Crédit Agricole next bank (Suisse) SA.

CHF 2 billion Covered Bond Programme

Monthly Investor Report

As per relevant cutoff date : 30 of June , 2026 (all amount in CHF)

PASS

Asset Coverage Test *

A=		1,997,595,682
B=		783,643
C=		0
X=		0
Z=		0
Total:	**A + B + C - X - Z=**	**1,998,379,325**

Method used for calculating "A"	A(ii)
A(i)	2,125,101,790
A(ii)	1,997,595,682
Asset Percentage Used	94.00%
Amount Outstanding of the Covered Bonds	1,900,000,000
Total Mortgage Balance	2,125,101,789.62
Nominal Overcollateralisation	12%

(*) See appendix for a description of the Asset Coverage Test

PASS

Interest Coverage Test *

Interest from Pool	26,791,506
Expenses	-170,000
Cover Pool Revenues (Amount A)	**26,621,506**
Net Interest from/to Swaps	0
Interest on Covered Bonds	-18,536,400.00
Interest Amount (Amount B)	**-18,536,400**
Total	**8,085,106**

Crédit Agricole next bank (Suisse) SA.
CHF 2 billion Covered Bond Programme

Detail of outstanding Covered Bonds

Series	Currency	Notional Outstanding	Maturity	Coupon Rate	ISIN CODE
Fixed-Rate Covered bonds due 09.2029	CHF	200,000,000	18.09.2029	0.07%	CH0564642053
Fixed-Rate Covered bonds due 04.2031	CHF	200,000,000	09.04.2031	0.125%	CH1100259774
Fixed-Rate Green Covered bonds due 09.2031	CHF	150,000,000	24.09.2031	0.03%	CH1132966297
Fixed-Rate Covered bonds due 07.2028	CHF	100,000,000	28.07.2028	0.22%	CH1160382896
Fixed-Rate Covered bonds due 09.2027	CHF	100,000,000	23.09.2027	1.6075%	CH1211713156
Fixed-Rate Green Covered bonds due 09.2032	CHF	100,000,000	23.09.2032	1.97%	CH1211713164
Fixed-Rate Covered bonds due 01.2030	CHF	150,000,000	25.01.2030	1.91%	CH1239495059
Fixed-Rate Covered bonds due 09.2026	CHF	100,000,000	23.09.2026	1.8984%	CH1274703110
Fixed-Rate Green Covered bonds due 09.2030	CHF	100,000,000	23.09.2030	1.9320%	CH1274703128
Fixed-Rate Green Covered bonds due 03.2027	CHF	100,000,000	25.03.2027	1.4625%	CH1291601933
Fixed-Rate Covered bonds due 03.2033	CHF	100,000,000	25.03.2033	1.5200%	CH1291601941
Fixed-Rate Covered bonds due 04.2029	CHF	100,000,000	23.04.2029	0.9750%	CH1349302930
Fixed-Rate Green covered bonds due 01.2028	CHF	100,000,000	24.01.2028	0.74%	CH1383924722
Fixed-Rate Covered bonds due 03.2032	CHF	100,000,000	24.03.2032	0.9338%	CH1383924730
Fixed-Rate Covered bonds due 07.2035	CHF	100,000,000	30.07.2035	0.9838%	CH1513428404
Fixed-Rate Green covered bonds due 06.2034	CHF	100,000,000	26.06.2034	0.9925%	CH1533656216

Transaction Parties

Role	Name	Ratings Fitch
Issuer	Crédit agricole next bank (Suisse) SA.	A
Servicer	Crédit agricole next bank (Suisse) SA.	A
Account Bank	Crédit agricole next bank (Suisse) SA.	A

Balance of Programme Accounts

General **	783,643.12
Cover Pool **	0
Swap Collateral **	0
Share Capital Bank Account (i.e no safekeeping account)	100,000
Total	**883,643.12**

*** bank and safekeeping account*

Mortgage Portfolio Summary

	Residential Mortgages
Total Mortgage Balance	2,125,101,790
Average Balance of Mortgage Agreements	805,268
Number of Mortage Agreements	2,639
WA Remaning Terms (in years)	3.41
WA LTV (in%)	61.67%
WA Interest Rate (in %)	1.26
Fixed Rate Mortgages (in % of Total)	81.00%

