

Cut-off Date	31/08/2023
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COLLATERAL DESCRIPTION asset report date September 2023

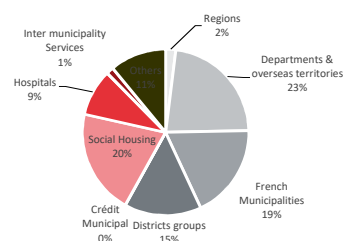
A] Overview data

Total outstanding current balance (in €)	3 235 731 528 €
Number of loans	2 251
Number of borrowers	1 201
Average Loan balance per borrower (in €)	2 694 198 €
Weighted Average Seasoning (in months)	71
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	732,8	120
French Municipalities	596,4	1 063
Districts groups	485,6	256
Crédit Municipal	0,0	0
Social Housing	661,1	365
Hospitals	294,6	76
Inter municipality Services	44,8	26
Others	355,8	340
Total	3 235,7	2 251

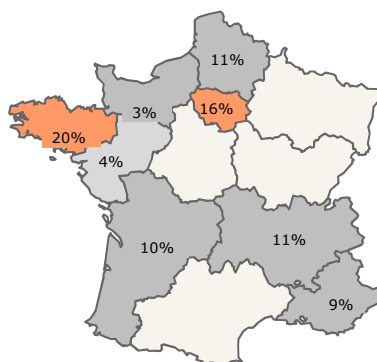


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 974,1	61%
Non capped floaters	1 261,6	39%
Total	3 235,7	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	137,8	4%	30
Aquitaine - Limousin - Poitou-Charentes	317,3	10%	287
Auvergne - Rhône-Alpes	353,0	11%	119
Bourgogne - Franche-Comté	92,1	3%	30
Bretagne	640,3	20%	1 166
Centre - Val de Loire	59,4	2%	13
Corse	0,3	0%	4
Ile-de-France	514,4	16%	186
Languedoc-Roussillon - Midi-Pyrénées	271,9	8%	88
Nord-Pas-de-Calais - Picardie	346,6	11%	174
Normandie	84,2	3%	42
Pays de la Loire	116,4	4%	41
Provence-Alpes-Côte d'Azur	302,1	9%	71
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	3 235,7	100%	2 251



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	1,96
OF3	50 000 000	18/11/2033	10,21
OF4	27 000 000	25/04/2031	7,65
OF5	70 000 000	26/01/2037	13,40
OF6	100 000 000	07/08/2037	13,93
OF7	25 000 000	18/05/2034	10,71
OF8	45 000 000	18/05/2043	19,71
OF9	110 000 000	26/06/2042	18,82
OF10	10 000 000	19/07/2028	4,88
OF11	5 000 000	02/08/2028	4,92
OF12	10 000 000	19/10/2043	20,13
OF13	5 000 000	19/10/2046	23,13
OF14	10 000 000	29/01/2043	19,41
OF15	250 000 000	11/10/2029	6,11
OF16	500 000 000	15/01/2030	6,37
OF17	500 000 000	31/03/2028	4,58
OF18	500 000 000	10/01/2031	7,36
OF18-1	250 000 000	10/01/2031	7,36
Total :	2 587 000 000	Moyenne :	7,58