

Cut-off Date

30/04/2023

COLLATERAL DESCRIPTION asset report date May 2023

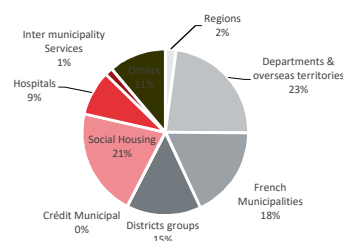
A] Overview data

Total outstanding current balance (in €)	3 236 301 300 €
Number of loans	2 175
Number of borrowers	1 165
Average Loan balance per borrower (in €)	2 777 941 €
Weighted Average Seasoning (in months)	68
Weighted Average Remaining term (in years)	15,2
Percentage of Fixed assets	61%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	67,5	5
Departments & overseas territories	745,8	118
French Municipalities	580,6	1 009
Districts groups	470,8	237
Crédit Municipal	0,0	0
Social Housing	677,5	365
Hospitals	282,8	73
Inter municipality Services	49,0	27
Others	362,3	341
Total	3 236,3	2 175

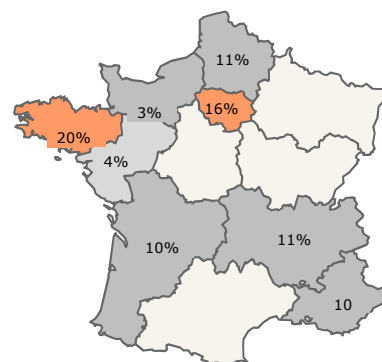


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 959,9	61%
Non capped floaters	1 276,4	39%
Total	3 236,3	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	140,6	4%	30
Aquitaine - Limousin - Poitou-Charentes	319,9	10%	267
Auvergne - Rhône-Alpes	345,8	11%	115
Bourgogne - Franche-Comté	93,5	3%	30
Bretagne	632,2	20%	1 122
Centre - Val de Loire	46,9	1%	11
Corse	0,3	0%	4
Ile-de-France	503,1	16%	181
Languedoc-Roussillon - Midi-Pyrénées	283,9	9%	88
Nord-Pas-de-Calais - Picardie	350,6	11%	172
Normandie	86,4	3%	41
Pays de la Loire	117,1	4%	39
Provence-Alpes-Côte d'Azur	316,0	10%	75
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	3 236,3	100%	2 175



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	2,30
OF3	50 000 000	18/11/2033	10,55
OF4	27 000 000	25/04/2031	7,99
OF5	70 000 000	26/01/2037	13,74
OF6	100 000 000	07/08/2037	14,27
OF7	25 000 000	18/05/2034	11,05
OF8	45 000 000	18/05/2043	20,05
OF9	110 000 000	26/06/2042	19,16
OF10	10 000 000	19/07/2028	5,22
OF11	5 000 000	02/08/2028	5,26
OF12	10 000 000	19/10/2043	20,47
OF13	5 000 000	19/10/2046	23,47
OF14	10 000 000	29/01/2043	19,75
OF15	250 000 000	11/10/2029	6,45
OF16	500 000 000	15/01/2030	6,71
OF17	500 000 000	31/03/2028	4,92
OF18	500 000 000	10/01/2031	7,70
OF18-1	250 000 000	10/01/2031	7,70
Total :	2 587 000 000	Moyenne :	7,92