### Harmonised Transparency Template

2022 Version

France Société Générale SCF Reporting Date: 31/05/22 Cut-off Date: 31/05/22



Index

Worksheet A: HTT General

Worksheet B2: HTT Public Sector Assets

Worksheet C: HTT Harmonised Glossary

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# A. Harmonised Transparency Template - General Information

Reporting in Domestic Currency	EUR
CONTENT OF TAB A	
<u>1. Basic Facts</u>	
2. Regulatory Summary	
3. General Cover Pool / Covered Bond Information	
4. References to Capital Requirements Regulation (CRR) 129(7)	
5. References to Capital Requirements Regulation (CRR) 129(1)	
6. Other relevant information	

Field					
Number	1. Basic Facts				
G.1.1.1	Country	France			
G.1.1.2	Issuer Name	Société Générale S	CF		
G.1.1.3	Link to Issuer's Website	http://www.societegenerale.co	m/fr/mesurer-notre-performance/investisseurs/investisseurs-de	ett <u>e</u>	
G.1.1.4	Cut-off date	31/05/22			
	2. Regulatory Summary				
G.2.1.1	UCITS Compliance (Y/N)	Y			
G.2.1.2	CRR Compliance (Y/N)	Y			
G.2.1.3	LCR status	http://www.ecbc.eu/legi	lation/list		
	3. General Cover Pool / Covered Bond Inforr	nation			
	1.General Information	Nominal (mn)			
G.3.1.1	Total Cover Assets	16,761.1			
G.3.1.2	Outstanding Covered Bonds	12,720.0			
	2. Over-collateralisation (OC)	Legal / Regulato	y Actual	Minimum Committed	Purpose
		- 00/	<b>20</b> <i>C</i> <sup>2</sup>	7.5%	"Legal" OC: As mentioned in SCF law.
G.3.2.1	OC (%)	5.0%	29.6%	7.5%	"Committed" OC is equal to Contractual OC in
	3. Cover Pool Composition	Nominal (mn)		% Cover Pool	order to reassure Rating Agencies.
G.3.3.1	Mortgages	Nominai (inii)		% Cover Poor	
G.3.3.2	Public Sector	16,481.7		98.3%	
G.3.3.3	Shipping	10,401.7		50.570	
G.3.3.4	Substitute Assets	279.4		1.7%	
G.3.3.5	Other	27011		2.770	
G.3.3.6		Total 16,761.1		100.0%	
	4. Cover Pool Amortisation Profile	Contractual	Expected Upon Prepayments	% Total Contractual	% Total Expected Upon Prepayments
G.3.4.1			6.2		
0.5.4.1	Weighted Average Life (in years)	6.3	0.2		
0.3.4.1		6.3	0.2		
0.5.4.1	Residual Life (mn)	6.3	0.2		
	Residual Life (mn) By buckets:				
G.3.4.2	Residual Life (mn) By buckets: 0 - 1 Y	1,811.7	1,839.5	11.0%	11.2%
G.3.4.2 G.3.4.3	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y	1,811.7 1,710.5	1,839.5 1,731.8	10.4%	10.5%
G.3.4.2 G.3.4.3 G.3.4.4	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y	1,811.7 1,710.5 1,616.0	1,839.5 1,731.8 1,631.3	10.4% 9.8%	10.5% 9.9%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y	1,811.7 1,710.5 1,616.0 1,511.0	1,839.5 1,731.8 1,631.3 1,520.9	10.4% 9.8% 9.2%	10.5% 9.9% 9.2%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0	10.4% 9.8% 9.2% 8.6%	10.5% 9.9% 9.2% 8.6%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8	10.4% 9.8% 9.2% 8.6% 29.9%	10.5% 9.9% 9.2% 8.6% 29.8%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8 3,482.9	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8 3,417.3	10.4% 9.8% 9.2% 8.6% 29.9% 21.1%	10.5% 9.9% 9.2% 8.6% 29.8% 20.7%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10+ Y	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8 3,482.9 Total 16,481.7	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8 3,417.3 16,481.7	10.4% 9.8% 9.2% 8.6% 29.9% 21.1% 100.0%	10.5% 9.9% 9.2% 8.6% 29.8% 20.7% 100.0%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10+ Y <b>5. Maturity of Covered Bonds</b>	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8 3,482.9 Total 16,481.7 Initial Maturity	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8 3,417.3 16,481.7 Extended Maturity	10.4% 9.8% 9.2% 8.6% 29.9% 21.1%	10.5% 9.9% 9.2% 8.6% 29.8% 20.7%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10+ Y	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8 3,482.9 Total 16,481.7	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8 3,417.3 16,481.7	10.4% 9.8% 9.2% 8.6% 29.9% 21.1% 100.0%	10.5% 9.9% 9.2% 8.6% 29.8% 20.7% 100.0%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10+ Y <b>5. Maturity of Covered Bonds</b>	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8 3,482.9 Total 16,481.7 Initial Maturity	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8 3,417.3 16,481.7 Extended Maturity	10.4% 9.8% 9.2% 8.6% 29.9% 21.1% 100.0%	10.5% 9.9% 9.2% 8.6% 29.8% 20.7% 100.0%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10+ Y	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8 3,482.9 Total 16,481.7 Initial Maturity	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8 3,417.3 16,481.7 Extended Maturity	10.4% 9.8% 9.2% 8.6% 29.9% 21.1% 100.0% <b>% Total Initial Maturity</b>	10.5% 9.9% 9.2% 8.6% 29.8% 20.7% 100.0% <b>% Total Extended Maturity</b>
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.5.1 G.3.5.1	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8 3,482.9 Total 16,481.7 <b>Initial Maturity</b> 5.5	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8 3,417.3 16,481.7 <b>Extended Maturity</b> 6.4 1,000.0	10.4% 9.8% 9.2% 8.6% 29.9% 21.1% 100.0% <b>% Total Initial Maturity</b> 7.9%	10.5% 9.9% 9.2% 8.6% 29.8% 20.7% 100.0% <b>% Total Extended Maturity</b> 7.9%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.5.1 G.3.5.1 G.3.5.2 G.3.5.3 G.3.5.4	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8 3,482.9 Total 16,481.7 <b>Initial Maturity</b> 5.5	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8 3,417.3 16,481.7 <b>Extended Maturity</b> 6.4	10.4% 9.8% 9.2% 8.6% 29.9% 21.1% 100.0% <b>% Total Initial Maturity</b> 7.9% 10.4%	10.5% 9.9% 9.2% 8.6% 29.8% 20.7% 100.0% <b>X Total Extended Maturity</b> 7.9% 0.6%
G.3.4.2 G.3.4.3 G.3.4.4 G.3.4.5 G.3.4.6 G.3.4.7 G.3.4.8 G.3.4.9 G.3.5.1 G.3.5.1	Residual Life (mn) By buckets: 0 - 1 Y 1 - 2 Y 2 - 3 Y 3 - 4 Y 4 - 5 Y 5 - 10 Y 10 + Y	1,811.7 1,710.5 1,616.0 1,511.0 1,416.9 4,932.8 3,482.9 Total 16,481.7 <b>Initial Maturity</b> 5.5	1,839.5 1,731.8 1,631.3 1,520.9 1,422.0 4,918.8 3,417.3 16,481.7 <b>Extended Maturity</b> 6.4 1,000.0	10.4% 9.8% 9.2% 8.6% 29.9% 21.1% 100.0% <b>% Total Initial Maturity</b> 7.9%	10.5% 9.9% 9.2% 8.6% 29.8% 20.7% 100.0% <b>% Total Extended Maturity</b> 7.9%

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G.3.5.7	4 - 5 Y		1,000.0	1,000.0	7.9%	7.9%
G.3.5.8	5 - 10 Y		4,250.0	5,250.0	33.4%	41.3%
G.3.5.9	10+ Y		2,400.0	2,400.0	18.9%	18.9%
G.3.5.10		Total	12,720.0	12,720.0	100.0%	100.0%
	6. Cover Assets - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.6.1	EUR		14,592.2	14,592.2	88.5%	88.5%
G.3.6.2	AUD					
G.3.6.3	BRL					
G.3.6.4	CAD					
G.3.6.5	CHF					
G.3.6.6	CZK					
G.3.6.7	DKK					
G.3.6.8	GBP					
G.3.6.9	HKD					
G.3.6.10	JPY					
G.3.6.11	KRW					
G.3.6.12	NOK					
G.3.6.13	PLN					
G.3.6.14	SEK					
G.3.6.15	SGD					
G.3.6.16	USD		1,889.5	1,889.5	11.5%	11.5%
G.3.6.17	Other					
G.3.6.18		Total	16,481.7	16,481.7	100.0%	100.0%
	7. Covered Bonds - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.7.1	EUR		12,720.0	12,720.0	100.0%	100.0%
G.3.7.2	AUD					
G.3.7.3	BRL					
G.3.7.4	CAD					
G.3.7.5	CHF					
G.3.7.6	CZK					
G.3.7.7	ОКК					
G.3.7.8	GBP					
G.3.7.9	НКД					
G.3.7.10	JPY					
G.3.7.11	KRW					
G.3.7.12	NOK					
G.3.7.13	PLN					
G.3.7.14	SEK					
G.3.7.15	SGD					
G.3.7.16	USD		0.0	0.0	0.0%	0.0%
G.3.7.17	Other					
G.3.7.18		Total	12,720.0	12,720.0	100.0%	100.0%
	8. Covered Bonds - Breakdown by interest rate		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.8.1	Fixed coupon		1,720.0	500.0	13.5%	3.9%
G.3.8.2	Floating coupon		10,850.0	12,070.0	85.3%	94.9%
G.3.8.3	Other		150.0	150.0	1.2%	1.2%
G.3.8.4		Total	12,720.0	12,720.0	100.0%	100.0%
	9. Substitute Assets - Type		Nominal (mn)		% Substitute Assets	
G.3.9.1	Cash		11.4		4.1%	
G.3.9.2	Exposures to/guaranteed by Supranational, Sovereign, Agency	(SSA)				
G.3.9.3	Exposures to central banks					
G.3.9.4	Exposures to credit institutions		268.0		95.9%	
G.3.9.5	Other					
G.3.9.6		Total	279.4		100.0%	
OG.3.9.1	o/w EU gvts or qu					
		-				
~ ~ ~ ~ ~	a lusthird party countries Gradit Quality Stop 1 (COS1) guts or au	iasi aovts				
OG.3.9.2	o/w third-party countries Credit Quality Step 1 (CQS1) gvts or qu	uol gorto				
OG.3.9.2 OG.3.9.3	o/w third-party countries Credit Quality Step 1 (CQS1) gvts or qu					

