# **Harmonised Transparency Template**

2024 Version

**France** 

Société Générale SCF

Reporting Date: 30/06/24

Cut-off Date: 30/06/24



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# A. Harmonised Transparency Template - General Information

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HTT 2024

Reporting in Domestic Currency	EUR
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Field	1. Basic Facts				
Number	1. Basic Facts				
G.1.1.1	Country	France			
G.1.1.2	Issuer Name	Société Générale SCF			
G.1.1.3	Labelled Cover Pool Name	Societe Generale SCF			
G.1.1.4	Link to Issuer's Website	https://investors.societegenerale.com/fr/in	formations-financieres-et-extra-financiere/investisseurs-dette		
G.1.1.5	Cut-off date	30/06/24			
	2. Regulatory Summary				
G.2.1.1	Basel Compliance, subject to national jursdiction (Y/N)	Υ			
G.2.1.2	CBD Compliance	Υ			
G.2.1.3	CRR Compliance (Y/N)	Υ			
OG.2.1.1	<u>LCR status</u>	http://www.ecbc.eu/legislation/lis	<u>t</u>		
	3. General Cover Pool / Covered Bond Informatio	n			
	1.General Information	Nominal (mn)			
G.3.1.1	Total Cover Assets	16,669.3			
G.3.1.2	Outstanding Covered Bonds	11,900.0			
	2. Over-collateralisation (OC)	Statutory	Voluntary	Contractual	Purpose
G.3.2.1	OC (%)	5.0%	32.6%	7.5%	"Statutory" OC: As mentioned in SCF law. "Contractual" OC is the OC in order to reassure Rating Agencies.
G.3.2.3	Total OC (absolute value in mn)	4,769.3			
	3. Cover Pool Composition	Nominal (mn)		% Cover Pool	
G.3.3.1	Mortgages				
G.3.3.2	Public Sector	16,338.0		98.0%	
G.3.3.3	Shipping				
G.3.3.4	Substitute Assets	331.4		2.0%	
G.3.3.5	Other				
G.3.3.6		Total 16,669.3		100.0%	
	4. Cover Pool Amortisation Profile	Contractual	Expected Upon Prepayments % 1	Fotal Contractual	% Total Expected Upon Prepayments
G.3.4.1	Weighted Average Life (in years)	5.9	5.8		
	Residual Life (mn)  By buckets:				
G.3.4.2	0 - 1 Y	1,924.2	1,987.6	11.8%	12.2%
G.3.4.3	1 - 2 Y	1,816.4	1,863.6	11.1%	11.4%
G.3.4.4	2 - 3 Y	1,692.4	1,725.1	10.4%	10.6%
G.3.4.5	3 - 4 Y	1,600.8	1,620.2	9.8%	9.9%
G.3.4.6	4 - 5 Y	1,350.5	1,361.2	8.3%	8.3%
G.3.4.7	5 - 10 Y	5,018.9	4,972.1	30.7%	30.4%
G.3.4.8	10+ Y	2,934.8	2,808.2	18.0%	17.2%
G.3.4.9		Total 16,338.0	16,338.0	100.0%	100.0%

