Harmonised Transparency Template

2022 Version

France

Société Générale SCF

Reporting Date: 31/01/23

Cut-off Date: 31/01/23



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HTT 2022

Reporting in Domestic Currency

EUR

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| Number 6.1.1.1 Country France 6.1.1.2 Issuer Name Société Générale SCF 6.1.1.3 Link to Issuer's Website http://www.societegenerale.com/fr/mesurer-notre-performance/investisseurs/investisseurs-dette 6.1.1.4 Cut-off date 31/01/23 2. Regulatory Summary 6.2.1.1 UCITS Compliance (Y/N) Y 6.2.1.2 CRR Compliance (Y/N) Y 6.2.1.3 LCR status http://www.ecbc.eu/legislation/list 3. General Cover Pool / Covered Bond Information 1. General Information Nominal (mn) 6.3.1.1 Total Cover Assets 17,671.9 6.3.1.2 Outstanding Covered Bonds 13,220.0 2. Over-collateralisation (OC) Legal / Regulatory Actual Minimum Committed Purpose "Legal" OC: As mentioned in SCF law. | Field | | | | | | |
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| Country Struct Solicite Common Solicite | | 1. Basic Facts | | | | | |
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| Section Sect | | | | | er-notre-performance/investisseurs/investi | sseurs-dette | |
| California Cal | | Cut-off date | | | | | |
| Count Coun | | 2. Regulatory Summary | | | | | |
| California Court | G.2.1.1 | | | Υ | | | |
| Committee Comm | | | | Υ | | | |
| September Covered Bond Information Covered Bond Information Covered Bonds 17,671.9 | | | http://www | .ecbc.eu/legislation/list | | | |
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| Salit | | | | ominal (mn) | | | |
| California Cover Color Col | G.3.1.1 | • | | | | | |
| Company Comp | G.3.1.2 | Outstanding Covered Bonds | | | | | |
| G.3.2.1 OC (%) 5.0% 26.0% 7.5% "Committed" OC is equal to Contractual OC is order to reassure Rating Agencies. S. Cover Pool Composition Nominal (mn) SCOVER Pool | | 2. Over-collateralisation (OC) | Leg | al / Regulatory | Actual | Minimum Committed | Purpose |
| Sample S | | | | | | | "Legal" OC: As mentioned in SCF law. |
| Sacion Composition Compo | G.3.2.1 | OC (%) | | 5.0% | 26.0% | 7.5% | "Committed" OC is equal to Contractual OC in |
| G.3.3.1 Mortgages G.3.3.2 Public Sector 16,652.8 94.2% G.3.3.3 Shipping G.3.3.4 Substitute Assets 1,019.1 55.8% G.3.3.5 Ofter G.3.3.6 Total 17,671.9 100.0% ***Cover Pool Amortisation Profile** G.3.4.1 Weighted Average Life (in years) 6.2 5.9 ***Residual Life (mn)** ***G.3.4.2 0 - 1 Y 1,850.6 2,023.8 11.1% 12.2% G.3.4.3 1 - 2 Y 1,760.7 1,890.9 10.6% 11.14% G.3.4.4 2 - 3 Y 1,650.8 1,742.6 9.9% 10.5% G.3.4.5 3 - 4 Y 1,559.5 1,616.4 9.9% 10.5% G.3.4.6 4 - 5 Y 1,384.0 1,444.7 8.3% 8.5% G.3.4.7 5 - 10 Y 5,053.5 4,947.5 30.3% 2.9.7% G.3.4.8 10+ Y 3,393.6 3,016.8 20.4% 18.1% G.3.4.9 Total Extended Maturity Extended Maturity \$**Total Initial Maturity \$**Total Extended Maturity** ***Total Initial Maturity ***Total Extended Maturity** ***Total Initial Maturity | | | | | | | order to reassure Rating Agencies. |
| G.3.3.2 Public Sector 16,652.8 94.2% G.3.3.3 Shipping | | 3. Cover Pool Composition | N | ominal (mn) | | % Cover Pool | |
| G.3.3.3 Shipping G.3.3.4 Substitute Assets 1,019.1 5.8% G.3.3.5 Other Total 17,671.9 100.0% A. Cover Pool Amortisation Profile Contractual Expected Upon Prepayments % Total Contractual % Total Expected Upon Prepayments G.3.4.1 Weighted Average Life (in years) 6.2 5.9 Residual Life (mn) By buckets: G.3.4.2 0 - 1 Y 1,850.6 2,023.8 11.1% 12.2% G.3.4.3 1 - 2 Y 1,760.7 1,890.9 10.6% 11.4% G.3.4.4 2 - 3 Y 1,650.8 1,742.6 9.9% 10.5% G.3.4.5 3 - 4 Y 1,559.5 1,616.4 9.4% 9.7% G.3.4.6 4 - 5 Y 1,384.0 1,141.47 8.3% 8.5% G.3.4.7 5 - 10 Y 5,053.5 4,947.5 30.3% 29.7% G.3.4.8 10+ Y 3,393.6 3,016.8 20.4% 1 | | | | | | | |
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| Residual Life (mn) Residual Life (mn) By buckets: | G.3.3.6 | A. C Death and the Control | | • | 5 | | 2/T : 15 |
| Residual Life (mn) By buckets: G.3.4.2 0 - 1 Y 1,850.6 2,023.8 11.1% 12.2% G.3.4.3 1 - 2 Y 1,760.7 1,890.9 10.6% 11.4% G.3.4.4 2 - 3 Y 1,650.8 1,742.6 9.9% 10.5% G.3.4.5 3 - 4 Y 1,559.5 1,616.4 9.4% 9.7% G.3.4.6 4 - 5 Y 1,384.0 1,414.7 8.3% 8.5% G.3.4.7 5 - 10 Y 5,053.5 4,947.5 30.3% 29.7% G.3.4.8 10+Y 3,393.6 3,016.8 20.4% 181.6 G.3.4.9 Total 16,652.8 16,652.8 100.0% 100.0% 5. Maturity of Covered Bonds Initial Maturity Extended Maturity % Total Initial Maturity % Total Initial Maturity | 6244 | • | | | | % Total Contractual | % Total Expected Upon Prepayments |
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| By buckets: G.3.4.2 0 - 1 Y 1,850.6 2,023.8 11.1% 12.2% G.3.4.3 1 - 2 Y 1,760.7 1,890.9 10.6% 11.4% G.3.4.4 2 - 3 Y 1,650.8 1,742.6 9.9% 10.5% G.3.4.5 3 - 4 Y 1,559.5 1,616.4 9.4% 9.7% G.3.4.6 4 - 5 Y 1,384.0 1,414.7 8.3% 8.5% G.3.4.7 5 - 10 Y 5,053.5 4,947.5 30.3% 29.7% G.3.4.8 10 + Y 3,393.6 3,016.8 20.4% 18.1% G.3.4.9 Total 16,652.8 100.0% 100.0% Total Naturity of Covered Bonds Initial Maturity Extended Maturity **Total Initial Maturity **Total Init | | Residual Life (mn) | | | | | |
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| G.3.4.4 2 - 3 Y 1,650.8 1,742.6 9.9% 10.5% G.3.4.5 3 - 4 Y 1,559.5 1,616.4 9.4% 9.7% G.3.4.6 4 - 5 Y 1,384.0 1,414.7 8.3% 8.5% G.3.4.7 5 - 10 Y 5,053.5 4,947.5 30.3% 29.7% G.3.4.8 10+ Y 3,393.6 3,016.8 20.4% 18.1% G.3.4.9 Total 16,652.8 100.0% 100.0% 5. Maturity of Covered Bonds Initial Maturity Extended Maturity % Total Initial Maturity % Total Initial Maturity | | | | | | | |
| G.3.4.5 3 - 4 Y 1,559.5 1,616.4 9.4% 9.7% G.3.4.6 4 - 5 Y 1,384.0 1,414.7 8.3% 8.5% G.3.4.7 5 - 10 Y 5,053.5 4,947.5 30.3% 29.7% G.3.4.8 10+ Y 3,393.6 3,016.8 20.4% 18.1% G.3.4.9 Total 16,652.8 100.0% 100.0% 5. Maturity of Covered Bonds Initial Maturity Extended Maturity % Total Initial Maturity % Total Initial Maturity | | | | | | | |
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| 5. Maturity of Covered Bonds Initial Maturity Extended Maturity % Total Initial Maturity % Total Extended Maturity | | - | Total | | | | |
| | | 5. Maturity of Covered Bonds | | | - | | |
| | G.3.5.1 | Weighted Average life (in years) | | 5.1 | 6.0 | | |

