000	27/01/2032	5,91
OF 22	500 000 000	02/07/2035	9,35
OF 23	500 000 000	10/10/2055	29,62
OF 24	750 000 000	13/01/2036	9,88
Total :	5 817 000 000,0	WAL :	8,61