

Cut-off Date

31/03/2023

COLLATERAL DESCRIPTION asset report date April 2023

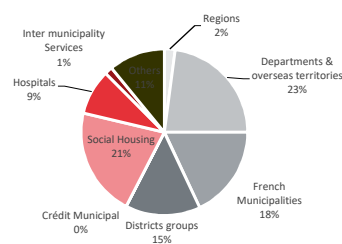
A] Overview data

Total outstanding current balance (in €)	3 236 324 075 €
Number of loans	2 173
Number of borrowers	1 164
Average Loan balance per borrower (in €)	2 780 347 €
Weighted Average Seasoning (in months)	67
Weighted Average Remaining term (in years)	15,2
Percentage of Fixed assets	60%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	68,0	5
Departments & overseas territories	740,7	117
French Municipalities	582,7	1 007
Districts groups	472,3	237
Crédit Municipal	0,0	0
Social Housing	684,0	367
Hospitals	284,7	73
Inter municipality Services	49,0	27
Others	354,7	340
Total	3 236,3	2 173

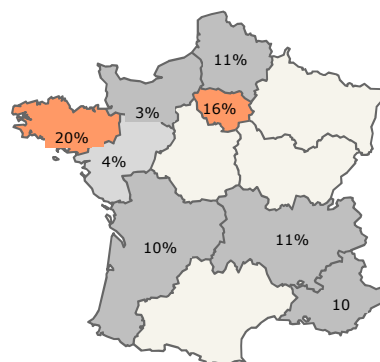


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 949,0	60%
Non capped floaters	1 287,3	40%
Total	3 236,3	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	141,8	4%	30
Aquitaine - Limousin - Poitou-Charentes	316,7	10%	267
Auvergne - Rhône-Alpes	342,3	11%	114
Bourgogne - Franche-Comté	94,1	3%	30
Bretagne	636,9	20%	1 121
Centre - Val de Loire	47,3	1%	11
Corse	0,3	0%	4
Ile-de-France	505,0	16%	181
Languedoc-Roussillon - Midi-Pyrénées	275,0	8%	87
Nord-Pas-de-Calais - Picardie	355,7	11%	173
Normandie	86,4	3%	41
Pays de la Loire	117,5	4%	39
Provence-Alpes-Côte d'Azur	317,5	10%	75
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	3 236,3	100%	2 173



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	2,38
OF3	50 000 000	18/11/2033	10,63
OF4	27 000 000	25/04/2031	8,07
OF5	70 000 000	26/01/2037	13,82
OF6	100 000 000	07/08/2037	14,35
OF7	25 000 000	18/05/2034	11,13
OF8	45 000 000	18/05/2043	20,13
OF9	110 000 000	26/06/2042	19,24
OF10	10 000 000	19/07/2028	5,30
OF11	5 000 000	02/08/2028	5,34
OF12	10 000 000	19/10/2043	20,55
OF13	5 000 000	19/10/2046	23,55
OF14	10 000 000	29/01/2043	19,83
OF15	250 000 000	11/10/2029	6,53
OF16	500 000 000	15/01/2030	6,79
OF17	500 000 000	31/03/2028	5,00
OF18	500 000 000	10/01/2031	7,78
OF18-1	250 000 000	10/01/2031	7,78
Total :	2 587 000 000	Moyenne :	8,00