CRÉDIT AGRICOLE next bank

Crédit Agricole next bank (Suisse) SA.
CHF 2 billion Covered Bond Programme

Residential Mortgages

Remaining Terms

Remaining Terms	Number of Loan Parts	Amount	% of Total
No termination date	0	0	0.00%
up to 1 year	2,099	682,994,453	32.14%
1 - 2 years	645	198,689,897	9.35%
2 - 3 years	716	228,693,176	10.76%
3 - 4 years	620	211,828,979	9.97%
4 - 5 years	605	180,138,360	8.48%
5 - 6 years	518	171,476,273	8.07%
6 - 7 years	279	112,568,999	5.30%
7 - 8 years	164	79,828,108	3.76%
8 - 9 years	259	165,059,247	7.77%
9 - 10 years	99	62,779,250	2.95%
> 10 years	49	31,045,049	1.46%
Total	**6,053**	**2,125,101,790**	**100.00%**

Current Loan to Value

Current Loan to Value	Number of Mortgage Agreements	Amount	% of Total
<= 10%	4	378,000	0.02%
10 - 20%	31	9,494,425	0.45%
20 - 30%	77	32,921,464	1.55%
30 - 40%	171	90,109,114	4.24%
40 - 50%	390	250,226,379	11.77%
50 - 60%	668	517,706,908	24.36%
60 - 70%	671	593,739,042	27.94%
70 - 80%	536	535,504,713	25.20%
80 - 90%	87	91,658,345	4.31%
90 - 100%	4	3,363,400	0.16%
> 100%	0	0	0.00%
Total	**2,639**	**2,125,101,790**	**100.00%**

Total Balance by Property Value

Total Balance by Property Value	Number of Mortgage Agreements	Amount	% of Total
<= 100,000	1	51,000	0.00%
100 - 200,000	9	751,865	0.04%
200 - 300,000	25	3,481,992	0.16%
300 - 400,000	48	9,439,192	0.44%
400 - 500,000	99	26,066,522	1.23%
500 - 600,000	134	42,818,815	2.01%
600 - 700,000	118	44,574,107	2.10%
700 - 800,000	186	84,915,722	4.00%
800 - 900,000	158	79,161,119	3.73%
900 - 1 Mio	187	109,324,739	5.14%
1 - 1.1 Mio	183	116,003,450	5.46%
1.1 - 1.2 Mio	148	99,097,160	4.66%
1.2 - 1.3 Mio	152	112,755,524	5.31%
1.3 - 1.4 Mio	157	127,776,817	6.01%
1.4 - 1.5 Mio	127	109,823,056	5.17%
1.5 - 2 Mio	455	458,132,039	21.56%
2 - 3 Mio	329	453,056,006	21.32%
3 - 4 Mio	91	166,326,577	7.83%
4 - 5 Mio	22	53,394,157	2.51%
>5 Mio	10	28,151,931	1.32%
Total	**2,639**	**2,125,101,790**	**100.00%**

Crédit Agricole next bank (Suisse) SA.
CHF 2 billion Covered Bond Programme

Interest Rate Type

Interest Rate Type	Number of Loan Parts	Amount	% of Total
Floating	1,207	403,824,823	19.00%
Fixed	4,846	1,721,276,967	81.00%
Total	**6,053**	**2,125,101,790**	**100.00%**

Interest Rate Distribution

Interest Rate Distribution	Number of Loan Parts	Amount	% of Total
<=0.5%	169	95,931,446	4.51%
0.5% - 1.0%	2,422	746,518,211	35.13%
1.0% - 1.5%	2,039	717,672,812	33.77%
1.5% - 2.0%	827	348,614,735	16.40%
2.0% - 2.5%	347	136,631,600	6.43%
2.5% - 3.0%	235	76,962,237	3.62%
3.0% - 3.5%	13	2,664,249	0.13%
3.5% - 4.0%	1	106,500	0.01%
4.0% - 4.5%	0	0	0.00%
4.5% - 5.0%	0	0	0.00%
5.0% - 5.5%	0	0	0.00%
5.5% - 6.0%	0	0	0.00%
>6%	0	0	0.00%
Total	**6,053**	**2,125,101,790**	**100.00%**

Property Location

Property Location	Number of Mortgage Agreements	Amount	% of Total
Argovia	39	30,252,196	1.42%
Appenzell Inner-Rhodes	0	0	0.00%
Appenzell Outer-Rhodes	0	0	0.00%
Berne	62	40,868,884	1.92%
Basle-Country	35	30,298,213	1.43%
Basle-City	22	17,278,014	0.81%
Friburg	232	138,067,934	6.50%
Geneva	759	736,272,790	34.65%
Glaris	0	0	0.00%
Grisons	1	175,000	0.01%
Jura	11	4,550,941	0.21%
Lucerne	7	3,855,555	0.18%
Neuchatel	89	58,135,982	2.74%
Nidwald	0	0	0.00%
Obwald	1	1,400,000	0.07%
Saint-Gall	10	7,859,530	0.37%
Schaffhouse	0	0	0.00%
Soleure	9	5,071,518	0.24%
Schwytz	6	4,487,724	0.21%
Thurgovia	1	368,000	0.02%
Tessin	10	3,619,081	0.17%
Uri	0	0	0.00%
Vaud	969	770,035,760	36.24%
Wallis	210	82,560,389	3.89%
Zoug	12	18,228,054	0.86%
Zurich	154	171,716,226	8.08%
Total	**2,639**	**2,125,101,790**	**100.00%**