| 0.552 Py busers | | Maturity (mn) | | | | | |
|--|---|---|-------|--|--|--|---|
| | G.3.5.2 | | | | | | |
| C.1.5.6 | G.3.5.3 | 0 - 1 Y | | 1,570.0 | 1,070.0 | 11.9% | 8.1% |
| | G.3.5.4 | 1 - 2 Y | | 2,500.0 | 500.0 | 18.9% | 3.8% |
| C-5.5.6 34 \ 1.000 1.000.0 7.06 \ | G.3.5.5 | 2 - 3 Y | | 1,000.0 | 2,500.0 | | |
| C-5.57 | | 3 - 4 Y | | | | | |
| S. S. S. S. S. S. S. S. | | 4 - 5 Y | | | | | |
| 6.3.5.10 | | | | | | | |
| 1,2,200 13,2,200 10,00% | | | | | | | |
| S. Cover Asserts - Currency Nominal Defense bedging [mn] Monital Enterse Mon | | | Total | | | | |
| C3.6.2 AUD C3.6.4 CAD C3.6.6 C4F C | | 6. Cover Assets - Currency | | | | | |
| G3.6.3 R8I G3.6.4 CAD G3.6.5 CHF G3.6.6 CCX G3.6.7 DKK G3.6.8 GSP G3.6.9 IKF G3.6.10 IKF G3.6.11 IKF G3.6.12 IKF G3.6.12 IKF G3.6.13 PKW G3.6.13 PKW G3.6.14 SKK G3.6.15 SKD G3.6.15 SKD G3.6.15 SKD G3.6.16 SKF G3.6.17 Other Total 16,6528 16,6528 10,00% 10,00% G3.6.18 TOUR 13,220 13,220 10,00% 10,00% G3.7.7 ALD G3.7.7 ALD G3.7.7 CK G3.7.1 KKW G3.7.1 KKW G3.7.1 KKW G3.7.1 KKW G3.7.1 KKW G3.7.1 CK G3.7.1 CK G3.7.1 KKW G3.7.1 KKW G3.7.1 CK G3.7.1 CK G3.7.1 CK G3.7.1 KKW G3.7.1 CK G3.7.1 KKW G3.7.1 CK G3.7.1 CK G3.7.1 KKW G | G.3.6.1 | EUR | | 14,876.9 | 14,876.9 | 89.3% | 89.3% |
| G.3.6.4 C.D G.3.6.5 C.H* G.3.6.6 C.ZX G.3.6.7 D.KK G.3.6.8 G.BP G.3.6.9 IH.D G.3.6.10 IPY G.3.6.11 K.KW G.3.6.12 NOK G.3.6.12 NOK G.3.6.13 P.N G.3.6.15 S.B.13 P.N G.3.6.15 S.B.13 P.N G.3.6.16 S.B.14 S.B.15 P.N G.3.6.16 S.B.15 P.N G.3.6.16 S.B.17 O.Ther G.3.6.16 S.B.18 P.N G.3.6.17 O.Ther G.3.6.18 S.B.19 P.N G.3.6.17 O.Ther G.3.6.18 S.B.19 P.N G.3.7.10 O.Ther G.3.7.2 A.T.10 S.T.10 | G.3.6.2 | AUD | | | | | |
| G.3.6.5 CJK G.3.6.6 CZX G.3.6.7 DKK G.3.6.6 GIP G.3.6.6 IIKD G.3.6.11 KRW G.3.6.11 KRW G.3.6.12 NKK G.3.6.13 PIN G.3.6.13 PIN G.3.6.15 SCD G.3.6.15 SCD G.3.6.17 Other G.3.6.17 Other G.3.6.17 Other G.3.6.17 Other G.3.6.17 Other G.3.6.17 Other G.3.6.17 CLOCACHE Blonds - Currency Nominal Defore hedging (mn) Nominal Infere hedging (mn) Nominal Defore hedging (mn) Nominal Infere hedging (mn) Nominal Defore hedging (mn) Nominal Infere hedging (mn) Nominal Defore hedging (mn) Nominal Defore hedging (mn) Nominal Infere hedging (mn) Nominal Defore hedging (mn) Nominal | G.3.6.3 | BRL | | | | | |
| S.3.6.6 C.7k S.3.6.7 D.7k S.3.6.8 G.BP S.3.6.7 D.7k S.3.6.8 G.BP S.3.6.10 I.7k S.3.6.10 I.7k S.3.6.10 I.7k S.3.6.10 I.7k S.3.6.10 I.7k S.3.6.10 I.7k S.3.6.11 I.6k S.6.12 S.6.12 S.6.12 S.6.14 S.6.14 S.6.14 S.6.14 S.6.14 S.6.14 S.6.14 S.6.14 S.6.14 S.6.16 U.5D I.775.9 I.775.9 I.775.9 I.0.7k I.0.7 | G.3.6.4 | CAD | | | | | |
| S.3.67 DKK S.3.69 HKD S.3.69 HKD S.3.61 S.3.69 HKD S.3.61 S.3. | G.3.6.5 | CHF | | | | | |
| G3.6.8 GBP G3.6.9 HKD G3.6.10 JPY G3.6.11 KKW4 G3.6.12 NOK G3.6.12 NOK G3.6.13 PIN G5.6.14 KKW4 G3.6.12 NOK G3.6.13 PIN G5.6.14 SKK G3.6.14 SKK G5.6.14 SKK G5.6.15 SCD G5.6.15 SCD G5.6.16 SCD G5.6.1 | G.3.6.6 | CZK | | | | | |
| G 3.6.9 HID FY G 3.6.11 KRW G 3.6.12 NOK G 3.6.13 PIN G 3.6.13 PIN G 3.6.14 SEK G 3.6.15 SCD G 3.6.16 SCD G 3.6.17 G 1.0.75 G 3.6.17 G 1.0.75 G 3.6.17 G 1.0.75 G 3.6.17 G 1.0.75 G 3.6.18 G 1.0.25 G 1.0 | G.3.6.7 | DKK | | | | | |
| G 3.6.9 HID FY G 3.6.11 KRW G 3.6.12 NOK G 3.6.13 PIN G 3.6.13 PIN G 3.6.14 SEK G 3.6.15 SCD G 3.6.16 SCD G 3.6.17 G 1.0.75 G 3.6.17 G 1.0.75 G 3.6.17 G 1.0.75 G 3.6.17 G 1.0.75 G 3.6.18 G 1.0.25 G 1.0 | | GBP | | | | | |
| G.3.6.10 | | | | | | | |
| S.3.6.11 KRW S.3.6.13 NOK S.3.6.13 PLN S.3.6.14 STK S.3.6.15 SSD | | JPY | | | | | |
| G.3.6.12 NOK G.3.6.13 PIN G.3.6.14 SEK G.3.6.15 SGD G.3.6.16 USD USD 1,775.9 1,775.9 10.7% 10.7% G.3.6.17 Other G.3.6.18 TO CONTROLL TO | | KRW | | | | | |
| G3.6.14 G3.6.15 G3.6.16 G3.6.16 G3.6.17 Other G3.6.17 Other G3.6.18 Total I.775.9 I.775.9 I.775.9 I.775.9 I.775.9 I.775.9 I.0.7% I.0.0% I.0.0 | | NOK | | | | | |
| G3.6.14 G3.6.15 G3.6.16 G3.6.16 G3.6.17 Other G3.6.17 Other G3.6.18 Total I.775.9 I.775.9 I.775.9 I.775.9 I.775.9 I.775.9 I.0.7% I.0.0% I.0.0 | G.3.6.13 | PLN | | | | | |
| Sali | | | | | | | |
| G3.6.16 OSD 1,775.9 1,775.9 10.7% 10.7% 10.7% 10.7% 10.5% 10.6.52.8 10.0% 10.0 | | | | | | | |
| G.3.6.17 Other Total 16,652.8 16,652.8 100.0% 100.0% | | | | | | | 4.0 =0/ |
| Total 16,652.8 10,00% 100.0% | G.3.6.16 | USD | | 1,775.9 | 1,775.9 | 10.7% | 10./% |
| T. Covered Bonds - Currency Nominal [before hedging] (mn) Nominal [after hedging] (mn) % Total [before] % Total [after] | | | | 1,775.9 | 1,775.9 | 10.7% | 10.7% |
| 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 DKK G.3.7.7 DK G.3.7.8 GBP G.3.7.9 HKD G.3.7.10 JPY G.3.7.11 KRW G.3.7.11 KRW G.3.7.12 NOK G.3.7.13 PLN G.3.7.13 PLN G.3.7.14 SEK G.3.7.15 SGD G.3.7.16 USD O.0 0.0 0.0% G.3.7.16 OUSD O.0% G.3.7.16 OUSD O.0% G.3.7.17 OTHER G.3.7.18 SGD G.3.7.18 SGD G.3.7.19 OTHER G.3.7.10 SEK G.3.7.11 SFE G.3.7.12 SGD G.3.7.13 SGD G.3.7.14 SEK G.3.7.15 SGD G.3.7.16 SGD G.3.7.16 SGD G.3.7.17 OTHER G.3.7.18 SGD G.3.7.18 SGD G.3.7.19 SFE G.3.7.10 SEC SCOPPER SPEEK SUDON G.3.7.10 SSCOPPER SPEEK | G.3.6.17 | | Total | | | | |