Maturity (mn)   Sabara   Maturity (mn)   Sabara   Sabar	Extended Maturity	% Total Initial Maturity	% Total Extended Maturity
6.3.5.2         By buckets:           6.3.5.4         1 - 1 Y         1,750.0           6.3.5.5         2 - 3 Y         1,000.0           6.3.5.6         3 - 4 Y         1,350.0           6.3.5.7         4 - 5 Y         2,650.0           6.3.5.8         5 - 10 Y         2,900.0           6.3.5.9         10 + Y         1,750.0           6.3.5.10         Total         11,900.0           6. Cover Assets - Currency         Nominal [before hedging] [mn]           6.3.6.1         EUR         14,727.5           6.3.6.2         AUD         36.0           6.3.6.3         BRI         4.727.5           6.3.6.4         CAD         4.727.5           6.3.6.5         CHF         4.727.5           6.3.6.6         CZK         4.727.5           6.3.6.7         DKK         4.727.5           6.3.6.8         GBP         4.727.5           6.3.6.11         JPY         4.727.5           6.3.6.12         KRW         4.727.5           6.3.6.13         NOK         4.727.5           6.3.6.14         PLN         4.727.5           6.3.6.15         SSC         4.727.5 <t< th=""><th>5.6</th><th></th><th></th></t<>	5.6		
6.3.5.2         By buckets:           6.3.5.4         1 - 1 Y         1,750.0           6.3.5.5         2 - 3 Y         1,000.0           6.3.5.6         3 - 4 Y         1,350.0           6.3.5.7         4 - 5 Y         2,650.0           6.3.5.8         5 - 10 Y         2,900.0           6.3.5.9         10 + Y         1,750.0           6.3.5.10         Total         11,900.0           6. Cover Assets - Currency         Nominal [before hedging] [mn]           6.3.6.1         EUR         14,727.5           6.3.6.2         AUD         36.0           6.3.6.3         BRI         4.727.5           6.3.6.4         CAD         4.727.5           6.3.6.5         CHF         4.727.5           6.3.6.6         CZK         4.727.5           6.3.6.7         DKK         4.727.5           6.3.6.8         GBP         4.727.5           6.3.6.11         JPY         4.727.5           6.3.6.12         KRW         4.727.5           6.3.6.13         NOK         4.727.5           6.3.6.14         PLN         4.727.5           6.3.6.15         SSC         4.727.5 <t< td=""><td></td><td></td><td></td></t<>			
6.3.5.3   0 - 1 Y   1,750.0   6.3.5.5   2 - 3 Y   1,000.0   6.3.5.5   3 - 4 Y   1,000.0   6.3.5.6   3 - 4 Y   1,500.0   6.3.5.7   4 - 5 Y   2,650.0   6.3.5.8   5 - 10 Y   2,900.0   6.3.5.9   10 + Y   1,250.0   6.3.5.10   Total   11,900.0    6.3.6.1   EUR   14,727.5   6.3.6.2   AUD   6.3.6.3   BRL   6.3.6.3   BRL   6.3.6.6   CZK   6.3.6.6   CZK   6.3.6.7   DKK   6.3.6.8   GBP   6.3.6.10   ISK   6.3.6.11   JPY   6.3.6.12   KRW   6.3.6.13   NOK   6.3.6.14   PIN   6.3.6.15   SEK   6.3.6.16   SGD   6.3.6.17   USD   1,610.5   6.3.6.18   Other   6.3.6.19   Total   16,338.0   7. Covered Bonds - Currency   Nominal [before hedging] (mn)   6.3.7.1   EUR   1,900.0   6.3.7.2   AUD   6.3.7.3   BRL   6.3.7.4   CAD   6.3.7.5   CHF   6.3.7.7   DKK   6.3.7.7   DKK   6.3.7.8   GBP   6.3.7.10   ISK   6.3.7.11   JPY   6.3.7.11   JPY   6.3.7.12   KRW   6.3.7.13   CAD   6.3.7.14   PIN   6.3.7.15   CHF   6.3.7.16   CAD   6.3.7.17   DKK   6.3.7.11   JPY   6.3.7.11   JPY   6.3.7.12   KRW   6.3.7.13   NOK   6.3.7.14   PIN   6.3.7.15   SEK   6.3.7.16   CAD   6.3.7.17   DKK   6.3.7.17   DKK   6.3.7.11   JPY   6.3.7.12   KRW   6.3.7.13   NOK   6.3.7.14   PIN   6.3.7.15   SEK   6.3.7.16   CAD   6.3.7.17   USD   O,0   6.3.7.17   USD   O,0   6.3.7.18   Other			
6.3.5.4       1 - 2 Y       1,000.0         6.3.5.5       2 - 3 Y       1,000.0         6.3.5.7       4 - 5 Y       2,690.0         6.3.5.8       5 - 10 Y       2,900.0         6.3.5.9       10 + Y       1,250.0         6.3.5.1       EUR       14,727.5         6.3.6.2       AUD       6.3.6.1         6.3.6.3       BRI       6.3.6.4         6.3.6.4       CAD       6.3.6.3         6.3.6.6       CZK       6.3.6.1         6.3.6.7       DKK       6.3.6.1         6.3.6.8       GBP       6.3.6.1         6.3.6.9       HKD       6.3.6.1         6.3.6.11       JPY       4.4.4         6.3.6.12       KRW       6.3.6.1         6.3.6.13       NOK       6.3.6.1         6.3.6.14       PLN       6.3.6.1         6.3.6.15       SEK       6.3.6.1         6.3.6.17       USD       1,610.5         6.3.6.18       Other       1,900.0         6.3.6.19       Other       1,900.0         6.3.6.10       SGD       6.3.6.1         6.3.6.14       PLN       1,900.0         6.3.6.15       SEK       6.3.6.	0.0	14.7%	0.0%
6.3.5.5			
G.3.5.6	1,750.0	8.4%	14.7%
G.3.5.7	1,000.0	8.4%	8.4%
G.3.5.8 5 - 10 Y 2,900 0 G.3.5.9 10 + Y 1,250.0 G.3.5.10 EUR 14,727.5 G.3.6.1 EUR 14,727.5 G.3.6.2 AUD G.3.6.3 BRI G.3.6.3 GRI G.3.6.3 GRI G.3.6.3 GRI G.3.6.4 CAD G.3.6.5 CHF G.3.6.5 CHF G.3.6.5 GRI G.3.6.1 IPY G.3.6.1 IPY G.3.6.1 IPY G.3.6.1 IPY G.3.6.1 OKK G.3.6.1 IPY G.3.7	1,300.0	11.3%	10.9%
6.3.5.9 10+Y Total 11,900.0  6.3.5.10 Total 11,900.0  6.3.6.1 EUR 14,727.5 6.3.6.2 AUD 14,727.5 6.3.6.3 BRL 6.3.6.4 CAD 6.3.6.5 CHF 6.3.6.6 CZK 6.3.6.7 DKK 6.3.6.8 GBP 6.3.6.10 ISK 6.3.6.11 JPY 6.3.6.12 KRW 6.3.6.13 NOK 6.3.6.14 PLN 6.3.6.15 SEK 6.3.6.16 SGD 6.3.6.18 Other 6.3.6.19 Total 16,338.0  7. Covered Bonds - Currency Nominal [before hedging] (mn)  6.3.7.1 EUR 11,900.0 6.3.7.1 EUR 11,900.0 6.3.7.2 AUD 6.3.7.3 BRL 6.3.7.4 CAD 6.3.7.5 CHF 6.3.7.5 CHF 6.3.7.6 CZK 6.3.7.7 DKK 6.3.7.7 DKK 6.3.7.9 HKD 6.3.7.1 ISW 6.3.7.1 SUR 6.3.7.1 SUR 6.3.7.1 SUR 6.3.7.1 SUR 6.3.7.1 SUR 6.3.7.2 AUD 6.3.7.3 BRL 6.3.7.3 BRL 6.3.7.4 CAD 6.3.7.3 BRL 6.3.7.5 CZK 6.3.7.7 DKK 6.3.7.7 DKK 6.3.7.1 ISW 6.3.7.1 SKR 6.	1,200.0	22.3%	10.1%
6.3.5.10   Total   11,900.0  6. Cover Assets - Currency   Nominal [before hedging] (mn)  6.3.6.1   EUR   14,727.5  6.3.6.2   AUD    6.3.6.3   BRL    6.3.6.4   C.AD    6.3.6.5   C.HF    6.3.6.6   C.ZK    6.3.6.7   D.KK    6.3.6.8   GBP    6.3.6.9   HIKD    6.3.6.11   JPY    6.3.6.12   KRW    6.3.6.13   NOK    6.3.6.14   PLN    6.3.6.15   S.FK    6.3.6.16   S.GD    6.3.6.17   USD   1,610.5    6.3.6.18   Other    6.3.7.1   EUR   11,900.0    6.3.7.1   EUR   11,900.0    6.3.7.1   EUR   11,900.0    6.3.7.1   C.Vereed Bonds - Currency   Nominal [before hedging] (mn)    6.3.7.1   EUR   11,900.0    6.3.7.2   AUD    6.3.7.3   BRL    6.3.7.5   C.HF    6.3.7.6   C.ZK    6.3.7.7   D.KK    6.3.7.8   G.BP    6.3.7.9   HIKD    6.3.7.1   IX    6.3.7.1   S.KR    6.3.7.1   S.KR    6.3.7.2   AUD    6.3.7.3   BRL    6.3.7.3   BRL    6.3.7.4   C.AD    6.3.7.5   C.HF    6.3.7.6   C.ZK    6.3.7.7   D.KK    6.3.7.7   D.KK    6.3.7.1   I.Y    6.3.7.1	4,400.0	24.4%	37.0%
G. Cover Assets - Currency   Nominal [before hedging] (mn)	2,250.0	10.5%	18.9%
G.3.6.1 EUR 14,727.5 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.3.6.10 ISK G.3.6.11 JPY G.3.6.11 JPY G.3.6.13 NOK G.3.6.13 NOK G.3.6.14 PLN G.3.6.15 SEK G.3.6.16 SGD G.3.6.17 USD 1,610.5 G.3.6.18 Other G.3.6.19 Total 16,338.0  Total 16,338.0  Total 11,900.0  G.3.7.1 EUR 11,900.0 G.3.7.2 AUD G.3.7.3 BRL G.3.7.3 BRL G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.7 DKK G.3.7.7 DKK G.3.7.8 GBP G.3.7.1 IJPY G.3.7.1 JFY G.3.7.1 JFY G.3.7.1 JFY G.3.7.2 CKF G.3.7.1 JFY G.3.7.1 JFY G.3.7.2 CKF G.3.7.3 BRL 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.3.7.8 GBP G.3.7.1 JFY G.3.7.	11,900.0	100.0%	100.0%