7.9%	7.9%
33.4%	41.3%
18.9%	18.9%
100.0%	100.0%
% Total [before]	% Total [after]
88.5%	88.5%

11.5%	11.5%
100.0%	100.0%
% Total [before]	% Total [after]
100.0%	100.0%

0.0%	0.0%
0.0/0	0.0/0

of all displaying quarters for the full display for gr (250 yeth relations)         77.4         150.76           05.33         All (250 yeth relations)         77.4         150.76           05.34         All (250 yeth relations)         77.4         150.76           05.35         All (250 yeth relations)         77.4         150.76           05.34         Density (250 yeth relations)         77.4         150.76           05.35         All (250 yeth relations)         77.4         150.76           05.35         All (250 yeth relations)         77.4         150.76           05.35         All (250 yeth relations)         77.4         150.76           05.313         Density (250 yeth relations)         77.2         150.76         160.76         1	00.005	a furthind name accuration Condit Quality Stop 1 (COS1) control banks					
$ \begin{array}{c c c c } & & & & & & & & & & & & & & & & & & &$	OG.3.9.5	o/w third-party countries Credit Quality Step 1 (CQS1) central banks					
bits 05339<	OG.3.9.6	o/w third-party countries Credit Quality Step 2 (CQS2) central banks					
bits 05339<	OG.3.9.7	o/w CQS1 credit institutions					
06.8.3 /0       06.8.3 /0         06.8.3 /0       06.8.3 /0         06.8.3 /0       06.9 /0         06.8.3 /0       06.9 /0         06.8.3 /0       0.00.05         06.8.3 /0       0.00.05         06.8.3 /0       0.00.05         06.8.3 /0       0.00.05         06.8.3 /0       1.00.05         06.3.0 /0       1.00.05         0			279.4		100.0%		
Object of the state data is used to be a state of the							
UB         Solutility Asset. Contry function         Konsil (m)         Solutility Asset.           G3.30         Lutation         1000%         1000%           G3.31         Lutation         1000%         1000%           G3.30         Lutation         1000%         1000%           G3.301         New Saland         1000%         1000%           G3.303         US         1000%         1000%           G3.303         US         1000%         1000%           G3.303         US         1000%         1000%           G3.304         Other         1000%         1000%           G3.305         Display factor f							
72 A subsidial Aster: County of User)72 A (2000)% basiling Aster:C 1.0.02Counter (County of User)728 A (2000)100.0%C 3.103Rect of Augene (India (Ful))100.0%100.0%C 3.103Rect of Augene (India (Ful))100.0%100.0%C 3.105Counter of County of User (India (Ful))100.0%100.0%C 3.100AustraliaAustralia100.0%100.0%C 3.101Korea100.0%100.0%100.0%C 3.102Australia100.0%100.0%100.0%C 3.103Australia100.0%100.0%100.0%C 3.103Other100.0%100.0%100.0%C	OG.3.9.11						
6.3.02 6.3.02Dorester (Courty of Issuer) Fararase27.4D00.0%6.3.03 6.3.02Factor faragean Union (Cl)I6.3.03 6.3.03Solution farial 6.3.03Solution farial 6.3.036.3.03 6.3.03Solution farial 6.3.03Solution farial 6.3.036.3.03 6.3.03 6.3.03Solution farial farial 6.3.03Solution farial farial farial6.3.03 6.3.03 6.3.03Ganda farial farial farial 6.3.03JD0.0%6.3.03 6.3.03 6.3.03Ganda farial farial farial farialJD0.0%6.3.03 6.3.03Ganda farial farial farialJD0.0%6.3.03 6.3.03Ganda farial farial farialJD0.0%6.3.04 6.3.011 6.3.012Solution farial farial farialJD0.0%6.3.012 6.3.012Ganda farial farial farial farialJD0.0%6.3.103 6.3.101 6.3.101JD0.0%Koree farial farial farial farialJD0.0%6.3.112 6.3.112Other farial farial farial farialJD0.0%Koree farial farial farial farial farial farial farialJD0.0%6.3.12 6.3.112 6.3.113JD0.0%Koree farial farial farial farialJD0.0%6.3.114 6.3.110 6.3.110 farial farial farial farial farial farialJD0.0%6.3.12 6.3.12Corefa farial farial farial farial farial farial farialJD0.0%6.3.12 6.3.12 6.3.12JL kedo fari	OG.3.9.12						
G.3.103 <th< td=""><td></td><td>10. Substitute Assets - Country</td><td>Nominal (mn)</td><td></td><td>% Substitute Assets</td><td></td></th<>		10. Substitute Assets - Country	Nominal (mn)		% Substitute Assets		
G.3.103Reif of Lungen Lunge RUIDG.3.04Kurgen Loomik Are Jonne Hoef RUI, StandaG.3.05SwitzerlandG.3.06AshtraleG.3.07AshtraleG.3.08JapaG.3.09AshtraleG.3.00KoreaG.3.101KoreaG.3.102SingaporeG.3.103USG.3.103USG.3.104OtherG.3.103USG.3.103USG.3.104OtherG.3.105SingaporeG.3.105USG.3.104OtherG.3.105J.1.105G.3.105J.1.105G.3.104OtherG.3.105J.1.105G.3.105J.1.105G.3.105J.1.105G.3.107OtherG.3.112Central bank digble astrasG.3.113OtherG.3.114Subtrave dotter market leastersG.3.125EnvilleG.3.127ProvilleG.3.128TotalG.3.129OtherG.3.121Central bank digble astrasG.3.121Subtrave gotor core local lange opG.3.121Subtrave gotor core local lange opG.3.121TotalG.3.121Subtrave gotor core local lange opG.3.121Subtrave gotor core local lange opG.3.121TotalJ.1.103Subtrave gotor core local lange opG.3.121Subtrave gotor core local lange opG.3.121TotalJ.2.100Hoet Strave strate strav	G.3.10.1	Domestic (Country of Issuer)	279.4		100.0%		
G.3.105Gurgent Coordin. (and nember of EU)G.3.105SwitzerlandG.3.105GurdenG.3.107BrailG.3.108GurdenG.3.109JapaG.3.101Knew ZolandG.3.102SingoporoG.3.103Knew ZolandG.3.104OtherG.3.105Total (J27)4G.3.105Total (J27)4G.3.102OtherG.3.103Subterland and ther marketable sextsG.3.104OtherG.3.105Total (J27)4G.3.105Control (Japa)G.3.105Standif SextsG.3.102OtherG.3.103Subterland and ther marketable sextsG.3.104Subterland and ther marketable sextsG.3.105Total (J27)4G.3.105Total (J27)4G.3.105Subterland and ther marketable sextsG.3.105Total (J27)4G.3.105Subterland and ther marketable sextsG.3.105Subterland and ther some marketable sextsG.3.105Subterland and ther some marketable sextsG.3.105Subterland and ther some marketable sextsG.3.105Suberland and the	G.3.10.2	Eurozone					
6.3.05         Switzerind         Switzerind           6.3.05         Gauda           6.3.07         Brail           6.3.08         Gauda           6.3.09         Japan           6.3.01         Korea           6.3.02         Japan           6.3.03         Singapore           6.3.01         Korea           6.3.02         Japan           6.3.03         Jos           6.3.01         Korea           6.3.02         Japan           6.3.03         Jos           6.3.01         Korea           6.3.02         Jos           6.3.03         Jos           6.3.03         Jos           6.3.04         Jos           6.3.05         Total Status           6.3.11         Substitute and ther marketale axets         776.2           6.3.11.1         Substitute and ther marketale axets         776.2           6.3.11.2         Central take egges / Cover solo         Assis           6.3.11.2         Substitute and take in geges / Cover solo         Assis           6.3.11.2         Cover solo         Assis           6.3.11.2         Cover solo         Assis	G.3.10.3	Rest of European Union (EU)					
G.3.10.5       G.3.10.7       G.3.10.3       G.3.10.4       G.3.10.3       G.3.10.3       G.3.10.4       G.3.10.4 <td< td=""><td>G.3.10.4</td><td>European Economic Area (not member of EU)</td><td></td><td></td><td></td><td></td></td<>	G.3.10.4	European Economic Area (not member of EU)					
G.3.0.7       Bod         G.3.0.8       Ganda         G.3.0.9       Gapan         G.3.0.9       Gapan         G.3.0.1       New Zoland         G.3.0.3       New Zoland         G.3.0.1       Other         G.3.0.1       Other         G.3.0.1       Substitute and other maletable sosts       279.4         G.3.1.1       Substitute and other maletable sosts       279.4         G.3.1.2       Central bank eighte sosts       279.4         G.3.1.3       Other       6.3.1%         G.3.1.4       Other       1.055.5         G.3.1.2       Central bank eighte sosts       779.4         G.3.1.2       Derivitier in tergister / cover gol modinal in thttp://cover.ebondubel.com/issuer/15/       6.3.5%         G.3.1.2       Proved in tergister / cover gol modinal in thttp://cover.ebondubel.com/issuer/15/       6.3.5%         G.3.1.3       Other tergister / cover gol modinal in thttp://cover.ebondubel.cov//s	G.3.10.5	Switzerland					
G.3.10.8       Canada         G.3.10.9       Korea         G.3.10.1       Korea         G.3.10.2       Singapore         G.3.10.3       UNEXCONSING         G.3.10.4       Other         G.3.10.5       Total EU         G.3.10.4       Other         G.3.10.5       Total EU         G.3.10.4       Other         G.3.10.5       Total EU         G.3.10.5       Total CU         G.3.10.4       Other         G.3.10.5       Total CU         G.3.10.5       Total CU         G.3.10.5       Total CU         G.3.11       Substitute and other marketable assets       77.6.2         G.3.12       Concertad can Keighte assets       77.6.2         G.3.13       Other       1.5%         G.3.13       Other       6.3%         G.3.13       Denotist Basets       1.570.0         G.3.13       Type of interes drose pointered on the marketable set total interes drose pointeres dr	G.3.10.6	Australia					
G.3.0.0JapanG.3.0.0.1New ZeilandG.3.0.0.2SingaporeG.3.0.0.3USG.3.0.0.3USG.3.0.0.4OtherG.3.0.05Total FUG.3.0.05Total Z79.4G.3.1.1Substruet and other materiable assets279.4G.3.1.2Certral bank eligible assets279.4G.3.1.3OtherG.3.1.4Total Total 100%G.3.1.3OtherG.3.1.3OtherG.3.1.4Total Substruet and other materiable assetsG.3.1.3OtherG.3.1.4Total 100%G.3.1.3OtherG.3.1.4Total 100%G.3.1.5Bornitative SingerG.3.1.6Netrative singerG.3.1.7Bornitative SingerG.3.1.8Total 100%G.3.1.9Ittps://overefbondiabel.com/ssuer/15/G.3.1.1Substruet SingerG.3.1.2Bornitative SingerG.3.1.3Type of intergroup, estratial or groupG.3.1.4Other protopole strutters of the singer strutter singer strutter singerG.3.1.3Type of intergroup, estratial or groupG.3.1.4Core prolomolyted in a substrutter singerG.3.1.5Type of intergroupG.3.1.4Core prolomolyted in a substrutter singerG.3.1.5Type of intergroupG.3.1.4Core prolomolyted in a substrutter singerG.3.1.5Core prolomolyted in a substrutter singerG.3.1.4Core prolomolyted in a substrutter singerG.3.1.4Core p	G.3.10.7	Brazil					
6.3.0.01       Korea         6.3.0.02       Singapore         6.3.0.03       Singapore         6.3.0.03       Other         6.3.0.04       Other         6.3.0.05       Total & 279.4         6.3.0.15       Storeat Book         6.3.0.14       Storeat Book         6.3.0.15       Total & 279.4         6.3.0.15       Storeat Book         6.3.1.1       Substitute and other marketable asses         6.3.1.2       Contral Book eighte Basets         6.3.1.1       Substitute and other marketable asses         6.3.1.2       Contral Book eighte Basets         6.3.1.3       Other         6.3.1.4       Contral Book eighte Basets         6.3.1.2       Bood intore         6.3.1.2       Bood intore         6.3.1.2       Contral Book eighte Basets         6.3.1.2       Contral Book eighte Basets         6.3.1.3       Other         6.3.1.2       Bood intore         6.3.1.3       Derivation the register / Contral Base eighte Baset	G.3.10.8	Canada					
G.3.10.1 G.3.10.3Mev Zelland G.3.10.3Met Zelland G.3.10.4Met Zelland G.3.10.4Met Zelland G.3.10.4Met Zelland G.3.10.4Met Zelland G.3.10.4Met Zelland G.3.10.5Met Zelland G.3.10.5Met Zelland G.3.10.7Met Zelland G.3	G.3.10.9	Japan					