| G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.6 CZK G.3.7.7 DKK G.3.7.7 DKK G.3.7.8 GBP G.3.7.10 IPY G.3.7.11 KRW G.3.7.12 NOK G.3.7.12 NOK G.3.7.13 PLN 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.3.7.16 USD 0.0 0.0 0.0% 0.0% G.3.7.17 Other G.3.7.18 Total 13,220.0 13,220.0 100.0% 100.0% S. Covered Bands - Breakdown by interest rate Nominal [before hedging] (mn) Nominal [after hedging] (mn) Nomi | G.3.6.17 | Other | Total | 16,652.8 | 16,652.8 | 100.0% | 100.0% |
| G3.7.4 CAD G3.7.5 CHF G3.7.6 CZK G3.7.7 DKK G3.7.7 DKK G3.7.9 HKD G3.7.10 JPY G3.7.11 KRW G3.7.11 KRW G3.7.12 NOK G3.7.13 PLN G3.7.14 SEK G3.7.14 SEK G3.7.15 SGD G3.7.16 USD G3.7.16 USD G3.7.17 Other G3.7.18 Total 13,220.0 10.0% 0.0% G3.7.18 Nominal [before hedging] [mn) Nominal [after hedging] [mn) % Total [before] S. Covered Bonds - Breakdown by interest rate Nominal [before hedging] [mn) Nominal [after hedging] [mn) % Total [before] G3.8.1 Fixed coupon 1,720.0 500.0 13.0% 3.8% G3.8.2 Floating coupon 1,720.0 500.0 15.00 85.9% 95.1% G3.8.3 Other | G.3.6.17 G.3.6.18 | Other 7. Covered Bonds - Currency | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.5 CHF G.3.7.6 CZK G.3.7.7 DKK G.3.7.8 GBP G.3.7.9 HKD G.3.7.10 JPY G.3.7.11 KRW G.3.7.11 KRW G.3.7.12 NOK G.3.7.13 PIN G.3.7.14 SEK 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.3.7.17 Other G.3.7.18 Total 13,220.0 13,220.0 100.0% 100.0% S. 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 13.0% 35.% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other | G.3.6.17 G.3.6.18 G.3.7.1 | Other 7. Covered Bonds - Currency EUR | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.8 G.3.7.9 HKD G.3.7.10 JPY G.3.7.11 KRW G.3.7.12 NOK G.3.7.12 NOK G.3.7.13 PLN G.3.7.14 SEK G.3.7.14 SSGD G.3.7.15 SGD G.3.7.15 SGD G.3.7.16 G.3.7.17 Other G.3.7.18 Total 13,2200 13,2200 100.0% NOK G.3.7.18 S. Covered Bonds - Breakdown by interest rate Nominal [before hedging] (mn) Nominal [after hedging] (mn) Nominal [after hedging] (mn) S. Covered Bonds - Breakdown by interest rate Nominal [after hedging] (mn) S. Sey G.3.8.1 Fixed coupon 1,720.0 500.0 13.0% S. Sey G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 G.3.8.3 Other | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 | Other 7. Covered Bonds - Currency EUR AUD | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.7 DKK G.3.7.8 GBP G.3.7.9 HKD G.3.7.10 JPY G.3.7.11 KRW G.3.7.11 KRW G.3.7.12 NOK G.3.7.13 PLN G.3.7.14 SEK 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.3.7.17 Other G.3.7.18 **S. Covered Bonds - Breakdown by interest rate Nominal [before hedging] [mn) Nominal [after hedging] [mn) **S. Covered Sonds - Breakdown by interest rate Nominal [before hedging] [mn) Nominal [after hedging] [mn) **S. Covered Sonds - S. Covered Sonds - Breakdown by interest rate Nominal [before hedging] [mn) Nominal [after hedging] [mn) **S. Covered Sonds - S. Covered Sonds - Breakdown by interest rate Nominal [before hedging] [mn) Nominal [after hedging] [mn) **S. Covered Sonds - S. Covered Sonds - S. Covered Sonds - S. Covered Sonds - S. Sond Sond Sond Sond Sond Sond Sond Sond | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 | Other 7. Covered Bonds - Currency EUR AUD BRL | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.8 GBP G.3.7.9 HKD G.3.7.10 JPY G.3.7.11 KRW G.3.7.12 NOK G.3.7.13 PLN 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% 0.0% G.3.7.17 Other G.3.7.18 Total 13,220.0 13,220.0 100.0% 100.0% G.3.7.17 Other G.3.7.18 I Fixed coupon 1,720.0 500.0 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.9 | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| 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% 0.0% G.3.7.17 Other G.3.7.17 Other G.3.7.18 Total 13,22.0 13,22.0 100.0% 100.0% ***S. Covered Bonds - Breakdown by interest rate Nominal [before hedging] (mn) Nominal [after hedging] (mn) % Total [before] % Total [after] G.3.8.1 Fixed coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.2 Floating coupon 11,350.0 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| 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 Total 13,220.0 100.0% 100.0% 100.0% G.3.7.18 **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 50.0 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| 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% G.3.7.17 Other G.3.7.18 Total 13,220.0 100.0% 100.0% S. 