Crédit Agricole next bank (Suisse) SA.
CHF 2 billion Covered Bond Programme

Property Type

Property Type	Number of Mortgage Agreements	Amount	% of Total
Owner-occupied Condominium	1,064	829,988,333	39.06%
Owner-occupied Single Family Home	931	941,706,123	44.31%
Holiday Home	163	61,048,698	2.87%
Other	481	292,358,636	13.76%
Total	**2,639**	**2,125,101,790**	**100.00%**

Arrears

Arrears	Number of Loan Parts	Amount	% of Total
Not in arrears	6,052	2,124,041,790	99.95%
<= 3 months in arrears	1	1,060,000	0.05%
> 3 months in arrears	0	0	0.00%
Total	**6,053**	**2,125,101,790**	**100.00%**

Crédit Agricole next bank (Suisse) SA.
CHF 2 billion Covered Bond Programme

APPENDIX

Asset Coverage Test

Please note: the below is only a summary of the Asset Coverage Test. For a complete description and definitions of defined terms, please refer to the programme's base prospectus.

The Asset Coverage Test is met on a specific Test Date with reference to the immediately previous Cut-off Date. The Adjusted Aggregate Relevant Mortgage Loan Amount is in an amount at least equal to the CHF Equivalent of the aggregate Principal Amount Outstanding of all Series and Tranches of Covered Bonds.

The Adjusted Aggregate Relevant Mortgage Loan Amount means the amount calculated on each Test Date as of the previous Cut-off Date as follows:
A +B +C - (X+Z)

A = the lower of (i) and (ii) (i) = the sum of the Adjusted Current Balance of each Relevant Mortgage Loan, which, in relation to each Relevant Mortgage Loan, shall be the lower of (1) the actual Current Balance of each Relevant Mortgage Loan as calculated on the Test Date as of the previous Cut-off Date and (2) the related Pro Rata Property Value multiplied by M (where for each Relevant Mortgage Loan that is less than three months in arrears or not in arrears, M = 0.80, for each Relevant Mortgage Loan that is three months or more in arrears and has a related LTV of less than or equal to 80%, M = 0.40 and for each Relevant Mortgage Loan that is three months or more in arrears and has a related LTV of more than 80%, M = 0.25)

(ii) = the sum of the Arrears Adjusted Current Balance of each Relevant Mortgage Loan, which, in relation to each Relevant Mortgage Loan, shall be the lower of (1) the actual Current Balance of each Relevant Mortgage Loan as calculated on the Test Date as of the previous Cut-off Date and (2) the related Pro Rata Property Value multiplied by N (where for each Relevant Mortgage Loan that is less than three months in arrears or not in arrears, N = 1; for each Relevant Mortgage Loan that is three months or more in arrears and has a related LTV of less than or equal to 80%, N = 0.40 and for each Relevant Mortgage Loan that is three months or more in arrears and has a related LTV of more than 80%, N = 0.25)

The result of the calculation in this paragraph (ii) above is multiplied by the Asset Percentage.

B = the CHF Equivalent of the aggregate cash amount standing to the credit of the General Bank Account and the Cover Pool Bank Account as of the previous Cut-off Date

C = the CHF Equivalent of the aggregate outstanding principal balance of any Substitute Assets (excluding cash already accounted for under item B above);

X = for as long as the Issuer's short-term deposit rating is equal to or higher than 'F1' by Fitch or its long-term deposit rating is equal to or higher than 'A' by Fitch or, if no deposit rating is available, the Fitch Short-Term Issuer Default Rating is equal to or higher than 'F1' or the Fitch Long-Term Issuer Default Rating is equal to or higher than 'A' , zero; otherwise an amount equal to the Deposit Set-Off Amount;

Z = (a) zero, for so long as the Issuer's Fitch Long-Term Issuer Default Rating is at least 'A' or the Issuer's Fitch Short-Term Issuer Default Rating is at least 'F1'; or

(b) the weighted average remaining maturity (expressed in years) of all Covered Bonds then outstanding multiplied by the CHF Equivalent of the Aggregate Principal Amount Outstanding of the Covered Bonds multiplied by the Negative Carry Factor, provided that, if the weighted average remaining maturity of all Covered Bonds then outstanding is less than one, the weighted average remaining maturity shall be deemed, for the purposes of this calculation, to be one.