G.3.10.12       Singapore         G.3.10.13       US         G.3.10.14       Other         G.3.10.15       Tatal U       279.4         G.3.10.16       Tatal Substitute and other marketable assets       279.4         G.3.11       Substitute and other marketable assets       279.4         G.3.11.1       Substitute and other marketable assets       279.4         G.3.11.3       Central bask (gible assets)       776.2         G.3.13.3       Other       6.3.1%         G.3.13.4       Other       6.3.1%         G.3.13.3       Other       6.3.1%         G.3.12.4       Roon dist       https://covere/bool diste.com/ssuer/15/         G.3.12.3       Prope of interest rate swaps (intra group, external on toth)       intra group         G.3.12.3       Prope of interest rate swaps (intra group, external on toth)       intra group         G.3.13.2       Other on there gister (cover pool locitom dot both)       intra group         G.3.13.3       Derivative a swaps (intra group, external on toth)       intra group         G.3.14       Ibertor a commented present (QI)*       intra group external on toth)         G.3.14       Statianable creative and sustanable/special purpose strategy? optional       intra group         G.3.14       Ibertora	G.3.10.10	Korea					
G.3.10.13       US         G.3.10.14       Other         G.3.10.15       Total II 279.4         100.076       100.076         G.3.10.15       Total II 279.4         100.076       100.076         G.3.111       Statistic and other marketable assets       279.4         1.3.112       Central bank eligible assets       279.4         G.3.113       Central bank eligible assets       776.2         G.3.114       Other       1.7%         G.3.120       Central bank eligible assets       776.2         G.3.121       Other       6.31%         G.3.122       Rond lat       https://coveredbondlabel.com/issuer/15/         G.3.123       Other       6.31%         G.3.123       Type of interests rate swaps (intra-group, external of toth)       Intra-group         G.3.123       Type of interest rate swaps (intra-group, external of toth)       Intra-group         G.3.124       Cover pool involved in a sustainable/special purpose strategy? (V/N)       Intra-group         G.3.124       If yes to S.3.13.1 is there a committenet (1) or are already sustainable/special purpose strategy? (V/N)       Intra-group         G.3.144       Into to the committenet objecial wurpose strategy? (V/N)       Intra-group         G.3.143       Usetor	G.3.10.11	New Zealand					
G.3.10.14       Other         G.3.10.15       Total       279.4       100.0%         6.3.10.16       Stoser Pool       KCover Pool       KCover Pool         G.3.11.1       Substitute and other marketable assets       279.4       1.7%       2.2%         G.3.12.1       Central bank eligible assets       279.4       4.0%       2.2%         G.3.12.3       Central bank eligible assets       776.2       4.0%       6.3%       8.3%         G.3.13.1       Other       5.3%       8.3% <t< td=""><td>G.3.10.12</td><td>Singapore</td><td></td><td></td><td></td><td></td></t<>	G.3.10.12	Singapore					
G.3.10.15       Total EU       279.4       100.0%         G.3.10.15       Total Assets       Xonneal (March Carlow)       Xonneal (March Carlow)         G.3.10.15       Status Assets       XDM       XOnneal (March Carlow)       XOnneal (March Carlow)         G.3.11.1       Substitute and other marketable assets       ZDM       1.7%       2.2%         G.3.11.2       Central bank eligible assets       ZDM       4.6%       2.2%         G.3.11.3       Other       Total       1.5%       6.3%       8.3%         G.3.11.3       Other       Total       1.5%       6.3%       8.3%         G.3.12.1       Derivatives in the register (Cover pool (nothall (mn))       1.370.0       6.3.33.3       Type of interest rate swaps (intra-group, external or both)       Intra-group       4.376.2       5.331.3       Type of intra-group, external or both)       Intra-group       4.331.3       5.331.3       Type of intra-group, external or both)       Intra-group       4.331.4       5.331.3       5.331.3       S.331.3	G.3.10.13	US					
G.3.1.1.5TotalTotal27.9.410.0.0%6.3.1.1.1Substitute and other marketable assets27.9.4 $1.7\%$ $2.2\%$ 6.3.1.1.2Central bank eligible assets77.6.2 $4.6\%$ $6.1\%$ 6.3.1.1.3Other $3.3\%$ $6.3\%$ $8.3\%$ 6.3.1.1.4Total1.055.6 $8.3\%$ $8.3\%$ 6.3.1.3.1Derivatives in the register / cover pool [notional] (mn) $1.370.0$ $8.3\%$ $8.3\%$ 6.3.3.3.3Type of currency rate wassp [intra-group, external or both)intra-group $8.33.3$ $8.3\%$ 6.3.3.3.3Type of currency rate wassp [intra-group, external or both)intra-group $8.33.3$ $8.3\%$ 6.3.3.4.1Cover pool involved in a sustainable/special purpose strategy? optional $8.3\%$ $8.3\%$ 6.3.3.4.1Type of currency rate wassp [intra-group, external or both)intra-group $8.33.3$ 6.3.3.4.1Cover pool involved in a sustainable/special purpose strategy? optional $8.3\%$ 6.3.3.4.1Inky to the committen (1) or are already sustainable components present (2)? $8.0\%$ 6.3.3.4.4Inky to the committen (1) or are already sustainable special purpose strategy? use of userse to support optional (CRR) Log(1)Row Row129(7)Row Components present (2)?6.3.3.4Inky to the committen (1) or are already sustainable displet or other is disadot of basker, brace, brace indicadot of basker, brace, bra	G.3.10.14	Other					
J. liquid AssisNomine (mp)% Cover Pool% Cover Pool% Cover PoolG.3.11.1Substitute and other marketable assis276.21.7%2.2%G.3.11.3Other4.6%6.1%G.3.11.4OtherG.3.11.3OtherG.3.11.4Total1,055.66.3%8.3%C.3.12.7Bond listhttps://coveredbondlabel.com/issuer/15/G.3.13.1Derivatives & SwapsG.3.13.2Derivatives & SwapsG.3.13.1Derivatives & SwapsG.3.13.1Derivatives & SwapsG.3.13.1Derivatives & SwapsG.3.13.1Derivatives & SwapsG.3.13.2Type of interest rate swaps (intra-group, external or both)intra-groupG.3.14.1Cover pool Involved in a sustainable/special purpose strategy? (V/N)G.3.14.1Cover pool Involved in a sustainable/special purpose strategy? (V/N)G.3.14.3specific citreia'G.3.14.4Ink to the committed objective citreiaG.3.14.4Ith to the committed objective citreiaG.3.14.1(1)Value of the cover pool outside to the special words	G.3.10.15	Total EU	279.4		100.0%		
6.3.11.1       Substitute and other marketable assets       279.4       1.7%       2.2%         6.3.11.2       Central bank ligible assets       776.2       6.1%         6.3.11.3       Other       1.7%       6.1%         6.3.11.4       Other       6.3.1%       8.3%         6.3.11.4       Other       6.3.3%       8.3%         6.3.12.1       Bond list       https://coveredon/liskeer/15/       8.3%         6.3.13.1       Derivatives in the register / cover pool [notional] [mn]       1,370.0       1.37%       1.3%         6.3.13.2       Type of interest rate swaps (intra-group cases intra-group cases intra	G.3.10.16	Total	279.4		100.0%		
6.3.11.2       Central bank eligible asets       776.2       6.3.%       6.3.%         6.3.11.3       Other       701       1,055.6       6.3.%       8.3%         6.3.12.1       Bond lst       https://coveredbondlabel.com/issuer/15/.       8.3%         6.3.12.1       Bond lst       https://coveredbondlabel.com/issuer/15/.       8.3%         6.3.13.1       Derivatives & Savags       776.2       6.3%       8.3%         6.3.14.2       Bond lst       https://coveredbondlabel.com/issuer/15/.       8.3%         6.3.13.1       Derivatives & Savags       776.0       8.3%         6.3.13.2       Type of interest rate swaps (intra-group, external or both)       Intra-group       1.370.0         6.3.13.3       Type of currency rate swaps (intra-group, external or both)       Intra-group       1.4         6.3.14.1       Cover pool involved in a sustainable/special purpose strategy? (v/N)       -       -         6.3.14.2       file ys to 3.3.1.1 is there a commitment (1) or are already sustainable cover dura sustainable/special purpose strategy? (v/N)       -       -         6.3.14.3       Specific criteria       -       -       -       -         6.3.14.4       Mix to the commitment Specific viceria       -       -       -         6.3.14.3       Sp		•					
6.3.1.1.3       Other       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       1.0.5.5.6       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       6.3.1.4       0.0.5.1		Substitute and other marketable assets					
6.3.114Total1,055.66.3.%8.3%6.3.12.112. Bond listhttps://coveredbondlabel.com/issuer/15/6.3.12.1Shorivatives & Swaps6.3.13.1Derivatives & Swaps6.3.13.2Type of interest rate swaps (intra-group, external or both)intra-group6.3.13.3Type of currency rate swaps (intra-group, external or both)intra-group6.3.14.1Cover pool involved in a sustainable/special purpose strategy? (V/N)intra-group6.3.14.1Cover pool involved in a sustainable/special purpose strategy? (V/N)intra-group6.3.14.2If yes to 6.3.14.1 is there a commitment (1) or are already sustainable specific criteriaSee Strategy? (V/N)6.3.14.3Inite the committee digitation (CRR) 129(7)Row RowReserve to Capital Requirements Regulation (CRR) 129(7)RowRowColspan="3">Colspan="3"Colspan="3"Colspan="3"Colspan="		-	776.2		4.6%	6.1%	
12. Band List         Colspan="2">12. Band List         6.3.12.1       Bond list       https://coveredbondlabel.com/issuer/15/         6.3.13.1       Derivatives is the register / cover pool [notional] (mn)       1.370.0         6.3.13.1       Derivatives in the register / cover pool [notional] (mn)       1.370.0         6.3.13.3       Type of interest rate swaps (intra-group, external or both)       Intra-group         6.3.13.1       Cover pool involved in a sustainable/special purpose strategy? optional         Interes to 6.3.14.1 is there a commitment (1) or are already sustainable         G.3.14.1       Specific criteria         G.3.14.3       Specific criteria         G.3.14.1       If we to committed objective criteria         G.3.14.1       Specific criteria         G.3.14.1 <th col<="" td=""><td></td><td></td><td></td><td></td><td></td><td></td></th>	<td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
6.3.12.1       Bond list       https://coveredbondlabel.com/issuer/15/         13. Derivatives & Swaps         G.3.13.1       Derivatives in the register / cover pool [notion] [m]       1,370.0         G.3.13.1       Derivatives in the register / cover pool [notion] [m]       1,370.0         G.3.13.1       Derivatives in the register / cover pool [notion] [m]       Intra-group         G.3.13.1       Derivatives in the register / cover pool [notion] [m]       Intra-group         G.3.14.1       Cover pool involved in a sustainable/special purpose strategy? (V/N)         G.3.14.1       Cover pool involved in a sustainable/special purpose strategy? (V/N)         G.3.14.3       Specific criteria         G.3.14.3       Specific criteria         G.3.14.3       Specific criteria         G.3.14.4       Ink to the committed objective criteria         G.3.14.4       Ink to the committed objective criteria         G.3.14.4       Ink to the committed objective criteria         G.3.14.1	G.3.11.4		1,055.6		6.3%	8.3%	