G.3.6.2 AUD G.3.6.3 BRI G.3.6.4 CAD G.3.6.5 CHF G.3.6.6 CZK G.3.6.6 CZK G.3.6.8 GBP G.3.6.1 JFY G.3.7.1 JFY G.3.7	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
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.3.6.6 CZK G.3.6.7 DKK G.3.6.8 GBP G.3.6.10 ISK G.3.6.11 JPY G.3.6.13 NOK G.3.6.14 PLN G.3.6.15 SEK G.3.6.16 SGD G.3.6.17 USD 1,610.5 G.3.6.18 Other G.3.6.19 Total 16,338.0  7. Covered Bonds - Currency Nominal [before hedging] (mn) G.3.7.1 EUR G.3.7.2 AUD G.3.7.2 AUD G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.7 DKK G.3.7.7 DKK G.3.7.8 GBP G.3.7.9 HKD G.3.7.1 IJPY G.3.7.1 JPY G.3.7.1 SK G.3.7.1 SR G.3.7.1 CK G.3.7.2 AUD 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.3.7.8 GBP G.3.7.10 ISK G.3.7.10 ISK G.3.7.11 JPY G.3.7.11 JPY G.3.7.12 KRW G.3.7.14 PLN G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD O.0	14,727.5	90.1%	90.1%
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 ISK G.3.6.11 JPY G.3.6.12 KRW G.3.6.13 NOK G.3.6.13 NOK G.3.6.14 PLN G.3.6.15 SEK G.3.6.16 SGD G.3.6.17 USD Total 16,338.0  7. Covered Bonds - Currency Nominal [before hedging] (mn) G.3.7.1 EUR G.3.7.1 EUR G.3.7.2 AUD G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.7 DKK G.3.7.7 DKK G.3.7.8 GBP G.3.7.9 HKD G.3.7.1 JPY G.3.7.1 SR G.3.7.1 CYR G.3.7.2 CYR G.3.7.7 DKK G.3.7.8 GBP G.3.7.9 HKD G.3.7.1 JPY G.3.7.1 JPY G.3.7.1 JPY G.3.7.1 CYR G.3.7.1			
G.3.6.4 G.3.6.5 G.3.6.6 G.3.6.6 G.3.6.6 G.3.6.7 G.3.6.8 G.3.6.9 G.3.6.10 G.3.6.11 JPY G.3.6.13 NOK G.3.6.13 NOK G.3.6.14 PLN G.3.6.15 SEK G.3.6.16 G.3.6.17 USD Total G.3.6.19 G.3.6.19 Total G.3.6.19 G.3.6.19 G.3.6.19 F. Nominal [before hedging] (mn) G.3.6.19 G.3.7.1 EUR G.3.7.2 AUD G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.7 DKK G.3.7.7 DKK G.3.7.7 DKK G.3.7.8 G.3.7.9 HKD G.3.7.10 JPY G.3.7.10 JPY G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 G.3.7.14 PLN G.3.7.16 G.3.7.16 G.3.7.17 DKK G.3.7.17 DKK G.3.7.18 G.3.7.19 HKD G.3.7.10 G.3.7.11 JPY G.3.7.11 JPY G.3.7.11 JPY G.3.7.12 KRW G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 G.3.7.16 G.3.7.16 G.3.7.17 USD O.0			
6.3.6.5       CHF         6.3.6.6       CZK         6.3.6.7       DKK         6.3.6.8       GBP         6.3.6.9       HKD         6.3.6.10       ISK         6.3.6.11       JPY         6.3.6.12       KRW         6.3.6.13       NOK         6.3.6.14       PLN         6.3.6.15       SEK         6.3.6.16       SGD         6.3.6.17       USD       1,610.5         6.3.6.18       Other         6.3.6.19       Total       16,338.0         T. Covered Bonds - Currency       Nominal [before hedging] (mn)         6.3.7.1       EUR       11,900.0         6.3.7.2       AUD       1,610.5         6.3.7.3       BRI       11,900.0         6.3.7.4       CAD       1,500.0         6.3.7.5       CHF       6.3.7.6         6.3.7.6       CZK       6.3.7.1         6.3.7.1       JPY       6.3.7.10         6.3.7.11       JPY       6.3.7.10         6.3.7.11       JPY       6.3.7.12         6.3.7.14       PIN       6.3.7.14         6.3.7.15       SEK       6.3.7.14			
G.3.6.6 G.3.6.7 G.3.6.8 G.3.6.9 G.3.6.10 G.3.6.11 JPY G.3.6.12 KRW G.3.6.13 NOK G.3.6.14 PLN G.3.6.15 SEK G.3.6.16 G.3.6.17 USD Total G.3.6.19 C. Covered Bonds - Currency Nominal [before hedging] (mn) G.3.7.1 G.3.7.2 AUD G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 G.3.7.4 CAD G.3.7.5 G.3.7.7 DKK G.3.7.6 G.3.7.7 DKK G.3.7.8 GBP G.3.7.1 JPY G.3.7.1 JPY G.3.7.1 JPY G.3.7.2 KRW 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 DKK G.3.7.8 GBP G.3.7.10 JSK G.3.7.11 JPY G.3.7.12 KRW G.3.7.11 JPY G.3.7.12 KRW G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 G.3.7.14 PLN G.3.7.15 G.3.7.16 G.3.7.16 G.3.7.16 G.3.7.17 USD O.00 O.00			
G.3.6.7			
G.3.6.8 GBP G.3.6.9 HKD G.3.6.10 ISK G.3.6.11 JPY G.3.6.12 KRW G.3.6.13 NOK G.3.6.14 PLN G.3.6.15 SEK G.3.6.16 SGD G.3.6.17 USD 1,610.5 G.3.6.18 Other G.3.6.19 Total 16,338.0  7. Covered Bonds - Currency Nominal [before hedging] (mn) G.3.7.1 EUR 11,900.0 G.3.7.2 AUD 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.3.7.8 GBP G.3.7.9 HKD G.3.7.1 ISK G.3.7.1 JPY G.3.7.1 SEK G.3.7.1 JPY G.3.7.1 JPY G.3.7.1 JPY G.3.7.1 SEK G.3.7.1 JPY G.3.7.1 SEK G.3.7.1 JPY G.3.7 JPY G.3.7 JPY G.3.7 JPY G.3.7 JPY			
G.3.6.9 HKD G.3.6.10 ISK G.3.6.11 JPY G.3.6.12 KRW G.3.6.13 NOK G.3.6.14 PLN G.3.6.15 SEK G.3.6.16 SGD G.3.6.17 USD 1,610.5 G.3.6.18 Other  Total 16,338.0  Total 16,338.0   7. Covered Bonds - Currency Nominal [before hedging] (mn)  G.3.7.1 EUR 11,900.0 G.3.7.2 AUD G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.5 CHF G.3.7.7 DKK G.3.7.8 GBP G.3.7.1 JPY G.3.7.10 ISK G.3.7.10 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.14 JPY G.3.7.15 SEK G.3.7.16 SGD G.3.7.15 SEK G.3.7.16 SGD G.3.7.16 SGD G.3.7.17 USD G.3.7.18 Other			
G.3.6.10 G.3.6.11 JPY G.3.6.12 KRW G.3.6.13 NOK G.3.6.14 PLN G.3.6.15 G.3.6.16 G.3.6.16 G.3.6.17 USD G.3.6.18 Other  Total 16,338.0  7. Covered Bonds - Currency Nominal [before hedging] (mn)  G.3.7.1 EUR G.3.7.2 AUD G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.6 G.3.7.6 G.3.7.7 DKK G.3.7.8 G.3.7.9 HKD G.3.7.10 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 JPY G.3.7.15 G.3.7.14 JPY G.3.7.15 G.3.7.14 JPY G.3.7.15 G.3.7.16 G.3.7.16 G.3.7.16 G.3.7.17 USD Other			
G.3.6.11 G.3.6.12 G.3.6.13 G.3.6.13 G.3.6.14 PLN G.3.6.15 G.3.6.16 G.3.6.16 G.3.6.17 G.3.6.18 Other G.3.6.19  7. Covered Bonds - Currency Nominal [before hedging] (mn)  G.3.7.1 G.3.7.2 G.3.7.3 BRL G.3.7.4 G.3.7.3 BRL G.3.7.4 G.3.7.5 G.3.7.6 G.3.7.7 DKK G.3.7.7 DKK G.3.7.8 G.3.7.9 HKD G.3.7.10 G.3.7.10 G.3.7.11 JPY G.3.7.11 JPY G.3.7.11 JPY G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.13 NOK G.3.7.14 G.3.7.15 G.3.7.14 PLN G.3.7.15 G.3.7.15 G.3.7.16 G.3.7.16 G.3.7.17 USD Other			
G.3.6.12 KRW G.3.6.13 NOK G.3.6.14 PLN G.3.6.15 SEK G.3.6.16 SGD G.3.6.17 USD 1,610.5 G.3.6.18 Other G.3.6.19 Total 16,338.0  Total 16,338.0  Total 16,938.0  F. Covered Bonds - Currency Nominal [before hedging] (mn)  G.3.7.1 EUR 11,900.0  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 DKK G.3.7.8 GBP G.3.7.8 GBP G.3.7.9 HKD G.3.7.10 ISK G.3.7.11 JPY G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD G.3.7.18 Other			
G.3.6.13 G.3.6.14 G.3.6.15 G.3.6.15 G.3.6.16 G.3.6.17 USD G.3.6.18 Other Total 1,610.5 G.3.6.19  7. Covered Bonds - Currency Nominal [before hedging] (mn)  G.3.7.1 EUR G.3.7.2 AUD G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.6 G.3.7.7 DKK G.3.7.7 DKK G.3.7.8 G.3.7.9 HKD G.3.7.10 JSK G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.15 G.3.7.16 G.3.7.16 G.3.7.17 USD O.0 G.3.7.17 O.0 G.3.7.17 O.0 Cherium Amage and Amage an			
G.3.6.14 G.3.6.15 G.3.6.15 G.3.6.16 G.3.6.17 USD G.3.6.18 Other G.3.6.19  7. Covered Bonds - Currency Nominal [before hedging] (mn)  G.3.7.1 EUR G.3.7.2 AUD G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.6 G.3.7.7 DKK G.3.7.7 DKK G.3.7.8 G.3.7.9 HKD G.3.7.10 G.3.7.10 G.3.7.11 JPY G.3.7.12 KRW G.3.7.12 KRW G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 G.3.7.16 G.3.7.16 G.3.7.16 G.3.7.17 G.3.7.16 G.3.7.17 G.3.7.18 Other			
