

Cut-off Date	28/02/2023
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COLLATERAL DESCRIPTION asset report date March 2023

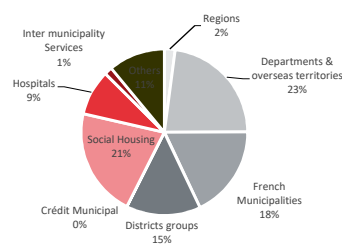
A] Overview data

Total outstanding current balance (in €)	3 234 190 598 €
Number of loans	2 170
Number of borrowers	1 167
Average Loan balance per borrower (in €)	2 771 372 €
Weighted Average Seasoning (in months)	67
Weighted Average Remaining term (in years)	15,1
Percentage of Fixed assets	60%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	68,0	5
Departments & overseas territories	738,7	116
French Municipalities	581,5	1 006
Districts groups	470,9	234
Crédit Municipal	0,0	0
Social Housing	682,8	366
Hospitals	286,0	73
Inter municipality Services	49,2	27
Others	357,0	343
Total	3 234,2	2 170

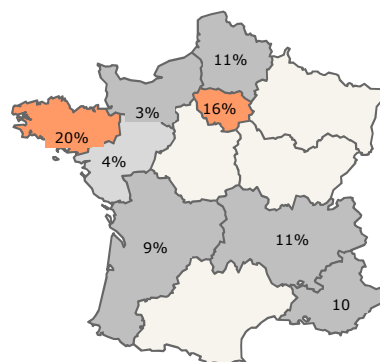


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 952,2	60%
Non capped floaters	1 282,0	40%
Total	3 234,2	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	142,2	4%	30
Aquitaine - Limousin - Poitou-Charentes	304,1	9%	262
Auvergne - Rhône-Alpes	341,2	11%	113
Bourgogne - Franche-Comté	94,6	3%	30
Bretagne	639,7	20%	1 125
Centre - Val de Loire	47,6	1%	11
Corse	0,3	0%	4
Ile-de-France	509,1	16%	181
Languedoc-Roussillon - Midi-Pyrénées	273,7	8%	86
Nord-Pas-de-Calais - Picardie	357,0	11%	173
Normandie	86,7	3%	41
Pays de la Loire	118,4	4%	39
Provence-Alpes-Côte d'Azur	319,6	10%	75
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	3 234,2	100%	2 170



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	87%
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5. Non performing loans

	Total Loan Balance in Mln €	Number of Loans
Payment delay over 90 days		
Principal	0,0	0
Interest	0,0	0
Total	0,0	0

6. Outstandings

Name of Series	Outstanding Principal Amount (EUR)	Scheduled Maturity Date	Remaining Maturity (Years)
RCB2	120 000 000	18/08/2025	2,47
OF3	50 000 000	18/11/2033	10,72
OF4	27 000 000	25/04/2031	8,16
OF5	70 000 000	26/01/2037	13,91
OF6	100 000 000	07/08/2037	14,44
OF7	25 000 000	18/05/2034	11,22
OF8	45 000 000	18/05/2043	20,22
OF9	110 000 000	26/06/2042	19,33
OF10	10 000 000	19/07/2028	5,39
OF11	5 000 000	02/08/2028	5,43
OF12	10 000 000	19/10/2043	20,64
OF13	5 000 000	19/10/2046	23,64
OF14	10 000 000	29/01/2043	19,92
OF15	250 000 000	11/10/2029	6,62
OF16	500 000 000	15/01/2030	6,88
OF17	500 000 000	31/03/2028	5,09
OF18	500 000 000	10/01/2031	7,87
OF18	250 000 000	10/01/2031	7,87
Total :	2 587 000 000	Moyenne :	8,09