13. Derivatives & Swaps         6.3.13.1       Derivatives in the register / cover pool (notional) (mn)       1,370.0         6.3.13.2       Type of interest rate swaps (intra-group, external or both)       Intra-group         6.3.13.3       Type of currency rate swaps (intra-group, external or both)       Intra-group         6.3.14.1       Cover pool involved in a sustainable/special purpose strategy - optional       Intra-group         6.3.14.1       Cover pool involved in a sustainable/special purpose strategy? (V/N)       If yes to 6.3.14.1 is there a committment (1) or are already sustainable committere a committere of 10 or are already sustainable committere of 10 or a							
6.3.13.1       Derivatives in the register / cover pool [notional] (mn)       1,370.0         6.3.13.2       Type of interest rate swaps (intra-group, external or both)       Intra-group         6.3.13.3       Type of currency rate swaps (intra-group, external or both)       Intra-group         6.3.13.3       Type of currency rate swaps (intra-group, external or both)       Intra-group         6.3.13.1       Type of currency rate swaps (intra-group, external or both)       Intra-group         6.3.13.1       Cover pool involved in a sustainable/special purpose strategy - optional       Intra-group         6.3.14.1       Cover pool involved in a sustainable/special purpose strategy - optional       Intra-group         6.3.14.2       If yes to G.3.14.1 is there a commitment (1) or are already sustainable components present (2)?       Intra-group         6.3.14.3       specific criteria       Intra-group       Intra-group         6.3.14.4       Ink to the committee objective criteria       Intra-group       Intra-group         6.3.14.3       Specific criteria       Intra-group       Intra-group         6.3.14.4       Ink to the committee objective criteria       Intra-group       Intra-group         7       Row       Row       Row       Intra-group       Intra-group       Intra-group       Intra-group       Intra-group       Intra-group	G.3.12.1		https://coveredbondlabel.com/issuer/15/				
6.3.3.3.2       Type of interest rate swaps (intra-group, external or both)       Intra-group         6.3.3.3.3       Type of currency rate swaps (intra-group, external or both)       Intra-group         7.3.3.3       Type of currency rate swaps (intra-group, external or both)       Intra-group         7.3.3.3       Type of outrency rate swaps (intra-group, external or both)       Intra-group         7.3.3.3       Type of introved in a sustainable/special purpose strategy - optional       Type of intra-group         6.3.3.4.1       Cover pool involved in a sustainable/special purpose strategy - (v/N)       Type of intra-group         6.3.14.2       If yes to G.3.14.1 is there a commitment (1) or are already sustainable cover of pool sustainable cover pool currency as a specific criteria       Sepecific criteria         6.3.14.3       specific criteria       Sepecific criteria         6.3.14.4       link to the committed objective criteria       Sepecific criteria         6.3.14.2       link to the committed objective criteria       Sepecific criteria         7.2.2.0.7       Row       Row         Not substained for outstanding covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that whether or not exposure in the for or covered bonds or eligible to orgeternation regulation (EU) 575/2013 is utimately or antiter to be determined by or elevant investor institution and its relevant supervisory auth		•					
G.3.13.3       Type of currency rate swaps (intra-group, external or both)       Intra-group         Image: Component special purpose strategy - optional       Image: Component special purpose strategy - optional         G.3.14.1       Cover pool involved in a sustainable/special purpose strategy? (v/N)         G.3.14.2       If yes to G.3.14.1 is there a commitment (1) or are already sustainable components present (2)?         G.3.14.3       Components present (2)?         G.3.14.4       Into the committed objective criteria         G.3.14.4       Into the committed objective criteria         G.3.14.5       Type of currency all prepose strategy outlowed in a state on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (CRR)         Tubes to time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or an etwore with the of would covered bonds       Selement to be eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or an etwore with the of would covered bonds       Selement to be eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         G.4.1.1       (i)       Value of the covere pool outs		- · · · · ·	-				
14. Sustainable or other special purpose strategy - optional         G.3.14.1       Cover pool involved in a sustainable/special purpose strategy? (V/N)         G.3.14.2       If yes to G.3.14.1 is there a commitment (1) or are already sustainable components present (2)?         G.3.14.3       specific criteria         G.3.14.4       Inik to the committed objective criteria         G.3.14.4       Inik to the committed objective criteria         Row       Row         1       1.92(7)         The issuer believes that, at the time of its issuance and based on transparency data made publicly ovailable by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.         G.4.1.1       (i)       Value of the covered bonds:       38         G.4.1.2       (i)       Value of covered bonds:       39							
G.3.14.1       Cover pool involved in a sustainable/special purpose strategy? (V/N)         G.3.14.1       If yes to G.3.14.1 is there a commitment (1) or are already sustainable components present (2)?         G.3.14.2       Components present (2)?         G.3.14.3       specific criteria         G.3.14.4       link to the committed objective criteria         G.3.14.4       link to the committed objective criteria         4. References to Capital Requirements Regulation (CRR)       Row         129(7)       Row         The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or not exposures in the form of covered bonds or ee eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.         G.4.1.1       (i)       Value of covered bonds:       38         G.4.1.2       (i)       Value of covered bonds:       39	G.3.13.3		Intra-group				
If yes to G.3.14.1 is there a committent (1) or are already sustainable components present (2)?       components present (2)?         G.3.14.3       specific criteria         G.3.14.4       link to the committed objective criteria         G.3.14.4       link to the committed objective criteria         G.3.14.7       tink to the committed objective criteria         G.3.14.8       tink to the committed objective criteria         G.3.14.7       tink to the committed objective criteria         The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.         G.4.1.1       (i)       Value of the cover pool outstanding covered bonds:       38         G.4.1.2       (i)       Value of covered bonds:       39		14. Sustainable or other special purpose strategy - optional					
G.3.14.2       components present (2)?         G.3.14.3       specific criteria         G.3.14.4       link to the committed objective criteria         G.3.14.4       link to the committed objective criteria         4. References to Capital Requirements Regulation (CRR)       Row         129(7)       Row         The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.         G.4.1.1       (i)       Value of the covered bonds:       38         G.4.1.2       (i)       Value of covered bonds:       39	G.3.14.1	Cover pool involved in a sustainable/special purpose strategy? (Y/N)					
G.3.14.2       components present (2)?         G.3.14.3       specific criteria         G.3.14.4       link to the committed objective criteria         G.3.14.4       link to the committed objective criteria         4. References to Capital Requirements Regulation (CRR)       Row         129(7)       Row         The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.         G.4.1.1       (i)       Value of the covered bonds:       38         G.4.1.2       (i)       Value of covered bonds:       39	C 2 4 4 2	If yes to G.3.14.1 is there a commitment (1) or are already sustainable					
6.3.14.3       specific criteria         6.3.14.4       link to the committed objective criteria         6.3.14.4       link to the committed objective criteria         4. References to Capital Requirements Regulation (CRR) 129(7)       Row         Row         The issuer believes that, at the time of its issuance and based on transporency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.         6.4.1.1       (i)       Value of the cover pool outstanding covered bonds:       38         6.4.1.2       (i)       Value of covered bonds:       39	G.3.14.2						
G.3.14.4       Ink to the committed objective criteria         A References to Capital Requirements Regulation (CRR)       Row         129(7)       Row	G.3.14.3						
Row       Row         129(7)       The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.         G.4.1.1       (i)       Value of the cover pool outstanding covered bonds:       38         G.4.1.2       (i)       Value of covered bonds:       39		link to the committed objective criteria					
Row       Row         129(7)       The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that         whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.         G.4.1.1       (i)       Value of the cover pool outstanding covered bonds:       38         G.4.1.2       (i)       Value of covered bonds:       39		4. References to Capital Requirements Regulation (CRR)					
The issuer believes that, at the time of its issuance and based on transparency data made publicly available by the issuer, these covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. It should be noted, however, that whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard. G.4.1.2 (i) Value of the cover pool outstanding covered bonds: 38 G.4.1.2 (i) Value of covered bonds: 39			Row	Row			
whether or not exposures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 575/2013 is ultimately a matter to be determined by a relevant investor institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.G.4.1.1(i)Value of the cover pool outstanding covered bonds:38G.4.1.2(i)Value of covered bonds:39	The issuer believes		a issuer these covered hands would estimate the aligibility with	ria for Article 120/7) of the Canital Poquiromente Poquiation (EU) 575/2	012 It should be noted however, that		
G.4.1.1(i) Value of the cover pool outstanding covered bonds:38G.4.1.2(i) Value of covered bonds:39							
				evant investor institution and its relevant supervisory dutionity and the l	יזאבי עטבא ווטר ערנבאר עווץ ופאטוואטוווגץ ווו נוווא ופקטרט.		
			20				
	G.4.1.2 G.4.1.3	(ii) Geographical distribution:	<u></u>	48 for Public Sector Assets			