G.3.6.15 G.3.6.16 G.3.6.17 G.3.6.18 G.3.6.18 G.3.6.19 Total  Tota			
G.3.6.16       SGD         G.3.6.17       USD       1,610.5         G.3.6.18       Other       Total       16,338.0         7. Covered Bonds - Currency       Nominal [before hedging] (mn)         6.3.7.1       EUR       11,900.0         G.3.7.2       AUD       11,900.0         G.3.7.3       BRL       11,900.0         G.3.7.4       CAD       1,610.5         G.3.7.5       CHF       11,900.0         G.3.7.6       CZK       1,610.5         G.3.7.7       DKK       1,610.5         G.3.7.8       GBP       1,900.0         G.3.7.9       HKD       1,900.0         G.3.7.10       ISK       1,900.0         G.3.7.11       JPY       1,900.0         G.3.7.12       KRW       1,900.0         G.3.7.13       NOK       1,900.0         G.3.7.14       PLN       1,900.0         G.3.7.15       SEK       1,900.0         G.3.7.16       SGD       1,900.0         G.3.7.17       USD       0,00         G.3.7.18       Other       1,900.0			
G.3.6.17       USD       1,610.5         G.3.6.18       Other       Total       16,338.0         Total 16,338.0         Nominal [before hedging] (mn)         G.3.7.1       EUR       11,900.0         G.3.7.2       AUD       11,900.0         G.3.7.3       BRL       4         G.3.7.4       CAD       4         G.3.7.5       CHF       4         G.3.7.6       CZK       4         G.3.7.7       DKK       4         G.3.7.8       GBP       4         G.3.7.9       HKD       4         G.3.7.10       ISK       4         G.3.7.11       JPY       4         G.3.7.12       KRW       4         G.3.7.13       NOK       4         G.3.7.14       PLN       4         G.3.7.15       SEK       4         G.3.7.16       SGD       0.0         G.3.7.17       USD       0.0         G.3.7.18       Other			
G.3.6.18 G.3.6.19 Total 16,338.0  7. Covered Bonds - Currency Nominal [before hedging] (mn)  G.3.7.1 EUR G.3.7.2 AUD G.3.7.3 BRL G.3.7.4 CAD G.3.7.5 CHF G.3.7.6 G.3.7.7 DKK G.3.7.7 DKK G.3.7.8 GBP G.3.7.9 HKD G.3.7.10 ISK G.3.7.11 JPY G.3.7.11 JPY G.3.7.12 KRW G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 G.3.7.15 SEK G.3.7.16 G.3.7.16 G.3.7.16 G.3.7.17 USD G.3.7.17 O.0	1,610.5	9.9%	9.9%
G.3.6.19         Total         16,338.0           Formal (G.3.7.1)         EUR         11,900.0           G.3.7.2         AUD         11,900.0           G.3.7.3         BRL         4,000           G.3.7.4         CAD         4,000           G.3.7.5         CHF         4,000           G.3.7.6         CZK         4,000           G.3.7.7         DKK         4,000           G.3.7.8         GBP         4,000           G.3.7.10         ISK         4,000           G.3.7.11         JPY         4,000           G.3.7.12         KRW         4,000           G.3.7.13         NOK         4,000           G.3.7.14         PLN         4,000           G.3.7.15         SEK         4,000           G.3.7.16         SGD         6,000           G.3.7.17         USD         0,00           G.3.7.18         Other	1,010.3	3.3%	3.370
7. Covered Bonds - Currency       Nominal [before hedging] (mn)         G.3.7.1       EUR       11,900.0         G.3.7.2       AUD       11,900.0         G.3.7.3       BRL       4         G.3.7.4       CAD       4         G.3.7.5       CHF       4         G.3.7.6       CZK       4         G.3.7.7       DKK       4         G.3.7.8       GBP       4         G.3.7.9       HKD       4         G.3.7.10       ISK       4         G.3.7.11       JPY       4         G.3.7.12       KRW       4         G.3.7.13       NOK       4         G.3.7.14       PLN       4         G.3.7.15       SEK       4         G.3.7.16       SGD       4         G.3.7.17       USD       0.0         G.3.7.18       Other       4	16,338.0	100.0%	100.0%
G.3.7.1 EUR 11,900.0 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 DKK G.3.7.8 GBP G.3.7.9 HKD G.3.7.10 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD 0.0	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.7.2 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.3.7.8 GBP G.3.7.9 HKD G.3.7.10 ISK G.3.7.11 JPY G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD O.00 G.3.7.18			
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.3.7.8       GBP         G.3.7.9       HKD         G.3.7.10       ISK         G.3.7.11       JPY         G.3.7.12       KRW         G.3.7.13       NOK         G.3.7.14       PLN         G.3.7.15       SEK         G.3.7.16       SGD         G.3.7.17       USD       0.0         G.3.7.18       Other	11,900.0	100.0%	100.0%
G.3.7.4 CAD 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 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD 0.0 G.3.7.18 Other			
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 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD 0.0 G.3.7.18 Other			
G.3.7.6 CZK G.3.7.7 DKK G.3.7.8 GBP G.3.7.9 HKD G.3.7.10 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD 0.0 G.3.7.18			
G.3.7.7 DKK G.3.7.8 GBP G.3.7.9 HKD G.3.7.10 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD 0.0 G.3.7.18 Other			
G.3.7.8 G.3.7.9 HKD G.3.7.10 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 G.3.7.16 SGD G.3.7.17 USD 0.0			
G.3.7.9 HKD G.3.7.10 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD 0.0 G.3.7.18			
G.3.7.10 ISK G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD G.3.7.18 Other			
G.3.7.11 JPY G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD 0.0 G.3.7.18 Other			
G.3.7.12 KRW G.3.7.13 NOK G.3.7.14 PLN G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD 0.0 G.3.7.18 Other			
G.3.7.13       NOK         G.3.7.14       PLN         G.3.7.15       SEK         G.3.7.16       SGD         G.3.7.17       USD       0.0         G.3.7.18       Other			
G.3.7.14       PLN         G.3.7.15       SEK         G.3.7.16       SGD         G.3.7.17       USD       0.0         G.3.7.18       Other			
G.3.7.15 SEK G.3.7.16 SGD G.3.7.17 USD 0.0 G.3.7.18 Other			
G.3.7.16 SGD G.3.7.17 USD 0.0 G.3.7.18 Other			
G.3.7.17 USD 0.0 G.3.7.18 Other			
G.3.7.18 Other			
	0.0	0.0%	0.0%
G.3.7.19 Total 11,900.0			
	11,900.0	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		650.0	500.0	5.5%	4.2%
G.3.8.2	Floating coupon		11,100.0	11,250.0	93.3%	94.5%
G.3.8.3	Other		150.0	150.0	1.3%	1.3%
G.3.8.4		Total	11,900.0	11,900.0	100.0%	100.0%
	9. Substitute Assets - Type		Nominal (mn)		% Substitute Assets	
G.3.9.1	Cash		26.4		8.0%	
G.3.9.2	Exposures to/guaranteed by Supranational, Sovereign, Agency (S	SSA)				
G.3.9.3	Exposures to central banks					
G.3.9.4	Exposures to credit institutions		305.0		92.0%	
G.3.9.5	Other					
G.3.9.6		Total	331.4		100.0%	
	10. Substitute Assets - Country		Nominal (mn)		% Substitute Assets	
G.3.10.1	Domestic (Country of Issuer)		331.4		100.0%	
G.3.10.2	Eurozone					
G.3.10.3	Rest of European Union (EU)					
G.3.10.4	European Economic Area (not member of EU)					
G.3.10.5	Switzerland					
G.3.10.6	Australia					
G.3.10.7	Brazil					
G.3.10.8	Canada					
G.3.10.9	Japan					
G.3.10.10	Korea					