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 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| 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 Total 13,220.0 13,220.0 100.0% 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 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.14 SEK G.3.7.15 SGD G.3.7.16 USD 0.0 0.0% 0.0% G.3.7.17 Other Total 13,220.0 13,220.0 100.0% 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 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.15 SGD G.3.7.16 USD 0.0 0.0% 0.0% 0.0% G.3.7.17 Other Total 13,220.0 13,220.0 100.0% 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 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.16 USD 0.0 0.0% 0.0% G.3.7.17 Other 5.37.18 Total 13,220.0 13,220.0 100.0% 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 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.17 Other G.3.7.18 Total 13,220.0 13,220.0 100.0% 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 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 G.3.7.13 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK PLN | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) | 100.0% % Total [before] | 100.0% % Total [after] |
| G.3.7.18 Total 13,220.0 13,220.0 100.0% 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 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 G.3.7.13 G.3.7.14 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK PLN SEK | Total | 16,652.8 Nominal [before hedging] (mn) | 16,652.8 Nominal [after hedging] (mn) 13,220.0 | 100.0% % Total [before] | 100.0% % Total [after] 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 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 G.3.7.13 G.3.7.14 G.3.7.15 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK PLN SEK SGD | Total | 16,652.8 Nominal [before hedging] (mn) 13,220.0 | 16,652.8 Nominal [after hedging] (mn) 13,220.0 | 100.0% % Total [before] 100.0% | 100.0% % Total [after] 100.0% |
| G.3.8.1 Fixed coupon 1,720.0 500.0 13.0% 3.8% G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 G.3.7.13 G.3.7.14 G.3.7.15 G.3.7.16 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK PLN SEK SGD USD | Total | 16,652.8 Nominal [before hedging] (mn) 13,220.0 | 16,652.8 Nominal [after hedging] (mn) 13,220.0 | 100.0% % Total [before] 100.0% | 100.0% % Total [after] 100.0% |
| G.3.8.2 Floating coupon 11,350.0 12,570.0 85.9% 95.1% G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 G.3.7.13 G.3.7.14 G.3.7.15 G.3.7.16 G.3.7.17 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK PLN SEK SGD USD Other | | 16,652.8 Nominal [before hedging] (mn) 13,220.0 | 16,652.8 Nominal [after hedging] (mn) 13,220.0 0.0 | 100.0% % Total [before] 100.0% | 100.0% % Total [after] 100.0% |
| G.3.8.3 Other 150.0 150.0 1.1% 1.1% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 G.3.7.13 G.3.7.14 G.3.7.15 G.3.7.16 G.3.7.17 | Other 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK PLN SEK SGD USD Other | | 16,652.8 Nominal [before hedging] (mn) 13,220.0 0.0 13,220.0 | 16,652.8 Nominal [after hedging] (mn) 13,220.0 0.0 13,220.0 | 100.0% % Total [before] 100.0% 0.0% 100.0% | 100.0% % Total [after] 100.0% 0.0% 100.0% |
| | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 G.3.7.13 G.3.7.14 G.3.7.15 G.3.7.15 G.3.7.16 G.3.7.17 G.3.7.18 | 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK PLN SEK SGD USD Other | | 16,652.8 Nominal [before hedging] (mn) 13,220.0 0.0 13,220.0 Nominal [before hedging] (mn) 1,720.0 | 16,652.8 Nominal [after hedging] (mn) 13,220.0 13,220.0 Nominal [after hedging] (mn) 500.0 | 100.0% % Total [before] 100.0% 0.0% 100.0% % Total [before] 13.0% | 100.0% % Total [after] 100.0% 0.0% 100.0% % Total [after] 3.8% |
| G.3.8.4 Total 13,220.0 13,220.0 100.0% 100.0% | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 G.3.7.13 G.3.7.14 G.3.7.15 G.3.7.15 G.3.7.16 G.3.7.17 G.3.7.18 G.3.8.1 G.3.8.2 | 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK PLN SEK SGD USD Other 8. Covered Bonds - Breakdown by interest rate Fixed coupon Floating coupon | | 16,652.8 Nominal [before hedging] (mn) 13,220.0 13,220.0 Nominal [before hedging] (mn) 1,720.0 11,350.0 | 16,652.8 Nominal [after hedging] (mn) 13,220.0 13,220.0 Nominal [after hedging] (mn) 500.0 12,570.0 | 100.0% % Total [before] 100.0% 0.0% 100.0% % Total [before] 13.0% 85.9% | 100.0% % Total [after] 100.0% 0.0% 100.0% % Total [after] 3.8% 95.1% |
| | G.3.6.17 G.3.6.18 G.3.7.1 G.3.7.2 G.3.7.3 G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 G.3.7.8 G.3.7.9 G.3.7.10 G.3.7.11 G.3.7.12 G.3.7.13 G.3.7.14 G.3.7.15 G.3.7.15 G.3.7.16 G.3.7.17 G.3.7.18 G.3.8.1 G.3.8.2 G.3.8.3 | 7. Covered Bonds - Currency EUR AUD BRL CAD CHF CZK DKK GBP HKD JPY KRW NOK PLN SEK SGD USD Other 8. Covered Bonds - Breakdown by interest rate Fixed coupon Floating coupon | Total | 16,652.8 Nominal [before hedging] (mn) 13,220.0 13,220.0 Nominal [before hedging] (mn) 1,720.0 11,350.0 150.0 | 16,652.8 Nominal [after hedging] (mn) 13,220.0 13,220.0 Nominal [after hedging] (mn) 500.0 12,570.0 150.0 | 100.0% % Total [before] 100.0% 0.0% 100.0% % Total [before] 13.0% 85.9% 1.1% | 100.0% % Total [after] 100.0% 0.0% 100.0% % Total [after] 3.8% 95.1% 1.1% |