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G.4.1.2	(i) Value of covered bonds:	<u>39</u>	
G.4.1.3	(ii) Geographical distribution:		48 for Public Sector Assets
G.4.1.4	(ii) Type of cover assets:	<u>52</u>	
G.4.1.5	(ii) Loan size:		
G.4.1.6	(ii) Interest rate risk - cover pool:		129 for Public Sector Assets
G.4.1.7	(ii) Currency risk - cover pool:	<u>111</u>	
G.4.1.8	(ii) Interest rate risk - covered bond:	<u>163</u>	
G.4.1.9	(ii) Currency risk - covered bond:	<u>137</u>	
G.4.1.10	(Please refer to "Tab D. HTT Harmonised Glossary" for hedging strategy)	17 for Harmonised Glossary	
G.4.1.11	(iii) Maturity structure of cover assets:	<u>65</u>	

18 for Public Sector Assets

G.4.1.12	(iii) Maturity structure of covered bonds:	<u>88</u>	
G.4.1.13	(iv) Percentage of loans more than ninety days past due:		166 for Public Sector Assets
	5. References to Capital Requirements Regulation (CRR)		
	129(1)		
G.5.1.1	Exposure to credit institute credit quality step 1 & 2	268.0	
	6. Other relevant information		
	1. Optional information e.g. Rating triggers		



