

Issy-les-Moulineaux, May 13, 2020

REPORT ON ASSET QUALITY AS OF MARCH 31, 2020

In accordance with the regulatory requirements in force, Caisse Française de Financement Local announces that the French version of the report on asset quality as of March 31, 2020 was filed with the Autorité de contrôle prudentiel et de résolution (ACPR) on May 13, 2020 and that it can be obtained from its website: <http://caissefrancaisedefinancementlocal.fr/relations-investisseurs/informations-reglementees/> (heading: Rapport sur la qualité des actifs). The English version of the report on asset quality as of March 31, 2020 can be obtained from its website: <http://caissefrancaisedefinancementlocal.fr/en/relations-investisseurs/informations-reglementees/> (heading: Report on asset quality).