G.3.10.11	New Zealand					
G.3.10.12	Singapore					
G.3.10.13	US					
G.3.10.14	Other	len	224.4		100.00/	
G.3.10.15		otal EU	331.4		100.0%	
	Т	otal EU Total	331.4		100.0%	% Covered Ronds
G.3.10.15 G.3.10.16	11. Liquid Assets		331.4 Nominal (mn)		100.0% <b>% Cover Pool</b>	% Covered Bonds
G.3.10.15 G.3.10.16 G.3.11.1	<b>11. Liquid Assets</b> Substitute and other marketable assets		331.4 Nominal (mn) 331.4		100.0% <b>% Cover Pool</b> 2.0%	2.8%
G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2	11. Liquid Assets  Substitute and other marketable assets  Central bank eligible assets		331.4 Nominal (mn)		100.0% <b>% Cover Pool</b>	
G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3	<b>11. Liquid Assets</b> Substitute and other marketable assets	Total	331.4 Nominal (mn) 331.4 748.4		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2	<b>11. Liquid Assets</b> Substitute and other marketable assets  Central bank eligible assets  Other		331.4 Nominal (mn) 331.4		100.0% <b>% Cover Pool</b> 2.0%	2.8%
G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3 G.3.11.4	11. Liquid Assets  Substitute and other marketable assets  Central bank eligible assets	Total	331.4 Nominal (mn) 331.4 748.4 1,079.7		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3	11. Liquid Assets  Substitute and other marketable assets  Central bank eligible assets  Other  12. Bond List	Total	331.4 Nominal (mn) 331.4 748.4		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3 G.3.11.4	11. Liquid Assets  Substitute and other marketable assets  Central bank eligible assets  Other  12. Bond List  Bond list	Total	331.4 Nominal (mn) 331.4 748.4 1,079.7		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
G.3.10.15 G.3.10.16 G.3.11.1 G.3.11.2 G.3.11.3 G.3.11.4	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  12. Bond List Bond list 13. Derivatives & Swaps	Total	331.4 Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  12. Bond List Bond list 13. Derivatives & Swaps Derivatives in the register / cover pool [notional] (mn)	Total	331.4 Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both)  14. Sustainable or other special purpose strategy	Total	331.4 Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both)  14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the contraction.	Total	331.4 Nominal (mn) 331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group Intra-group		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both)  14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the copool?	Total	331.4 Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3 G.3.14.1 G.3.14.2	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both)  14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the opening  Who has provided Second Party Opinion	Total	331.4 Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group Intra-group Intra-group		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both)  14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the copool? Who has provided Second Party Opinion Further details on proceeds strategy	Total	331.4 Nominal (mn) 331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group Intra-group		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3 G.3.14.1 G.3.14.2 G.3.14.3	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both)  14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the copool?  Who has provided Second Party Opinion Further details on proceeds strategy Is sustainability based on sustainable collateral assets present in	Total	331.4 Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group Intra-group Intra-group		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3 G.3.14.1 G.3.14.2 G.3.14.3 G.3.14.4	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both)  14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the copool?  Who has provided Second Party Opinion Further details on proceeds strategy Is sustainability based on sustainable collateral assets present in cover pool?	Total	331.4 Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group Intra-group Intra-group Intra-group (link/glossary entry)		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3 G.3.14.1 G.3.14.2 G.3.14.3 G.3.14.4 G.3.14.5	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both)  14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the copool?  Who has provided Second Party Opinion Further details on proceeds strategy Is sustainability based on sustainable collateral assets present in cover pool?  If yes. Further details are available in Tab F	Total	Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group Intra-group Intra-group No  [link/glossary entry] No		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3 G.3.14.1 G.3.14.2 G.3.14.3 G.3.14.4 G.3.14.5 G.3.14.6	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both) 14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the copol?  Who has provided Second Party Opinion Further details on proceeds strategy Is sustainability based on sustainable collateral assets present in cover pool?  If yes. Further details are available in Tab F Is sustainability based on other criteria?	Total	Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group Intra-group Intra-group  No  [link/glossary entry]  No  [Yes/No]		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3 G.3.14.1 G.3.14.2 G.3.14.3 G.3.14.4 G.3.14.5	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  12. Bond List 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) Type of currency rate swaps (intra-group, external or both)  14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the copol?  Who has provided Second Party Opinion Further details on proceeds strategy Is sustainability based on sustainable collateral assets present in cover pool?  If yes. Further details are available in Tab F Is sustainability based on other criteria? If yes, please provide frurther details	Total	Nominal (mn)  331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group Intra-group  No  [link/glossary entry]  No  [Yes/No] [link/glossary entry]		100.0% <b>% Cover Pool</b> 2.0%  4.5%	2.8% 6.3%
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 G.3.13.1 G.3.13.2 G.3.13.3 G.3.14.1 G.3.14.2 G.3.14.3 G.3.14.4 G.3.14.5 G.3.14.6 G.3.14.7	11. Liquid Assets  Substitute and other marketable assets Central bank eligible assets Other  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) Type of currency rate swaps (intra-group, external or both) 14. Sustainable or other special purpose strategy Is sustainability based on sustainable assets not present in the copol?  Who has provided Second Party Opinion Further details on proceeds strategy Is sustainability based on sustainable collateral assets present in cover pool?  If yes. Further details are available in Tab F Is sustainability based on other criteria?	Total  Total	331.4 Nominal (mn) 331.4 748.4  1,079.7  https://coveredbondlabel.com/issuer/15/  300.0 Intra-group Intra-group Intra-group  No  [link/glossary entry] No  [Yes/No] [link/glossary entry] Row	Row	100.0%  % Cover Pool  2.0%  4.5%  6.5%	2.8% 6.3% 9.1%