# **B2.** Harmonised Transparency Template - Public Sector Assets

	Reporting in Domestic Currency	EUR	]		
	CONTENT OF TAB B2				
	<u>8. Public Sector Assets</u>				
Field umber	8. Public Sector Assets				
	1. General Information				
PS.8.1.1	Number of public sector exposures	1,430			
	2. Size Information	Nominal	Number of Exposures	% Public Sector Assets	% No. of Exposures
PS.8.2.1	Average exposure size (000s)	11,525.7			
	By buckets (mn):				
PS.8.2.2	> 0 - <= 0.5	65.2	327	0.4%	22.9%
PS.8.2.3	> 0.5 - <= 1	135.7	185	0.8%	12.9%
S.8.2.4	> 1 - <= 5	1,254.3	515	7.6%	36.0%
S.8.2.5	> 5 - <= 10	1,034.6	149	6.3%	10.4%
S.8.2.6	> 10 - <= 50	4,393.7	202	26.7%	14.1%
S.8.2.7	> 50 - <= 100	2,123.9	29	12.9%	2.0%
S.8.2.8	> 100	7,474.4	23	45.3%	1.6%
S.8.2.9					
5.8.2.10					
5.8.2.11					
5.8.2.12					
.8.2.13					
5.8.2.14					
.8.2.15					
.8.2.16					
5.8.2.17		Total 16,481.7	1,430	100.0%	100.0%
	3. Breakdown by Asset Type	Nominal (mn)		% Public Sector Assets	
S.8.3.1	Loans	16,403.7		99.5%	
S.8.3.2	Bonds	78.0		0.5%	
S.8.3.3	Other	0.0		0.0%	
S.8.3.4		Total 16,481.7		100.0%	
	4. Breakdown by Geography	% Public Sector Assets			
5.8.4.1	European Union	88.1%			
S.8.4.2	Austria	0.2%			
5.8.4.3	Belgium	1.0%			
5.8.4.4	Bulgaria	0.0%			
S.8.4.5	Croatia	0.0%			
S.8.4.6	Cyprus	0.0%			
S.8.4.7	Czechia	0.0%			
5.8.4.8	Denmark	0.2%			
S.8.4.9	Estonia	0.0%			
.8.4.10	Finland	0.1%			
5.8.4.11	France	82.7%			
5.8.4.12	Germany	3.0%			
5.8.4.13	Greece	0.0%			
.8.4.14	Netherlands	0.0%			
	Hungary	0.0%			
	Ireland	0.0%			
.8.4.16		0.0%			
.8.4.16 .8.4.17	Italy				
.8.4.16 .8.4.17 .8.4.18	Italy Latvia	0.0%			
5.8.4.15 5.8.4.16 5.8.4.17 5.8.4.18 5.8.4.19	Italy Latvia Lithuania	0.0% 0.0%			
.8.4.16 .8.4.17 .8.4.18 .8.4.19 .8.4.20	Italy Latvia Lithuania Luxembourg	0.0% 0.0% 0.0%			
5.8.4.16 5.8.4.17 5.8.4.18 5.8.4.19 5.8.4.20 5.8.4.21	Italy Latvia Lithuania Luxembourg Malta	0.0% 0.0% 0.0% 0.0%			
5.8.4.16 5.8.4.17 5.8.4.18 5.8.4.19 5.8.4.20	Italy Latvia Lithuania Luxembourg	0.0% 0.0% 0.0%			

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PS.8.4.24	Romania	0.0%
PS.8.4.25	Slovakia	0.0%
PS.8.4.26	Slovenia	0.0%
PS.8.4.27	Spain	0.9%
PS.8.4.28	Sweden	0.0%
PS.8.4.29	European Economic Area (not member of EU)	0.1%
PS.8.4.30	Iceland	0.0%
PS.8.4.31	Liechtenstein	0.0%
PS.8.4.32	Norway	0.1%
PS.8.4.33	Other	11.8%
PS.8.4.34	Switzerland	0.0%
	United Kingdom	3.3%
PS.8.4.35		
PS.8.4.36	Australia	0.0%
PS.8.4.37	Brazil	0.0%
PS.8.4.38	Canada	0.0%
PS.8.4.39	Japan	0.0%
PS.8.4.40	Korea	3.1%
PS.8.4.41	New Zealand	0.0%
PS.8.4.42	Singapore	0.0%
PS.8.4.43	US	0.3%
PS.8.4.44	Other	5.2%
OPS.8.4.1	Supranational Institution	3.7%
OPS.8.4.1 OPS.8.4.2		1.5%
	Qatar	1.5%
OPS.8.4.3		
OPS.8.4.4		
OPS.8.4.5		
OPS.8.4.6		
OPS.8.4.7		
OPS.8.4.8		
OPS.8.4.9		
OPS.8.4.10		
0P3.8.4.10	5. Breakdown by regions of main country of oriain	% Public Sector Assets
	<i>5. Breakdown by regions of main country of origin</i> Auvergne-Rhône-Alpes	% Public Sector Assets 9.9%
PS.8.5.1	Auvergne-Rhône-Alpes	9.9%
PS.8.5.1 PS.8.5.2	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté	9.9% 2.1%
PS.8.5.1 PS.8.5.2 PS.8.5.3	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne	9.9% 2.1% 1.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire	9.9% 2.1% 1.8% 2.9%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse	9.9% 2.1% 1.8% 2.9% 0.3%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM	9.9% 2.1% 1.8% 2.9% 0.3% 0.1%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.11	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.11 PS.8.5.12	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.14	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.14 PS.8.5.15	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16 PS.8.5.17	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.18	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.12 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.18 PS.8.5.19	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16 PS.8.5.16 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16 PS.8.5.16 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21 PS.8.5.21	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.16 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21 PS.8.5.21 PS.8.5.22 PS.8.5.23	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.10 PS.8.5.12 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21 PS.8.5.21 PS.8.5.22 PS.8.5.23 PS.8.5.23 PS.8.5.24	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.16 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21 PS.8.5.21 PS.8.5.22 PS.8.5.23	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur Exposure on sovereign	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8% 1.1%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.10 PS.8.5.12 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21 PS.8.5.21 PS.8.5.22 PS.8.5.23 PS.8.5.23 PS.8.5.24 PS.8.5.25	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur Exposure on sovereign	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8% 1.1%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21 PS.8.5.21 PS.8.5.22 PS.8.5.23 PS.8.5.24 PS.8.5.25	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur Exposure on sovereign	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8% 1.1% 1.1%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.10 PS.8.5.12 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21 PS.8.5.21 PS.8.5.22 PS.8.5.23 PS.8.5.23 PS.8.5.24 PS.8.5.25	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur Exposure on sovereign	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8% 1.1%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21 PS.8.5.21 PS.8.5.22 PS.8.5.23 PS.8.5.24 PS.8.5.25	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur Exposure on sovereign	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8% 1.1% 1.1%
PS.8.5.1 PS.8.5.2 PS.8.5.3 PS.8.5.4 PS.8.5.5 PS.8.5.6 PS.8.5.7 PS.8.5.8 PS.8.5.9 PS.8.5.10 PS.8.5.10 PS.8.5.10 PS.8.5.11 PS.8.5.12 PS.8.5.13 PS.8.5.13 PS.8.5.14 PS.8.5.15 PS.8.5.16 PS.8.5.17 PS.8.5.16 PS.8.5.17 PS.8.5.18 PS.8.5.19 PS.8.5.20 PS.8.5.21 PS.8.5.21 PS.8.5.22 PS.8.5.23 PS.8.5.23 PS.8.5.24 PS.8.5.25 PS.8.6.1 PS.8.6.1	Auvergne-Rhône-Alpes Bourgogne-Franche-Comté Bretagne Centre-Val de Loire Corse DOM-TOM Grand Est Hauts-de-France Ile-de-France Normandie Nouvelle-Aquitaine Occitanie Pays de la Loire Provence-Alpes-Côte d'Azur Exposure on sovereign <b>6. Breakdown by Interest Rate</b> Fixed rate Floating rate	9.9% 2.1% 1.8% 2.9% 0.3% 0.1% 5.0% 8.7% 32.0% 3.4% 9.1% 10.0% 2.9% 10.8% 1.1% 1.1%

PS.8.7.1	Bullet / interest only	1.6%
PS.8.7.2	Amortising	98.4%
PS.8.7.3	Other	0.0%
	8. Breakdown by Type of Debtor	Nominal (mn)
PS.8.8.1	Sovereigns	397.6
PS.8.8.2	Regional/federal authorities	3,763.9
PS.8.8.3	Local/municipal authorities	5,491.1
PS.8.8.4	Others	6,829.0
PS.8.8.5	Total	16,481.7
OPS.8.8.1	o/w Claim against supranational	609.8
OPS.8.8.2	o/w Claim against sovereigns	345.2
OPS.8.8.3	o/w Claim guaranteed by sovereigns	52.4
OPS.8.8.4	o/w Claim against regional/federal authorities	3,501.1
OPS.8.8.5	o/w Claim guaranteed by regional/federal authorities	262.8
OPS.8.8.6	o/w Claim against local/municipal authorities	4,984.3
OPS.8.8.7	o/w Claim guaranteed by local/municipal authorities	506.9
OPS.8.8.8	o/w Claim guaranteed by ECA	4,021.9
OPS.8.8.9	o/w Claim against other direct public exposures	2,050.5
OPS.8.8.10	o/w Claim against other indirect public exposures	146.9
OPS.8.8.11		
OPS.8.8.12		
OPS.8.8.13		
	9. Non-Performing Loans	
PS.8.9.1	% NPLs	0.0%
	10. Concentration Risks	% Public Sector Assets
PS.8.10.1	10 largest exposures	34.8%
OPS.8.10.1	5 largest exposures	26.3%
OPS.8.10.2		
OPS.8.10.3		

OPS.8.10.4 OPS.8.10.5 OPS.8.10.6

% Public Sector Assets	
2.4%	
22.8%	
33.3%	
41.4%	
100.0%	
3.7%	
2.1%	
0.3%	
21.2%	
1.6%	
30.2%	
3.1%	
24.4%	
12.4%	
0.9%	

