

Cut-off Date

30/09/2023

COLLATERAL DESCRIPTION asset report date October 2023

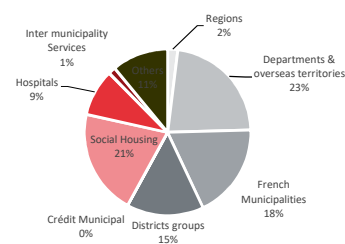
A] Overview data

Total outstanding current balance (in €)	3 235 450 166 €
Number of loans	2 265
Number of borrowers	1 206
Average Loan balance per borrower (in €)	2 682 794 €
Weighted Average Seasoning (in months)	72
Weighted Average Remaining term (in years)	15,5
Percentage of Fixed assets	61%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	64,7	5
Departments & overseas territories	728,9	121
French Municipalities	597,8	1 072
Districts groups	484,9	258
Crédit Municipal	0,0	0
Social Housing	663,7	366
Hospitals	295,1	77
Inter municipality Services	44,7	26
Others	355,7	340
Total	3 235,5	2 265

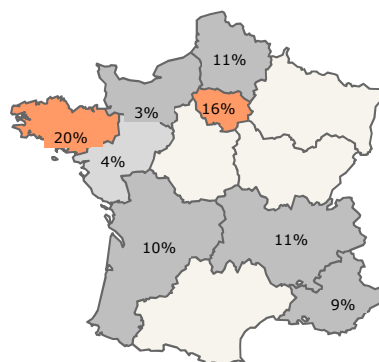


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 974,8	61%
Non capped floaters	1 260,6	39%
Total	3 235,5	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	137,4	4%	30
Aquitaine - Limousin - Poitou-Charentes	328,0	10%	291
Auvergne - Rhône-Alpes	349,7	11%	119
Bourgogne - Franche-Comté	91,2	3%	30
Bretagne	641,4	20%	1 176
Centre - Val de Loire	59,0	2%	13
Corse	0,2	0%	4
Ile-de-France	511,0	16%	186
Languedoc-Roussillon - Midi-Pyrénées	269,9	8%	88
Nord-Pas-de-Calais - Picardie	346,9	11%	175
Normandie	84,0	3%	42
Pays de la Loire	115,7	4%	41
Provence-Alpes-Côte d'Azur	301,1	9%	70
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	3 235,5	100%	2 265



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	1,88
OF3	50 000 000	18/11/2033	10,13
OF4	27 000 000	25/04/2031	7,57
OF5	70 000 000	26/01/2037	13,32
OF6	100 000 000	07/08/2037	13,85
OF7	25 000 000	18/05/2034	10,63
OF8	45 000 000	18/05/2043	19,63
OF9	110 000 000	26/06/2042	18,74
OF10	10 000 000	19/07/2028	4,80
OF11	5 000 000	02/08/2028	4,84
OF12	10 000 000	19/10/2043	20,05
OF13	5 000 000	19/10/2046	23,05
OF14	10 000 000	29/01/2043	19,33
OF15	250 000 000	11/10/2029	6,03
OF16	500 000 000	15/01/2030	6,29
OF17	500 000 000	31/03/2028	4,50
OF18	500 000 000	10/01/2031	7,28
OF18-1	250 000 000	10/01/2031	7,28
Total :	2 587 000 000	Moyenne :	7,50