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 (a) Value of the cover pool total assets: 39
G.4.1.2 (a) Value of outstanding covered bonds: 40
G.4.1.3 (b) List of ISIN of issued covered bonds: https://coveredbondlabel.com/issuer/14-sg-scf
G.4.1.4 (c) Geographical distribution: 48 for Public Sector Assets

G.4.1.5	(c) Type of cover assets:	<u>55</u>		
G.4.1.6	(c) Loan size:	<u>55</u>		18 for Public Sector Assets
G.4.1.7	(c) Valuation Method:	<u>HG.1.15</u>		201011 02010 703000
G.4.1.8	(d) Interest rate risk - cover pool:		129 for Public Sector Assets	
G.4.1.9	(d) Currency risk - cover pool:	<u>114</u>		
G.4.1.10	(d) Interest rate risk - covered bond:	<u>166</u>		
G.4.1.11	(d) Currency risk - covered bond:	<u>140</u>		
G.4.1.12	(d) Liquidity Risk - primary assets cover pool:	<del></del>		
G.4.1.13	(d) Credit Risk:			147 for Public Sector Asset - type of debtor
G.4.1.14	(d) Market Risk:			
G.4.1.15	(d) Hedging Strategy	18 for Harmonised Glossary		
G.4.1.16	(e) Maturity Structure - cover assets:	<u>68</u>		
G.4.1.17	(e) Maturity Structure - covered bond:	<u>91</u>		
G.4.1.18	(e) Overview maturity extension triggers:	HG 1.7		
G.4.1.19	(f) Levels of OC:	<u>44</u>		
G.4.1.20	(g) Percentage of loans in default:		166 for Public Sector Assets	
OG.4.1.1				
OG.4.1.2				
OG.4.1.3				
	5. References to Capital Requirements Regulation (CRR)			
	5. References to Capital Requirements Regulation (CRR)  129(1)			
G.5.1.1				
G.5.1.1 G.5.1.2	129(1)	331.4		
	129(1)  Exposure to credit institute credit quality step 1	331.4		
G.5.1.2	129(1)  Exposure to credit institute credit quality step 1  Exposure to credit institute credit quality step 2	331.4		
G.5.1.2 G.5.1.3	129(1)  Exposure to credit institute credit quality step 1  Exposure to credit institute credit quality step 2	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1	129(1)  Exposure to credit institute credit quality step 1  Exposure to credit institute credit quality step 2	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2	129(1)  Exposure to credit institute credit quality step 1  Exposure to credit institute credit quality step 2	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3	129(1)  Exposure to credit institute credit quality step 1  Exposure to credit institute credit quality step 2	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3 OG.5.1.4	Exposure to credit institute credit quality step 1 Exposure to credit institute credit quality step 2 Exposure to credit institute credit quality step 3  6. Other relevant information 1. Optional information e.g. Rating triggers	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3 OG.5.1.4	Exposure to credit institute credit quality step 1 Exposure to credit institute credit quality step 2 Exposure to credit institute credit quality step 3  6. Other relevant information 1. Optional information e.g. Rating triggers  NPV Test (passed/failed)	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3 OG.5.1.4	Exposure to credit institute credit quality step 1 Exposure to credit institute credit quality step 2 Exposure to credit institute credit quality step 3  6. Other relevant information 1. Optional information e.g. Rating triggers  NPV Test (passed/failed) Interest Covereage Test (passe/failed)	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3 OG.5.1.4 OG.6.1.1 OG.6.1.2 OG.6.1.3	Exposure to credit institute credit quality step 1 Exposure to credit institute credit quality step 2 Exposure to credit institute credit quality step 3  6. Other relevant information 1. Optional information e.g. Rating triggers  NPV Test (passed/failed) Interest Covereage Test (passe/failed) Cash Manager	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3 OG.5.1.4 OG.6.1.1 OG.6.1.2 OG.6.1.3 OG.6.1.4	Exposure to credit institute credit quality step 1 Exposure to credit institute credit quality step 2 Exposure to credit institute credit quality step 3  6. Other relevant information 1. Optional information e.g. Rating triggers  NPV Test (passed/failed) Interest Covereage Test (passe/failed)  Cash Manager  Account Bank	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3 OG.5.1.4 OG.6.1.1 OG.6.1.2 OG.6.1.3 OG.6.1.4 OG.6.1.5	Exposure to credit institute credit quality step 1 Exposure to credit institute credit quality step 2 Exposure to credit institute credit quality step 3  6. Other relevant information 1. Optional information e.g. Rating triggers  NPV Test (passed/failed) Interest Covereage Test (passe/failed)  Cash Manager  Account Bank  Stand-by Account Bank	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3 OG.5.1.4 OG.6.1.1 OG.6.1.2 OG.6.1.3 OG.6.1.4 OG.6.1.5 OG.6.1.6	Exposure to credit institute credit quality step 1 Exposure to credit institute credit quality step 2 Exposure to credit institute credit quality step 3  6. Other relevant information 1. Optional information e.g. Rating triggers  NPV Test (passed/failed) Interest Covereage Test (passe/failed)  Cash Manager  Account Bank  Stand-by Account Bank  Servicer	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3 OG.5.1.4 OG.6.1.1 OG.6.1.2 OG.6.1.3 OG.6.1.4 OG.6.1.5 OG.6.1.6 OG.6.1.7	Exposure to credit institute credit quality step 1 Exposure to credit institute credit quality step 2 Exposure to credit institute credit quality step 3  6. Other relevant information 1. Optional information e.g. Rating triggers  NPV Test (passed/failed) Interest Covereage Test (passe/failed)  Cash Manager  Account Bank  Stand-by Account Bank  Servicer Interest Rate Swap Provider	331.4		
G.5.1.2 G.5.1.3 OG.5.1.1 OG.5.1.2 OG.5.1.3 OG.5.1.4 OG.6.1.1 OG.6.1.2 OG.6.1.3 OG.6.1.4 OG.6.1.5 OG.6.1.6	Exposure to credit institute credit quality step 1 Exposure to credit institute credit quality step 2 Exposure to credit institute credit quality step 3  6. Other relevant information 1. Optional information e.g. Rating triggers  NPV Test (passed/failed) Interest Covereage Test (passe/failed)  Cash Manager  Account Bank  Stand-by Account Bank  Servicer	331.4		