# **C. Harmonised Transparency Template - Glossary**

The definitions below reflect the national specificities

Field Number	1. Glossary - Standard Harmonised Items	
HG.1.1	OC Calculation: Actual	Contractual & Other "OC" ratio : The OC ratio as established to comply with contractua amount of eligible assets (substitute assets and accrue interests excluded) by the nominal amount of covered Regarding the minimum OC rate required by the rating
HG.1.2	OC Calculation: Legal minimum	Legal "Coverage ratio" : This ratio is calculated by dividing the total assets amo on derivatives) by the amount of privileged debts, acco When the eligible assets are transfered into the cover amount of the eligible assets pledged as collateral. Following amendments to the French covered bond le into force on 28 May 2014 (published in JO nº0123 of 2 a cap on intragroup exposure has been set at 25% of m The legislation requires that the coverage ratio is calcu 30th and on unaudited accounting figures as of March and September 30th. These ratios are audited and ava As a consequence, the current ratio is provisionnal /ur
HG.1.3	OC Calculation: Committed	"Committed" OC is equal to Contractual OC in order to
HG.1.4	Interest Rate Types	Interest Rate Types in the cover-pool of SG SCF are ma Interest Rate Types of the Covered Bonds of SG SCF ar
HG.1.5	Residual Life Buckets of Cover assets [i.e. how is the contractual and/or expected residual life defined? What assumptions eg, in terms of prepayments? etc.]	Contractual maturities : Contractual maturities are calculated assuming a zero Regarding covered bonds and substitute assets, contra Expected maturities : Expected WAL and maturities of the cover pool assets The substitute assets being actually composed of cash one.
HG.1.6	Maturity Buckets of Covered Bonds [i.e. how is the contractual and/or expected maturity defined? What maturity structure (hard bullet, soft bullet, conditional pass through)? Under what	Contractual maturities and "Expected maturities" : se Maturity structure is Hard Bullet for initial Covered Bo
HG.1.7	conditions/circumstances? Etc.] LTVs: Definition	Maturity structure has been Soft Bullet for Covered Bo N/A for Public Sector Assets
HG.1.8	LTVs: Calculation of property/shipping value	N/A for Public Sector Assets
HG.1.9	LTVs: Applied property/shipping valuation techniques, including whether use of index, Automated Valuation Model (AVM) or on-site audits	N/A for Public Sector Assets
HG.1.10	LTVs: Frequency and time of last valuation	N/A for Public Sector Assets
HG.1.11	Explain how mortgage types are defined whether for residential housing, multi-family housing, commercial real estate, etc. Same for shipping where relecvant	N/A for Public Sector Assets
HG.1.12	Hedging Strategy (please explain how you address interest rate and currency risk)	Interest rate risk : Société Générale SCF has a strict policy of neutralising issuance, and any change in interest rates subsequent The structural interest rate risk is measured with the h halted, detailed over the next 15 years with monthly g
HG.1.13 OHG.1.1	<b>Non-performing loans</b> NPV assumptions (when stated)	Currency risk : For USD issues, Societe Generale SCF has eliminated th As a result, Société Générale SCF is not exposed to for There are no non-performing loans in the cover-pool of

# HTT 2022

#### Definition

ual and rating agencies minimum requirements is a nominal rate calculated by dividing the nominal outstanding rued

ed bonds (after taking into account interest rate and currency swaps and accrued interests excluded).

ing agencies, is disclosed the highest one.

nount (including accrued interests, substitute assets, and other assets as prepayments and net accrued incomes ccrued interests included (covered bonds, sums due on derivatives and collateral management fees). er pool using guaranteed loans, the amount of the guaranteed loans, in the assets amount is replaced by the

d legal framework for sociétés de credit foncier (SCF), and sociétés de financement de l'habitat (SFH) that came of 28 May 201),

of non-privileged resources and the legal minimum collateralisation raised to 105%, from 102%, on a nominal basis. Ilculated a posteriori on the basis of the audited accounting figures twice a year : as of December 31st and June rch 31st

vailable within a period of three months following the calculation date.

unaudited when the report is published.

r to reassure Rating Agencies.

mainly Fixed interest rates, and also Floating interest rates.

are mainly Fixed coupon, and also Floating coupon mainly based on EIBEUR3M.

ro prepayment scenario on the cover pool assets.

tractual maturity is calculated according to the legal final maturity.

ets are calculated assuming an average percentage of prepayment rate observed over the last year. ash and term deposits to financial institutions, their expected maturity is assumed to be equal to their contractual

see above.

Bonds.

Bonds emission since 2015.

ng interest rate risks. With this aim in mind, entering into ad hoc hedging swaps establishes a fixed margin on ntly has a parallel effect on Société Générale SCF's assets and liabilities.

e help of "gaps" calculated based on the "Liability-Asset" situations of Societe Generale SCF with production y gaps over the first six months and then annual gaps over the following years.

d the exchange rate risk by implementing EUR/USD financial hedging swaps. Foreign exchange risk through its issues. I of SG SCF.

OHG.1.2		
OHG.1.3		
OHG.1.4		
OHG.1.5		
	2. Glossary - ESG items (optional)	Definition
HG.2.1	Sustainability - strategy pursued in the cover pool	
HG.2.2	Subsidised Housing (definitions of affordable, social housing)	
HG.2.3	New Property and Existing Property	
	3. Reason for No Data	Value
HG.3.1	Not applicable for the jurisdiction	ND1
HG.3.2 HG.3.3	Not relevant for the issuer and/or CB programme at the present time Not available at the present time	ND2 ND3
10.5.5	4. Glossary - Extra national and/or Issuer Items	Definition
		Covered bond issuer ratings :
		The rating agencies' methodologies usually take the senior unsecured rating of a covered bond issuer's parent company as a starting point for their assessment of the credit risk of covered bonds.
HG.4.1	Other definitions deemed relevant	However, instead of refering to the parent company rating, some rating agencies may issue a "covered bond issuer rating" which is an assessment of the credit
		quality of a CB issuer's credit quality on an unsecured basis.
		Generally, a "covered bond issuer rating" is the same as the senior unsecured rating of the CB issuer's parent company although it may be different in some specific cases.
		If no "CB issuer rating" has been granted to the CB issuer, "NA" is indicated.
		Core Tier 1 ratio (%) :
		Core Tier 1 is the Common Equity Tier 1 ratio - CET1 calculated for Bale 2.5.
OHG.4.1		Covered bonds :
		Nominal amount of covered bonds (accrued interests excluded) in euro equivalent after taking into account the cross currency swaps.
		Guaranteed loans :
OHG.4.2		The eligible assets, fully composed by public sector exposures, are transfered into the cover pool using guaranteed loans (i.e. collateral directive framework).
		The outstanding amount of the eligible assets pledged as collateral of the loans are indicated instead of the amount of the guaranteed loans.
		The nominal outstanding amount of the eligible assets is booked in Off-Balance Sheet as guarantee received.
		Substitute assets :
		Are reported the amount of substitute assets (accrued interests excluded) as defined by the French Law (Articles L515-17 and R515-7 of Code Monétaire et
OHG.4.3		Financier).
		For SG SCF the subtitute assets are composed of cash and deposits to its parent company.
		The outstanding amount is booked in Assets - Balance Sheet as amounts due from credit institution. These substitute assets are included in the calculation of the legal coverage ratio but not taken into account in the nominal rating agencies overcollateralisation ratio.
		Accounting assets not included in the cover pool :
OHG.4.4		Are not included in the cover pool the guaranteed loans (replaced by the eligible assets pledged as collateral) and the prepayments and accrued income on derivatives.
		<u>"Of which eligible to central bank repo-operations" :</u> The outstanding amount of eligible assets including replacement assets shall be filled in.
		If the eligible assets are transferred into the cover pool using guaranteed loans (i.e. collateral directive framework) or mortgage promissory notes, the outstanding
OHG.4.5		amount of the eligible assets pledged as collateral of the notes or loans should be indicated instead of the amount of the guaranteed loans.
		The eligibility criteria to central bank repo-operations include the exceptional measures accepted by the ECB in February 2012 and presently in use with the Banque
		de France.

This addendum is optional

# E. Harmonised Transparency Template - Optional ECB - ECAIs Data Disclosure

EUR

### Reporting in Domestic Currency

CONTENT O	F TAR F
CONTENTO	

- 1. Additional information on the programme
- 2. Additional information on the swaps 3. Additional information on the asset distribution

Field						
Field	1. Additional information on the programme					
umber	Transaction Counternauties	Name				
<b>E</b> 1 1 1	Transaction Counterparties	Name SOCIETE GENERALE	Legal Entity Identifier (LEI)* O2RNE8IBXP4R0TD8PU41			
E.1.1.1 E.1.1.2	Sponsor (if applicable)					
	Servicer Back up convicer	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41			
E.1.1.3	Back-up servicer	N/A	N/A			
E.1.1.4	BUS facilitator		N/A			
E.1.1.5	Cash manager	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41			
.1.1.6	Back-up cash manager	N/A	N/A			
.1.1.7	Account bank	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41			
.1.1.8	Standby account bank	N/A	N/A			
E.1.1.9	Account bank guarantor	N/A	N/A			
.1.1.10	Trustee	N/A	N/A			
.1.1.11	Cover Pool Monitor	CAILLIAU DEDOUIT ET ASSOCIES	N/A			
	2. Additional information on the swaps					
	Swap Counterparties	Guarantor (if applicable)	Legal Entity Identifier (LEI)*	Type of Swap		
	CIETE GENERALE	N/A	O2RNE8IBXP4R0TD8PU41	FX / IRS		
E.2.1.2						
5.2.1.3						
E.2.1.4						
.2.1.5						
.2.1.6						
.2.1.7						
.2.1.8						
.2.1.9						
.2.1.10						
.2.1.11						
.2.1.12						
.2.1.13						
.2.1.14						
.2.1.15						
.2.1.16						
.2.1.17						
.2.1.18						
.2.1.19						
.2.1.20						
2.1.21						
.2.1.22						
2.1.23						
2.1.24						
.2.1.25						
	3. Additional information on the asset distribution	on				
	1. General Information	Total Assets				
E.3.1.1	Weighted Average Seasoning (months)	65.6				
E.3.1.2	Weighted Average Maturity (months)**	139.6				
4	2. Arrears	% Residential Loans	% Commercial Loans	% Public Sector Assets	% Shipping Loans	% Total Loan
E.3.2.1	1-<30 days			0.16%		0.16%
E.3.2.2	30-<60 days			0.00%		0.00%
E.3.2.3	60-<90 days			0.00%		0.00%
E.3.2.4 E.3.2.5	90-<180 days			0.00%		0.00%
	>= 180 days			0.00%		0.00%