| | 9. Substitute Assets - Type | Nominal (mn) | % Substitute Assets |
|--|---|--|---|
| G.3.9.1 | Cash | 736.1 | 72.2% |
| 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 | 283.0 | 27.8% |
| G.3.9.5 | Other | | |
| G.3.9.6 | Total | 1,019.1 | 100.0% |
| OG.3.9.1 | o/w EU gvts or quasi govts | | |
| OG.3.9.2 | o/w third-party countries Credit Quality Step 1 (CQS1) gvts or quasi govts | | |
| OG.3.9.3 | o/w third-party countries Credit Quality Step 2 (CQS2) gvts or quasi govts | | |
| OG.3.9.4 | o/w EU central banks | | |
| OG.3.9.5 | o/w third-party countries Credit Quality Step 1 (CQS1) central banks | | |
| OG.3.9.6 | o/w third-party countries Credit Quality Step 2 (CQS2) central banks | | |
| OG.3.9.7 | o/w CQS1 credit institutions | | |
| OG.3.9.8 | o/w CQS2 credit institutions | 1,019.1 | 100.0% |
| OG.3.9.9 | | | |
| OG.3.9.10 | | | |
| OG.3.9.11 | | | |
| OG.3.9.12 | | | |
| | 10. Substitute Assets - Country | Nominal (mn) | % Substitute Assets |
| G.3.10.1 | Domestic (Country of Issuer) | 1,019.1 | 100.0% |
| G.3.10.2 | Eurozone | | |
| G.3.10.3 | Post of European Union (EU) | | |
| | Rest of European Union (EU) | | |
| G.3.10.4 | European Economic Area (not member of EU) | | |
| G.3.10.4 G.3.10.5 | European Economic Area (not member of EU) Switzerland | | |
| G.3.10.4 G.3.10.5 G.3.10.6 | European Economic Area (not member of EU) Switzerland Australia | | |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 | European Economic Area (not member of EU) Switzerland Australia Brazil | | |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada | | |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan | | |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea | | |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand | | |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore | | |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.11 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US | | |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.11 G.3.10.13 G.3.10.14 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other | 1 010 1 | 100.09/ |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.11 G.3.10.13 G.3.10.14 G.3.10.15 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other | 1,019.1 | 100.0% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.11 G.3.10.13 G.3.10.14 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU | 1,019.1 | 100.0% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total | 1,019.1 Nominal (mn) | 100.0% **Cover Pool** Covered Bonds |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total 11. Liquid Assets Substitute and other marketable assets | 1,019.1 Nominal (mn) 1,019.1 | 100.0% % Cover Pool 5.8% % Covered Bonds 7.7% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total 11. Liquid Assets Substitute and other marketable assets Central bank eligible assets | 1,019.1 Nominal (mn) | 100.0% **Cover Pool** Covered Bonds |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total 11. Liquid Assets Substitute and other marketable assets Central bank eligible assets Other | 1,019.1 Nominal (mn) 1,019.1 810.4 | 100.0% **Cover Pool** 5.8% 7.7% 4.6% 6.1% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total 11. Liquid Assets Substitute and other marketable assets Central bank eligible assets | 1,019.1 Nominal (mn) 1,019.1 | 100.0% % Cover Pool 5.8% % Covered Bonds 7.7% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total I1. Liquid Assets Central bank eligible assets Other Total | 1,019.1 Nominal (mn) 1,019.1 810.4 | 100.0% **Cover Pool** 5.8% 7.7% 4.6% 6.1% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3 G.3.11.4 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total 11. Liquid Assets Substitute and other marketable assets Central bank eligible assets Other Total 12. Bond List | 1,019.1 Nominal (mn) 1,019.1 810.4 1,829.6 | 100.0% **Cover Pool** 5.8% 7.7% 4.6% 6.1% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3 G.3.11.4 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total I1. Liquid Assets Substitute and other marketable assets Central bank eligible assets Other Total 12. Bond List Bond list | 1,019.1 Nominal (mn) 1,019.1 810.4 1,829.6 | 100.0% **Cover Pool** 5.8% 7.7% 4.6% 6.1% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3 G.3.11.4 G.3.12.1 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total 11. Liquid Assets Substitute and other marketable assets Central bank eligible assets Other Total 12. Bond List Bond list 13. Derivatives & Swaps | 1,019.1 Nominal (mn) 1,019.1 810.4 1,829.6 https://coveredbondlabel.com/issuer/15/ | 100.0% **Cover Pool** 5.8% 7.7% 4.6% 6.1% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3 G.3.11.4 G.3.12.1 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total 11. Liquid Assets Substitute and other marketable assets Central bank eligible assets Other Total 12. Bond List Bond list 13. Derivatives & Swaps Derivatives in the register / cover pool [notional] (mn) | 1,019.1 Nominal (mn) 1,019.1 810.4 1,829.6 https://coveredbondlabel.com/issuer/15/ | 100.0% **Cover Pool** 5.8% 7.7% 4.6% 6.1% |
| G.3.10.4 G.3.10.5 G.3.10.6 G.3.10.7 G.3.10.8 G.3.10.9 G.3.10.10 G.3.10.11 G.3.10.12 G.3.10.13 G.3.10.14 G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3 G.3.11.4 G.3.12.1 | European Economic Area (not member of EU) Switzerland Australia Brazil Canada Japan Korea New Zealand Singapore US Other Total EU Total 11. Liquid Assets Substitute and other marketable assets Central bank eligible assets Other Total 12. Bond List Bond list 13. Derivatives & Swaps Derivatives in the register / cover pool [notional] (mn) Type of interest rate swaps (intra-group, external or both) | 1,019.1 Nominal (mn) 1,019.1 810.4 1,829.6 https://coveredbondlabel.com/issuer/15/ 1,370.0 Intra-group | 100.0% **Cover Pool** 5.8% 7.7% 4.6% 6.1% |