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

HTT 2024

**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		1,329			
	2. Size Information		Nominal	Number of Exposures	% Public Sector Assets	% No. of Exposures
PS.8.2.1	Average exposure size (000s)		12,293.4			
	By buckets (mn):					
PS.8.2.2	> 0 - <= 0.5		62.5	307	0.4%	23.1%
PS.8.2.3	> 0.5 - <= 1		133.8	180	0.8%	13.5%
PS.8.2.4	> 1 - <= 5		1,142.5	475	7.0%	35.7%
PS.8.2.5	> 5 - <= 10		982.6	137	6.0%	10.3%
PS.8.2.6	> 10 - <= 50		3,739.4	175	22.9%	13.2%
PS.8.2.7	> 50 - <= 100		2,009.3	28	12.3%	2.1%
PS.8.2.8	> 100		8,267.9	27	50.6%	2.0%
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	16,338.0	1,329	100.0%	100.0%
	3. Breakdown by Asset Type		Nominal (mn)		% Public Sector Assets	
PS.8.3.1	Loans		16,283.5		99.7%	
PS.8.3.2	Bonds		54.4		0.3%	
PS.8.3.3	Other		0.0		0.0%	
PS.8.3.4		Total	16,338.0		100.0%	
	4. Breakdown by Geography	%	<b>Public Sector Assets</b>	1		
PS.8.4.1	European Union		85.9%			
PS.8.4.2	Austria		0.1%			

PS.8.4.3	Belgium	1.0%	
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	0.5%	
PS.8.4.9	Estonia	0.0%	
PS.8.4.10	Finland	0.0%	
PS.8.4.11	France	81.1%	
PS.8.4.12	Germany	1.8%	
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	1.4%	
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>	14.1%	
PS.8.4.34	Switzerland	0.0%	
PS.8.4.35	United Kingdom	5.4%	
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	4.0%	
PS.8.4.41	New Zealand	0.0%	
PS.8.4.42	Singapore	0.0%	
PS.8.4.43	US	0.2%	

PS.8.4.44	Other	4.6%	
	5. Breakdown by regions of main country of origin	% Public Sector Assets	
PS.8.5.1	Auvergne-Rhône-Alpes	8.9%	
PS.8.5.2	Bourgogne-Franche-Comté	2.1%	
PS.8.5.3	Bretagne	1.5%	
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	5.3%	
PS.8.5.8	Hauts-de-France	8.6%	
PS.8.5.9	Ile-de-France	35.4%	
PS.8.5.10	Normandie	3.0%	
PS.8.5.11	Nouvelle-Aquitaine	8.1%	
PS.8.5.12	Occitanie	10.2%	
PS.8.5.13	Pays de la Loire	2.6%	
PS.8.5.14	Provence-Alpes-Côte d'Azur	9.9%	
PS.8.5.15	Exposure on sovereign	1.0%	
	6. Breakdown by Interest Rate	% Public Sector Assets	
PS.8.6.1	Fixed rate	61.3%	
PS.8.6.2	Floating rate	38.7%	
PS.8.6.3	Other	0.0%	
	7. Breakdown by Repayment Type	% Public Sector Assets	
PS.8.7.1	Bullet / interest only	0.7%	
PS.8.7.2	Amortising	99.3%	
PS.8.7.3	Other	0.0%	
	8. Breakdown by Type of Debtor	Nominal (mn)	% Public Sector Assets
PS.8.8.1	Sovereigns	480.3	2.9%
PS.8.8.2	Regional/federal authorities	3,642.9	22.3%
PS.8.8.3	Local/municipal authorities	5,028.2	30.8%
PS.8.8.4	Others	7,186.6	44.0%
PS.8.8.5		Total 16,338.0	100.0%
	9. Non-Performing Loans	% Public Sector Assets	
PS.8.9.1	% NPLs	0.0%	
OPS.8.9.1	Defaulted Loans pursuant Art 178 CRR	0.0%	
OPS.8.9.2			
OPS.8.9.3			
OPS.8.9.4			
	10. Concentration Risks	% Public Sector Assets	
PS.8.10.1	10 largest exposures	36.9%	

# C. Harmonised Transparency Template - Glossary

**New Property and Existing Property** 

HTT 2024

The definitions below reflect the national specificities

HG.2.3

Field Number	1. Glossary - Standard Harmonised Items	Definition
HG.1.1	OC Calculation: Statutory	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.1.2	OC Calculation: Contractual	"Contractual" OC is the OC in order to reassure Rating Agencies.
HG.1.3	OC Calculation: Voluntary	Voluntary Overcollateralisation is the difference (if positive) between the actual overcollateralisation provided by an Issuer and the higher of the contractual and
110.1.3	Oc Calculation. Voluntary	statutory overcollateralisation.
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	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	Maturity structure is Hard Bullet for initial Covered Bonds.
HG.1.7	conditions/circumstances? Etc.]  Maturity Extention Triggers	Maturity structure has been Soft Bullet for Covered Bonds emission since 2015.  https://investors.societegenerale.com/fr/informations-financieres-et-extra-financiere/investisseurs-dette
HG.1.8	LTVs: Definition	N/A for Public Sector Assets
HG.1.9		N/A for Public Sector Assets
HG.1.10	LTVs: Applied property/shipping valuation techniques, including whether use of index, Automated	N/A for Public Sector Assets
	Valuation Model (AVM) or on-site audits	
HG.1.11	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.1.12	real estate, etc. Same for shipping where relecvant	N/A for Public Sector Assets
HG.1.13	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.
UC 1 14	Non-monformating looms	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.
HG.1.14 HG.1.15	Non-performing loans  Valuation Method	There are no non-performing loans in the cover-pool of SG SCF.  NA
110.1.13	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)	
HC 2.2	Now Proporty and Existing Proporty	