# HTT 2022

### Reason for

Not applicable for the jurisdiction Not relevant for the issuer and/or Not available at the present time Confidential

\* Legal Entity Identifier (LEI) finder: http://www.lei-lookup.com \*\* Weighted Average Maturity = Remaining Term to Maturity



r No Data in Worksheet E.	Value
n	ND1
or CB programme at the present time	ND2
2	ND3
	ND4
er: http://www.lei-lookup.com/#!search	
Remaining Term to Maturity	

### FRENCH NATIONAL COVERED BOND LABEL REPORTING TEMPLATE

CB ISSUER Société Générale SCF Reporting date 31/05/2022

(dd/mm/yyyy)

### GROUP LEVEL INFORMATION AND SENIOR UNSECURED RATINGS

1.1	Group	Société Générale
	Group parent company	Société Générale
	Group consolidated financial information (link)	http://www.societegenerale.com/fr/mesurer-notre-performance/investisseurs/investisseurs-dette

#### 1.2

1

.2			Rating	Rating Watch	Outlook
	Senior unsecured rating (group parent company)	Fitch	A-/F1	No	Stable
		Moody's	A1/P-1	No	Stable
		S&P	A/A-1	No	Stable

1.3

.3			Rating	Rating watch	Outlook
	Covered bond issuer rating (senior unsecured)	Fitch	NA	NA	NA
		Moody's	NA	NA	NA
		S&P	NA	NA	NA

1.4	Core tier 1 ratio (%) (group parent company)		12.90%
		as of	31/05/2022

#### 2 COVERED BOND ISSUER OVERVIEW

#### 2.1 Covered bonds and cover pool

		Total	of which eligible
		outstanding	to central bank repo-operations
Cover pool	Public sector exposures	16,482	776
	Residential assets		
	Commercial assets		
	Substitute assets	279	
	Total	16,761	776
Covered bonds		12,720	]

#### 2.2 Covered bonds ratings

		Rating	Rating Watch	Outlook
Covered bonds rating	Fitch	NA	NA	NA
	Moody's	AAA	No	Stable
	S&P	AAA	No	Stable

#### 2.3 Liabilities of the covered bond issuer

LIABILITIES	Outstanding
Equity	278
Subordinated debt	
Other non privileged liabilities	177
Total equity and non privileged liabilities	456
Covered bonds	12,748
Other privileged liabilities	2
Total privileged liabilities	12,750
TOTAL	13,206

### 3 ALM OF THE COVERED BOND ISSUER

#### 3.1 WAL (weighted average life) of cover pool and covered bonds

**c** .

	Expected	Contractual	explanations (CPR rate used etc)
Public sector	6.2 years	6.3 years	Expected CPR=0.19%; Contractual CPR=0%
Residential			
Commercial			
Substitute assets	0.1 years	0.1 years 0.1 years	
WAL of cover pool	6.1 years	6.2 years	
WAL of covered bonds	5.5 years	5.5 years	CPR=0%

#### 3.2 Expected maturity structure of cover pool and covered bonds

	0 - 1 Y (years)	1 - 2 Y	2 - 3 Y	3 - 4 Y	4 - 5 Y	5 - 10 Y	10+ Y
Public sector	1,840	1,732	1,631	1,521	1,422	4,919	3,417
Residential							
Commercial							
Substitute assets	279						
Expected maturity of cover pool	2,119	1,732	1,631	1,521	1,422	4,919	3,417
Expected maturity of covered bonds	1,000	1,320	1,750	1,000	1,000	4,250	2,400

#### 3.3 Contractual maturity structure of cover pool and covered bonds

	0 - 1 Y	1 - 2 Y	2 - 3 Y	3 - 4 Y	4 - 5 Y	5 - 10 Y	10+ Y
Public sector	1,812	1,710	1,616	1,511	1,417	4,933	3,483
Residential							
Commercial							
Substitute assets	279						
Contractual maturity of cover pool	2,091	1,710	1,616	1,511	1,417	4,933	3,483
Contractual maturity of covered bonds	1,000	1,320	1,750	1,000	1,000	4,250	2,400
of which hard bullet	1,000	70	0	0	0	450	150
of which soft bullet	0	1,250	1,750	1,000	1,000	3,800	2,250

#### 3.4 Interest rate and currency risks

		Nominal	WAL
Interest rate risk	Internal	1,370	2.43
interest rate risk	External		
Currency risk	Internal	0	0.00
	External		

#### 3.5 Substitution assets

	Outstanding WAL		
AAA to AA-			
A+ to A-	279	0.1 years	
Below A-			
Total	279	0.1 years	

### FRENCH NATIONAL COVERED BOND LABEL REPORTING TEMPLATE

CB ISSUER Société Générale SCF Reporting date 31/05/2022 (dd/mm/yyyy)

### 5 PUBLIC SECTOR COVER POOL DATA

#### 5.1 Arrears and defaulted loans outstanding

	% of outstanding public sector assets
Current	99.84%
Arrears	
0-1 months	0.16%
1-2 months	0.00%
2-3 months	0.00%
3-6 months	0.00%
6+ (Defaulted)	0.00%
>3 months	0.00%

5.2 Geographical distribution and type of Claim

	Exposures to or guaranteed by Supranational Institution	Exposures to Sovereigns	Exposures guaranteed by Sovereigns	Exposures guaranteed by ECA	Exposures to regions / departments / federal states	Exposures guaranteed by regions / departments / federal states	Exposures to municipalities	Exposures guaranteed by municipalities	Other direct public exposures	Other indirect public exposures	Total	%
Austria	0	0	0	36	0	0	0	0	0	0	36	0%
Belgium	0	0	0	13	115	42	0	0	0	0	169	1%
Denmark	0	0	0	35	0	0	0	0	0	0	35	0%
Finland	0	0	0	16	0	0	0	0	0	0	16	0%
France	0	104	51	2,183	3,386	221	4,984	507	2,050	147	13,634	83%
Germany	0	0	1	486	0	0	0	0	0	0	487	3%
Norway	0	0	0	16	0	0	0	0	0	0	16	0%
Qatar	0	241	0	0	0	0	0	0	0	0	241	1%
South Korea	0	0	0	509	0	0	0	0	0	0	509	3%
Spain	0	0	0	140	0	0	0	0	0	0	140	1%
Supranational Institution	610	0	0	0	0	0	0	0	0	0	610	4%
UK	0	0	0	541	0	0	0	0	0	0	541	3%
USA	0	0	0	48	0	0	0	0	0	0	48	0%
Total	610	345	52	4,022	3,501	263	4,984	507	2,050	147	16,482	100%

### FRENCH NATIONAL COVERED BOND LABEL REPORTING TEMPLATE

CB ISSUER Société Générale SCF Reporting date 31/05/2022 (dd/mm/yyyy)

#### 6 COVERED BONDS

#### 6.1 Outstanding covered bonds

Outstanding covered bonds									
	2022	2021	2020	2019					
Public placement	1,000	2,250	2,250	2,250					
Private placement	11,720	9,720	9,300	6,010					
Sum	12,720	11,970	11,550	8,260					
Denominated in €	12,720	11,970	11,550	8,260					
Denominated in USD	0	0	0	0					
Denominated in CHF	0	0	0	0					
Denominated in JPY	0	0	0	0					
Denominated in GBP	0	0	0	0					
Other	0	0	0	0					
Sum	12,720	11,970	11,550	8,260					
Fixed coupon	1,720	2,970	5,550	5,750					
Floating coupon	10,850	8,850	5,850	2,360					
Other	150	150	150	150					
Sum	12,720	11,970	11,550	8,260					

#### 6.2 Issuance

loodalloo				
	2022	2021	2020	2019
Public placement	0	0	0	0
Private placement	2,000	3,000	3,500	2,500
Sum	2,000	3,000	3,500	2,500
Denominated in €	2,000	3,000	3,500	2,500
Denominated in USD	0	0	0	0
Denominated in CHF	0	0	0	0
Denominated in JPY	0	0	0	0
Denominated in GBP	0	0	0	0
Other	0	0	0	0
Sum	2,000	3,000	3,500	2,500
Fixed coupon	0	0	0	2,500
Floating coupon	2,000	3,000	3,500	0
Other	0	0	0	0
Sum	2,000	3,000	3,500	2,500