| G.3.14.1 | Cover pool involved in a sustainable/special purpose strategy? (Y/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 | link to the committed objective criteria | | | |
| | 4. References to Capital Requirements Regulation (CRR) | Row | Row | |
| | 129(7) | NOW. | nov | |
| The issuer believes | that, at the time of its issuance and based on transparency data made publicly available by the iss | uer, these covered bonds would satisfy the eligibi | ility criteria for Article 129(7) of the Capital Require | ments Regulation (EU) 575/2013. It should be noted, however, that |
| whether or not exp | oosures in the form of covered bonds are eligible to preferential treatment under Regulation (EU) 5 | 75/2013 is ultimately a matter to be determined l | by a relevant investor institution and its relevant su | pervisory 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: | <u>38</u> | | |
| 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: | | | 18 for Public Sector Assets |
| 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> | | |
| 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 | 283.0 | | |
| | 6. Other relevant information | | | |
| | 1. Optional information e.g. Rating triggers | | | |

B2. Harmonised Transparency Template - Public Sector Asset: HTT 2022

Reporting in Domestic Currency EUR

CONTENT OF TAB B2

8. Public Sector Assets

| Field Number | 8. Public Sector Assets | | | | | |
|-----------------|-----------------------------------|-------|--------------|---------------------|------------------------|--------------------|
| | 1. General Information | | | | | |
| PS.8.1.1 | Number of public sector exposures | | 1,404 | | | |
| | 2. Size Information | | Nominal | Number of Exposures | % Public Sector Assets | % No. of Exposures |
| PS.8.2.1 | Average exposure size (000s) | | 11,860.9 | | | |
| | By buckets (mn): | | | | | |
| PS.8.2.2 | > 0 - <= 0.5 | | 67.0 | 325 | 0.4% | 23.1% |
| PS.8.2.3 | > 0.5 - <= 1 | | 132.8 | 181 | 0.8% | 12.9% |
| PS.8.2.4 | > 1 - <= 5 | | 1,239.3 | 510 | 7.4% | 36.3% |
| PS.8.2.5 | > 5 - <= 10 | | 977.3 | 138 | 5.9% | 9.8% |
| PS.8.2.6 | > 10 - <= 50 | | 4,236.7 | 196 | 25.4% | 14.0% |
| PS.8.2.7 | > 50 - <= 100 | | 1,909.9 | 28 | 11.5% | 2.0% |
| PS.8.2.8 | > 100 | | 8,089.9 | 26 | 48.6% | 1.9% |
| PS.8.2.9 | | | | | | |
| PS.8.2.10 | | | | | | |
| PS.8.2.11 | | | | | | |
| PS.8.2.12 | | | | | | |
| PS.8.2.13 | | | | | | |
| PS.8.2.14 | | | | | | |
| PS.8.2.15 | | | | | | |
| PS.8.2.16 | | | | | | |
| PS.8.2.17 | | Total | 16,652.8 | 1,404 | 100.0% | 100.0% |
| | 3. Breakdown by Asset Type | | Nominal (mn) | | % Public Sector Assets | |
| PS.8.3.1 | Loans | | 16,586.2 | | 99.6% | |
| PS.8.3.2 | Bonds | | 66.5 | | 0.4% | |
| PS.8.3.3 | Other | | 0.0 | | 0.0% | |
| PS.8.3.4 | | Total | 16,652.8 | | 100.0% | |

| | 4. Breakdown by Geography | % Public Sector Assets |
|-----------|---|------------------------|
| PS.8.4.1 | European Union | 86.8% |
| PS.8.4.2 | Austria | 0.1% |
| PS.8.4.3 | Belgium | 0.6% |
| PS.8.4.4 | Bulgaria | 0.0% |
| PS.8.4.5 | Croatia | 0.0% |
| PS.8.4.6 | Cyprus | 0.0% |
| PS.8.4.7 | Czechia | 0.0% |
| PS.8.4.8 | Denmark | 0.2% |
| PS.8.4.9 | Estonia | 0.0% |
| PS.8.4.10 | Finland | 0.1% |
| PS.8.4.11 | France | 82.7% |
| PS.8.4.12 | Germany | 2.3% |
| PS.8.4.13 | Greece | 0.0% |
| PS.8.4.14 | Netherlands | 0.0% |
| PS.8.4.15 | Hungary | 0.0% |
| PS.8.4.16 | Ireland | 0.0% |
| PS.8.4.17 | Italy | 0.0% |
| PS.8.4.18 | Latvia | 0.0% |
| PS.8.4.19 | Lithuania | 0.0% |
| PS.8.4.20 | Luxembourg | 0.0% |
| PS.8.4.21 | Malta | 0.0% |
| PS.8.4.22 | Poland | 0.0% |
| PS.8.4.23 | Portugal | 0.0% |
| 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 | 0.8% |
| PS.8.4.28 | Sweden | 0.0% |
| PS.8.4.29 | European Economic Area (not member of EU) | 0.0% |
| PS.8.4.30 | Iceland | 0.0% |
| PS.8.4.31 | Liechtenstein | 0.0% |
| PS.8.4.32 | Norway | 0.0% |
| PS.8.4.33 | <u>Other</u> | 13.2% |
| PS.8.4.34 | Switzerland | 0.0% |
| PS.8.4.35 | United Kingdom | 4.7% |
| 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 | 3.7% |
| 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 | 4.6% |
| OPS.8.4.1 | Supranational Institution | 2.8% |
| OPS.8.4.2 | Qatar | 1.7% |
| 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 | | |
| | | |

| OF 3.8.4.10 | | |
|-------------|---|------------------------|
| | 5. Breakdown by regions of main country of origin | % Public Sector Assets |
| PS.8.5.1 | Auvergne-Rhône-Alpes | 9.6% |
| PS.8.5.2 | Bourgogne-Franche-Comté | 1.8% |
| PS.8.5.3 | Bretagne | 1.6% |
| PS.8.5.4 | Centre-Val de Loire | 3.0% |
| PS.8.5.5 | Corse | 0.3% |
| PS.8.5.6 | DOM-TOM | 0.1% |
| PS.8.5.7 | Grand Est | 5.0% |
| PS.8.5.8 | Hauts-de-France | 9.0% |
| PS.8.5.9 | Ile-de-France | 32.4% |
| PS.8.5.10 | Normandie | 3.4% |
| PS.8.5.11 | Nouvelle-Aquitaine | 8.6% |
| PS.8.5.12 | Occitanie | 10.6% |
| PS.8.5.13 | Pays de la Loire | 2.9% |
| PS.8.5.14 | Provence-Alpes-Côte d'Azur | 10.7% |
| PS.8.5.15 | Exposure on sovereign | 1.1% |
| PS.8.5.16 | | |
| PS.8.5.17 | | |
| PS.8.5.18 | | |
| PS.8.5.19 | | |
| PS.8.5.20 | | |
| | | |

| P.S. 5.22 PS.S. 5.24 PS.S. 5.24 PS.S. 5.25 Fixed rate G. 1.8% | PS.8.5.21 | | | |
|--|------------|--|-------------------------|--------|
| PS.8.5.23 PS.8.5.24 FS.8.5.25 FS.8.5.2 FS.8.5.25 FS.8.6.1 Fixed rate fixed rate foliating rate fo | | | | |
| P.S. 8.5.24 P.S. 8.5.25 P.S. 8.6.1 Fixed rate | | | | |
| PS.8.5.25 Fixed rate G3.8% Fixed rate G3. | | | | |
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OPS.8.10.3