	3. Reason for No Data	Value
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	<b>Definition</b>
HG.4.1	Other definitions deemed relevant	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.  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.
OHG.4.1		Core Tier 1 ratio (%):  Core Tier 1 is the Common Equity Tier 1 ratio - CET1 calculated for Bale 2.5.  Covered bonds:  Nominal amount of covered bonds (accrued interests excluded) in euro equivalent after taking into account the cross currency swaps.
OHG.4.2		Guaranteed loans: 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.
OHG.4.3		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 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.
OHG.4.4		Accounting assets not included in the cover pool:  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.
OHG.4.5		"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 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 HTT 2024

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

Field 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)*			
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.2.1.6 E.2.1.7						
E.2.1.7 E.2.1.8						
E.2.1.8 E.2.1.9						
E.2.1.10						
E.2.1.11						
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)	64.2				
E.3.1.2	Weighted Average Maturity (months)**	132.5		0/ 5 1 !! - 5		
	2. Arrears	% Residential Loans	% Commercial Loans	% Public Sector Assets	% Shipping Loans	% Total Loa
E.3.2.1	1-<30 days			0.01%		0.01%
E.3.2.2	30-<60 days			0.03%		0.03%
E.3.2.3	60-<90 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	

<sup>\*\*</sup> Weighted Average Maturity = Remaining Term to Maturity

E.3.2.4 90-<180 days 0.00% 0.00% E.3.2.5 >= 180 days 0.00% 0.00%

# FRENCH NATIONAL COVERED BOND LABEL REPORTING TEMPLATE

CB ISSUER Société Générale SCF

Reporting date 30/06/2024 (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-dette	

1.2 Senior unsecured rating (group parent company)
Senior unsecured rating (group parent company)
Fitch
Moody's
Moody's
S&P
Rating Match Outlook
A-/F1
No Stable
No Stable

1.3 Covered bond issuer rating (senior unsecured)

Fitch
Moody's
Moody's
S&P

Rating watch Outlook
NA NA NA
NA NA
NA NA
NA NA
NA NA
NA NA

Core tier 1 ratio (%) (group parent company)

13.20%
as of
03/05/2024

#### 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	1	6,338 748
	Residential assets		
	Commercial assets		
	Substitute assets		331
	Total	1	6,669 748
Covered bonds		1	1.900

#### 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 <u>Liabilities of the covered bond issuer</u>

LIABILITIES	Outstanding
Equity	323
Subordinated debt	
Other non privileged liabilities	114
Total equity and non privileged liabilities	437
Covered bonds	11,979
Other privileged liabilities	4
Total privileged liabilities	11,983
TOTAL	12,420

# 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	5.8 years	5.9 years	Expected CPR=0.44%; Contractual CPR=0%
Residential			
Commercial			
Substitute assets	0.1 years	0.1 years	CPR=0%
WAL of cover pool	5.7 years	5.8 years	
	-		
WAL of covered bonds	4.6 years	4.6 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	4-5Y	5 - 10 Y 1	10+ Y
Public sector	1,988	1,864	1,725	1,620	1,361	4,972 2	2,808
Residential							
Commercial							
Substitute assets	331						
Expected maturity of cover pool	2,319	1,864	1,725	1,620	1,361	4,972 2	2,808
					•		
Expected maturity of covered bonds	1,750	1,000	1,000	1,350	2,650	2,900 1	1,250

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

	0 - 1 Y	1 - 2 Y	2 - 3 Y	3 - 4 Y	4-5Y	5 - 10 Y	10+ Y
Public sector	1,924	1,816	1,692	1,601	1,350	5,019	2,935
Residential							
Commercial							
Substitute assets	331						
Contractual maturity of cover pool	2,256	1,816	1,692	1,601	1,350	5,019	2,935

Contractual maturity of covered bonds	1,750	1,000	1,000	1,350	2,650	2,900	1 1 フムロー
of which hard bullet	0	0	0	300	150	150	0
of which soft bullet	1,750	1,000	1,000	1,050	2,500	2,750	

#### 3.4 <u>Interest rate and currency risks</u>

		Nominal	WAL
Interest rate risk	Internal	300	6.44
interest rate risk	External		
Currency rick	Internal	0	0.00
Currency risk	Evtorad		

#### 3.5 Substitution assets

	Outstanding	WAL
AAA to AA-		
A+ to A-	331	0.1 years
Below A-		
Total	331	0.1 years

## FRENCH NATIONAL COVERED BOND LABEL REPORTING TEMPLATE

CB ISSUER Société Générale SCF

Reporting date 30/06/2024 (dd/mm/yyyy)

# 5 PUBLIC SECTOR COVER POOL DATA

#### 5.1 Arrears and defaulted loans outstanding

	% of outstanding public sector assets
Current	99.96%
Arrears	
0-1 months	0.01%
1-2 months	0.03%
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	to	Exposures guaranteed by Sovereigns		Exposures to regions / departments / federal states	onaranteed by	municipalitie s	Exposures guaranteed by municipalities	public	Other indirect public exposures	Total	%
Austria	0	0	0	13	0	0	0	0	0	0	13	0%
Belgium	0	0	0	136	0	32	0	0	0	0	168	1%
Denmark	0	0	0	78	0	0	0	0	0	0	78	0%
Finland	0	0	0	2	0	0	0	0	0	0	2	0%
France	0	97	39	2,447	3,368	244	4,585	443	1,858	171	13,251	81%
Germany	0	0	0	292	0	0	0	0	0	0	292	2%
Qatar	0	344	0	0	0	0	0	0	0	0	344	2%
South Korea	0	0	0	652	0	0	0	0	0	0	652	4%
Spain	0	0	0	223	0	0	0	0	0	0	223	1%
Supranational Institution	403	0	0	0	0	0	0	0	0	0	403	2%
UK	0	0	0	880	0	0	0	0	0	0	880	5%
USA	0	0	0	31	0	0	0	0	0	0	31	0%
Total	403	441	39	4,755	3,368	275	4,585	443	1,858	171	16,338	100%

## FRENCH NATIONAL COVERED BOND LABEL REPORTING TEMPLATE

CB ISSUER Société Générale SCF

Reporting date 30/06/2024 (dd/mm/yyyy)

#### 6 COVERED BONDS

#### 6.1 Outstanding covered bonds

Outstailing obvered bollas				
	2024	2023	2022	2021
Public placement	0	0	1,000	2,250
Private placement	11,900	12,650	12,220	9,720
Sum	11,900	12,650	13,220	11,970
Denominated in €	11,900	12,650	13,220	11,970
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	11,900	12,650	13,220	11,970

Fixed coupon	650	650	1,720	2,970
Floating coupon	11,100	11,850	11,350	8,850
Other	150	150	150	150
Sum	11,900	12,650	13,220	11,970

#### 6.2 **Issuance**

	2024	2023	2022	2021
Public placement	0	0	0	0
Private placement	0	1,000	2,500	3,000
Sum	0	1,000	2,500	3,000

Denominated in €	0	1,000	2,500	3,000
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	1,000	2,500	3,000

Fixed coupon	0	0	0	0
Floating coupon	0	1,000	2,500	3,000
Other	0	0	0	0
Sum	0	1,000	2,500	3,000