

Cut-off Date

31/05/2023

COLLATERAL DESCRIPTION asset report date June 2023

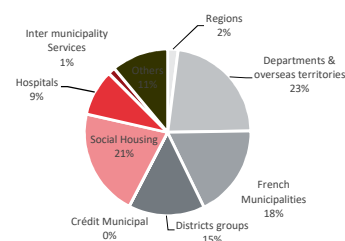
A] Overview data

Total outstanding current balance (in €)	3 236 630 910 €
Number of loans	2 216
Number of borrowers	1 187
Average Loan balance per borrower (in €)	2 726 732 €
Weighted Average Seasoning (in months)	69
Weighted Average Remaining term (in years)	15,3
Percentage of Fixed assets	61%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	66,4	5
Departments & overseas territories	733,0	117
French Municipalities	586,0	1 043
Districts groups	481,0	249
Crédit Municipal	0,0	0
Social Housing	676,1	365
Hospitals	290,9	74
Inter municipality Services	45,6	26
Others	357,7	337
Total	3 236,6	2 216

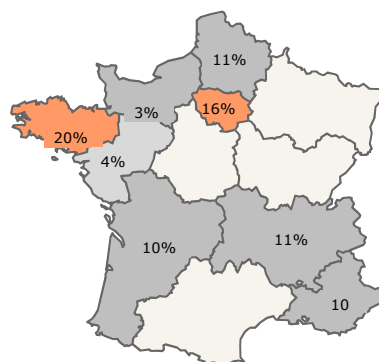


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 965,6	61%
Non capped floaters	1 271,0	39%
Total	3 236,6	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	140,4	4%	30
Aquitaine - Limousin - Poitou-Charentes	316,3	10%	274
Auvergne - Rhône-Alpes	350,0	11%	116
Bourgogne - Franche-Comté	93,9	3%	31
Bretagne	635,4	20%	1 152
Centre - Val de Loire	46,6	1%	11
Corse	0,3	0%	4
Ile-de-France	517,6	16%	183
Languedoc-Roussillon - Midi-Pyrénées	272,1	8%	87
Nord-Pas-de-Calais - Picardie	348,8	11%	172
Normandie	84,6	3%	41
Pays de la Loire	115,4	4%	38
Provence-Alpes-Côte d'Azur	315,3	10%	77
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	3 236,6	100%	2 216



Rest of France : 17%

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	2,21
OF3	50 000 000	18/11/2033	10,46
OF4	27 000 000	25/04/2031	7,90
OF5	70 000 000	26/01/2037	13,65
OF6	100 000 000	07/08/2037	14,18
OF7	25 000 000	18/05/2034	10,96
OF8	45 000 000	18/05/2043	19,96
OF9	110 000 000	26/06/2042	19,07
OF10	10 000 000	19/07/2028	5,13
OF11	5 000 000	02/08/2028	5,17
OF12	10 000 000	19/10/2043	20,38
OF13	5 000 000	19/10/2046	23,38
OF14	10 000 000	29/01/2043	19,66
OF15	250 000 000	11/10/2029	6,36
OF16	500 000 000	15/01/2030	6,62
OF17	500 000 000	31/03/2028	4,83
OF18	500 000 000	10/01/2031	7,61
OF18-1	250 000 000	10/01/2031	7,61
Total :	2 587 000 000	Moyenne :	7,83