OPS.8.10.4

OPS.8.10.5

OPS.8.10.6

C. Harmonised Transparency Template - Glossary

HTT 2022

The definitions below reflect the national specificities

| Field Number | 1. Glossary - Standard Harmonised Items | Definition |
|--------------------|---|--|
| HG.1.1 | OC Calculation: Actual | Contractual & Other "OC" ratio: The OC ratio as established to comply with contractual and rating agencies minimum requirements is a nominal rate calculated by dividing the nominal outstanding amount of eligible assets (substitute assets and accrued interests excluded) by the nominal amount of covered bonds (after taking into account interest rate and currency swaps and accrued interests excluded). |
| | | Regarding the minimum OC rate required by the rating agencies, is disclosed the highest one. |
| HG.1.2 | OC Calculation: Legal minimum | Legal "Coverage ratio": This ratio is calculated by dividing the total assets amount (including accrued interests, substitute assets, and other assets as prepayments and net accrued incomes on derivatives) by the amount of privileged debts, accrued interests included (covered bonds, sums due on derivatives and collateral management fees). When the eligible assets are transfered into the cover pool using guaranteed loans, the amount of the guaranteed loans, in the assets amount is replaced by the amount of the eligible assets pledged as collateral. Following amendments to the French covered bond legal framework for sociétés de credit foncier (SCF), and sociétés de financement de l'habitat (SFH) that came into force on 28 May 2014 (published in JO nº0123 of 28 May 201), a cap on intragroup exposure has been set at 25% of non-privileged resources and the legal minimum collateralisation raised to 105%, from 102%, on a nominal basis. The legislation requires that the coverage ratio is calculated a posteriori on the basis of the audited accounting figures twice a year: as of December 31st and June 30th and on unaudited accounting figures as of March 31st and September 30th. These ratios are audited and available within a period of three months following the calculation date. As a consequence, the current ratio is provisionnal /unaudited when the report is published. |
| HG.1.3 | OC Calculation: Committed | "Committed" OC is equal to Contractual OC in order to reassure Rating Agencies. |
| HG.1.4 | Interest Rate Types | Interest Rate Types in the cover-pool of SG SCF are mainly Fixed interest rates, and also Floating interest rates. Interest Rate Types of the Covered Bonds of SG SCF are mainly Fixed coupon, and also Floating coupon mainly based on EIBEUR3M. |
| 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 prepayment scenario on the cover pool assets. Regarding covered bonds and substitute assets, contractual maturity is calculated according to the legal final maturity. Expected maturities: Expected WAL and maturities of the cover pool assets are calculated assuming an average percentage of prepayment rate observed over the last year. The substitute assets being actually composed of cash and term deposits to financial institutions, their expected maturity is assumed to be equal to their contractual one. |
| HG.1.6 HG.1.7 | 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 conditions/circumstances? Etc.] LTVs: Definition | Contractual maturities and "Expected maturities": see above. Maturity structure is Hard Bullet for initial Covered Bonds. Maturity structure has been Soft Bullet for Covered Bonds emission since 2015. N/A for Public Sector Assets |
| HG.1.8 | LTVs: Calculation of property/shipping value LTVs: Applied property/shipping valuation techniques, including whether use of index, Automated | N/A for Public Sector Assets |
| HG.1.9 | Valuation Model (AVM) or on-site audits | N/A for Public Sector Assets |
| HG.1.10 | LTVs: Frequency and time of last valuation Explain how mortgage types are defined whether for residential housing, multi-family housing, commercial | N/A for Public Sector Assets |
| HG.1.11 | 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 interest rate risks. With this aim in mind, entering into ad hoc hedging swaps establishes a fixed margin on issuance, and any change in interest rates subsequently has a parallel effect on Société Générale SCF's assets and liabilities. The structural interest rate risk is measured with the help of "gaps" calculated based on the "Liability-Asset" situations of Societe Generale SCF with production halted, detailed over the next 15 years with monthly gaps over the first six months and then annual gaps over the following years. |
| HG.1.13 OHG.1.1 | Non-performing loans NPV assumptions (when stated) | Currency risk: For USD issues, Societe Generale SCF has eliminated the exchange rate risk by implementing EUR/USD financial hedging swaps. As a result, Société Générale SCF is not exposed to foreign exchange risk through its issues. There are no non-performing loans in the cover-pool of SG SCF. |

| OHG.1.2 | | |
|----------|---|--|
| OHG.1.3 | | |
| OHG.1.4 | | |
| OHG.1.5 | | |
| Olid.1.5 | 2. Glossary - ESG items (optional) | Definition |
| UC 2.4 | | 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 Va |
| HG.3.1 | Not applicable for the jurisdiction | ND1 |
| HG.3.2 | Not relevant for the issuer and/or CB programme at the present time | ND2 |
| HG.3.3 | Not available at the present time | ND3 |
| | 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 |
| HG.4.1 | Other definitions deemed relevant | 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 transferred 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. |
| | | "Of which eligible to central bank repo-operations": |
| | | 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 |
| | | The engionity criteria to central bank repo-operations include the exceptional measures accepted by the ECD in rebudally 2012 and presently in use with the Banque |

de France.

This addendum is optional

E. Harmonised Transparency Template - Optional ECB - ECAIs Data Disclosure HTT 2022

| Reporting in Domestic Currency | EUR |
|---|-----|
| CONTENT OF TAB E | |
| 1. Additional information on the programme | |
| 2. Additional information on the swaps | |
| 3. Additional information on the asset distribution | |

| Field | a aller in a si | | | | | |
|----------------------|---|------------------------------|--------------------------------|------------------------|------------------|---------------|
| Number | 1. Additional information on the programme | | | | | |
| | Transaction Counterparties | Name | Legal Entity Identifier (LEI)* | | | |
| E.1.1.1 | Sponsor (if applicable) | SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | | | |
| E.1.1.2 | Servicer | SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | - | | |
| E.1.1.3 | Back-up servicer | N/A | N/A | | | |
| E.1.1.4 | BUS facilitator | N/A | N/A | | | |
| E.1.1.5 | Cash manager | SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | | | |
| E.1.1.6 | Back-up cash manager | N/A | N/A | | | |
| E.1.1.7 | Account bank | SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | | | |
| E.1.1.8 | Standby account bank | N/A | N/A | | | |
| E.1.1.9 | Account bank guarantor | N/A | N/A | | | |
| E.1.1.10 | Trustee | N/A | N/A | | | |
| E.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 | | |
| E.2.1.1 | SOCIETE GENERALE | N/A | O2RNE8IBXP4R0TD8PU41 | FX / IRS | | |
| E.2.1.2 | | | | | | |
| E.2.1.3 | | | | | | |
| E.2.1.4 | | | | | | |
| E.2.1.5 | | | | | | |
| E.2.1.6 | | | | | | |
| E.2.1.7 | | | | | | |
| E.2.1.8 | | | | | | |
| E.2.1.9 | | | | | | |
| E.2.1.10 | | | | | | |
| E.2.1.11 E.2.1.12 | | | | | | |
| E.2.1.12 E.2.1.13 | | | | | | |
| E.2.1.14 | | | | | | |
| E.2.1.15 | | | | | | |
| E.2.1.16 | | | | | | |
| E.2.1.17 | | | | | | |
| E.2.1.18 | | | | | | |
| E.2.1.19 | | | | | | |
| E.2.1.20 | | | | | | |
| E.2.1.21 | | | | | | |
| E.2.1.22 | | | | | | |
| E.2.1.23 | | | | | | |
| E.2.1.24 | | | | | | |
| E.2.1.25 | | | | | | |
| | 3. Additional information on the asset distribution | | | | | |
| | 1. General Information | Total Assets | | | | |
| E.3.1.1 | Weighted Average Seasoning (months) | 65.3 | | | | |
| E.3.1.2 | Weighted Average Maturity (months)** | 138.4 | | | | |
| | 2. Arrears | % Residential Loans | % Commercial Loans | % Public Sector Assets | % Shipping Loans | % Total Loans |
| E.3.2.1 | 1-<30 days | | | 0.07% | | 0.07% |
| 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 | 90-<180 days | | | 0.00% | | 0.00% |
| E.3.2.5 | >= 180 days | | | 0.00% | | 0.00% |

| Reason for No Data in Worksheet E. | Value |
|--|-------|
| Not applicable for the jurisdiction | ND1 |
| Not relevant for the issuer and/or CB programme at the present time | ND2 |
| Not available at the present time | ND3 |
| Confidential | ND4 |
| * Legal Entity Identifier (LEI) finder: http://www.lei-lookup.com/#!search | |

^{*} Legal Entity Identifier (LEI) finder: http://www.lei-lookup.con ** Weighted Average Maturity = Remaining Term to Maturity

FRENCH NATIONAL COVERED BOND LABEL REPORTING TEMPLATE

CB ISSUER Société Générale SCF
Reporting date 31/01/2023 (dd/mm/yyyy)

1 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 | | 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 | | 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) | | 13.10% |
|--|-------|------------|
| | as of | 31/01/2023 |

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 | 16,653 | 810 |
| | Residential assets | | |
| | Commercial assets | | |
| | Substitute assets | 1,019 | |
| | Total | 17,672 | 810 |
| | | | |
| Covered bonds | | 13,220 | |

