

Cut-off Date

31/07/2023

COLLATERAL DESCRIPTION asset report date August 2023

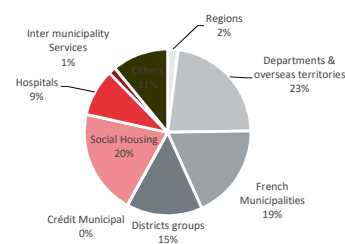
A] Overview data

Total outstanding current balance (in €)	3 234 342 379 €
Number of loans	2 240
Number of borrowers	1 195
Average Loan balance per borrower (in €)	2 706 563 €
Weighted Average Seasoning (in months)	70
Weighted Average Remaining term (in years)	15,4
Percentage of Fixed assets	61%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	65,8	5
Departments & overseas territories	734,2	119
French Municipalities	599,1	1 057
Districts groups	479,1	256
Crédit Municipal	0,0	0
Social Housing	659,7	364
Hospitals	297,4	76
Inter municipality Services	45,4	26
Others	353,7	337
Total	3 234,3	2 240

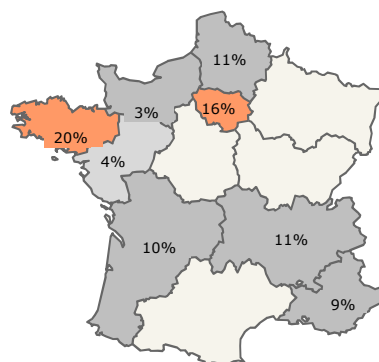


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 976,6	61%
Non capped floaters	1 257,8	39%
Total	3 234,3	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	138,6	4%	30
Aquitaine - Limousin - Poitou-Charentes	318,6	10%	282
Auvergne - Rhône-Alpes	351,4	11%	118
Bourgogne - Franche-Comté	92,9	3%	31
Bretagne	644,6	20%	1 165
Centre - Val de Loire	50,5	2%	12
Corse	0,3	0%	4
Ile-de-France	516,9	16%	186
Languedoc-Roussillon - Midi-Pyrénées	269,1	8%	87
Nord-Pas-de-Calais - Picardie	349,0	11%	174
Normandie	82,5	3%	41
Pays de la Loire	115,0	4%	39
Provence-Alpes-Côte d'Azur	305,1	9%	71
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	3 234,3	100%	2 240



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	2,05
OF3	50 000 000	18/11/2033	10,30
OF4	27 000 000	25/04/2031	7,73
OF5	70 000 000	26/01/2037	13,49
OF6	100 000 000	07/08/2037	14,02
OF7	25 000 000	18/05/2034	10,80
OF8	45 000 000	18/05/2043	19,80
OF9	110 000 000	26/06/2042	18,90
OF10	10 000 000	19/07/2028	4,97
OF11	5 000 000	02/08/2028	5,00
OF12	10 000 000	19/10/2043	20,22
OF13	5 000 000	19/10/2046	23,22
OF14	10 000 000	29/01/2043	19,49
OF15	250 000 000	11/10/2029	6,20
OF16	500 000 000	15/01/2030	6,46
OF17	500 000 000	31/03/2028	4,67
OF18	500 000 000	10/01/2031	7,44
OF18-1	250 000 000	10/01/2031	7,44
Total :	2 587 000 000	Moyenne :	7,67