2.2 Covered bonds ratings

| | | Rating | Rating Watch | Outlook |
|----------------------|-------|--------|--------------|---------|
| Covered bonds rating | Fitch | NA | NA | NA |

| Mo | loody's | AAA | No | Stable |
|----|---------|-----|----|--------|
| S& | &P | AAA | No | Stable |

2.3 Liabilities of the covered bond issuer

| LIABILITIES | Outstanding |
|---|-------------|
| Equity | 290 |
| Subordinated debt | |
| Other non privileged liabilities | 918 |
| Total equity and non privileged liabilities | 1,209 |
| Covered bonds | 13,301 |
| Other privileged liabilities | 8 |
| Total privileged liabilities | 13,310 |
| TOTAL | 14,519 |

3 ALM OF THE COVERED BOND ISSUER

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

| | Expected | Contractual | explanations (CPR rate used etc) |
|----------------------|-----------|-------------|--|
| Public sector | 5.9 years | 6.2 years | Expected CPR=1.17%; Contractual CPR=0% |
| Residential | | | |
| Commercial | | | |
| Substitute assets | 0.0 years | 0.0 years | CPR=0% |
| WAL of cover pool | 5.5 years | 5.9 years | |
| | | | |
| WAL of covered bonds | 5.1 years | 5.1 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 | 2,024 | 1,891 | 1,743 | 1,616 | 1,415 | 4,948 | 3,017 |
| Residential | | | | | | | |
| Commercial | | | | | | | |
| Substitute assets | 1,019 | | | | | | |
| Expected maturity of cover pool | 3,043 | 1,891 | 1,743 | 1,616 | 1,415 | 4,948 | 3,017 |
| | | | | | | | |
| Expected maturity of covered bonds | 1,570 | 2,500 | 1,000 | 1,000 | 1,000 | 3,900 | 2,250 |

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 | 1,851 | 1,761 | 1,651 | 1,559 | 1,384 | 5,053 | 3,394 |
| Residential | | | | | | | |
| Commercial | | | | | | | |
| Substitute assets | 1,019 | | | | | | |
| Contractual maturity of cover pool | 2,870 | 1,761 | 1,651 | 1,559 | 1,384 | 5,053 | 3,394 |

| Contractual maturity of covered bonds | 1,570 | 2,500 | 1,000 | 1,000 | 1,000 | 3,900 | 2,250 |
|---------------------------------------|-------|-------|-------|-------|-------|-------|-------|
| of which hard bullet | 1,070 | 0 | 0 | 0 | 0 | 600 | 0 |
| of which soft bullet | 500 | 2,500 | 1,000 | 1,000 | 1,000 | 3,300 | 2,250 |

3.4 Interest rate and currency risks

| | | Nominal | WAL |
|--------------------|----------|---------|------|
| Interest rate risk | Internal | 1,370 | 1.77 |
| | External | | |

| Currency rick | Internal | 0 | 0.00 |
|---------------|----------|---|------|
| Currency risk | External | | |

3.5 **Substitution assets**

| | Outstanding | WAL |
|------------|-------------|-----------|
| AAA to AA- | | |
| A+ to A- | 1,019 | 0.0 years |
| Below A- | | |
| Total | 1,019 | 0.0 years |

FRENCH NATIONAL COVERED BOND LABEL REPORTING TEMPLATE

CB ISSUER Société Générale SCF

Reporting date 31/01/2023 (dd/mm/yyyy)

5 PUBLIC SECTOR COVER POOL DATA

5.1 Arrears and defaulted loans outstanding

| | % of outstanding public |
|----------------|-------------------------|
| | sector assets |
| Current | 99.92% |
| Arrears | |
| 0-1 months | 0.07% |
| 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 | 22 | 0 | 0 | 0 | 0 | 0 | 0 | 22 | 0% |
| Belgium | 0 | 0 | 0 | 0 | 65 | 32 | 0 | 0 | 0 | 0 | 97 | 1% |
| Denmark | 0 | 0 | 0 | 38 | 0 | 0 | 0 | 0 | 0 | 0 | 38 | 0% |
| Finland | 0 | 0 | 0 | 12 | 0 | 0 | 0 | 0 | 0 | 0 | 12 | 0% |
| France | 0 | 102 | 48 | 2,272 | 3,520 | 214 | 4,922 | 494 | 2,016 | 182 | 13,769 | 83% |
| Germany | 0 | 0 | 0 | 378 | 0 | 0 | 0 | 0 | 0 | 0 | 378 | 2% |
| Norway | 0 | 0 | 0 | 8 | 0 | 0 | 0 | 0 | 0 | 0 | 8 | 0% |
| Qatar | 0 | 291 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 291 | 2% |
| South Korea | 0 | 0 | 0 | 615 | 0 | 0 | 0 | 0 | 0 | 0 | 615 | 4% |
| Spain | 0 | 0 | 0 | 132 | 0 | 0 | 0 | 0 | 0 | 0 | 132 | 1% |
| Supranational Institution | 467 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 467 | 3% |
| UK | 0 | 0 | 0 | 781 | 0 | 0 | 0 | 0 | 0 | 0 | 781 | 5% |
| USA | 0 | 0 | 0 | 43 | 0 | 0 | 0 | 0 | 0 | 0 | 43 | 0% |
| Total | 467 | 393 | 48 | 4,301 | 3,585 | 246 | 4,922 | 494 | 2,016 | 182 | 16,653 | 100% |

FRENCH NATIONAL COVERED BOND LABEL REPORTING TEMPLATE

CB ISSUER Société Générale SCF

Reporting date 31/01/2023 (dd/mm/yyyy)

6 COVERED BONDS

6.1 Outstanding covered bonds

| | 2023 | 2022 | 2021 | 2020 |
|--------------------|--------|--------|--------|--------|
| Public placement | 1,000 | 1,000 | 2,250 | 2,250 |
| Private placement | 12,220 | 12,220 | 9,720 | 9,300 |
| Sum | 13,220 | 13,220 | 11,970 | 11,550 |
| | | | | |
| Denominated in € | 13,220 | 13,220 | 11,970 | 11,550 |
| 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 | 13,220 | 13,220 | 11,970 | 11,550 |

| Fixed coupon | 1,720 | 1,720 | 2,970 | 5,550 |
|-----------------|--------|--------|--------|--------|
| Floating coupon | 11,350 | 11,350 | 8,850 | 5,850 |
| Other | 150 | 150 | 150 | 150 |
| Sum | 13,220 | 13,220 | 11,970 | 11,550 |

6.2

| <u>Issuance</u> | | | | |
|--------------------|------|-------|-------|-------|
| | 2023 | 2022 | 2021 | 2020 |
| Public placement | 0 | 0 | 0 | 0 |
| Private placement | 0 | 2,500 | 3,000 | 3,500 |
| Sum | 0 | 2,500 | 3,000 | 3,500 |
| | | | | |
| Denominated in € | 0 | 2,500 | 3,000 | 3,500 |
| 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 | 0 | 2,500 | 3,000 | 3,500 |
| | | | | |
| Fixed coupon | 0 | 0 | 0 | 0 |
| Floating coupon | 0 | 2,500 | 3,000 | 3,500 |
| Other | 0 | 0 | 0 | 0 |
| Sum | 0 | 2,500 | 3,000 | 3,500 |

