

Cut-off Date	31/08/2022
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COLLATERAL DESCRIPTION asset report date September 2022

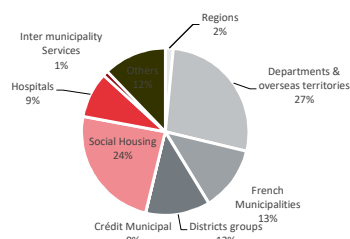
A] Overview data

Total outstanding current balance (in €)	2 300 162 763 €
Number of loans	1 418
Number of borrowers	743
Average Loan balance per borrower (in €)	3 095 778 €
Weighted Average Seasoning (in months)	73
Weighted Average Remaining term (in years)	15,4
Percentage of Fixed assets	54%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	36,0	3
Departments & overseas territories	625,9	96
French Municipalities	287,9	540
Districts groups	287,1	121
Crédit Municipal	0,3	1
Social Housing	555,4	310
Hospitals	203,3	54
Inter municipality Services	23,8	14
Others	280,4	279
Total	2 300,2	1 418

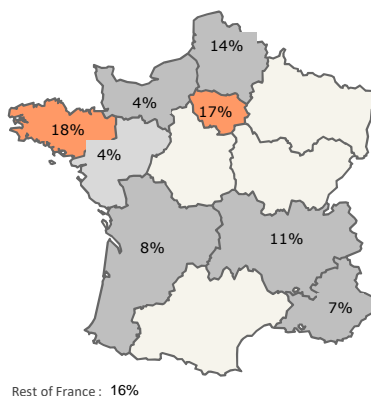


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 245,2	54%
Non capped floaters	1 054,9	46%
Total	2 300,2	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	83,2	4%	25
Aquitaine - Limousin - Poitou-Charentes	186,3	8%	104
Auvergne - Rhône-Alpes	250,7	11%	79
Bourgogne - Franche-Comté	92,8	4%	29
Bretagne	419,0	18%	708
Centre - Val de Loire	32,5	1%	8
Corse	0,1	0%	1
Ile-de-France	388,0	17%	145
Languedoc-Roussillon - Midi-Pyrénées	170,2	7%	59
Nord-Pas-de-Calais - Picardie	320,8	14%	150
Normandie	86,7	4%	37
Pays de la Loire	98,3	4%	26
Provence-Alpes-Côte d'Azur	171,7	7%	47
Départements d'Outre-Mer	0,0	0%	0
Territoires d'Outre-Mer	0,0	0%	0
Total	2 300,2	100%	1 418



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	86%
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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	2,96
OF3	50 000 000	18/11/2033	11,21
OF4	27 000 000	25/04/2031	8,65
OF5	70 000 000	26/01/2037	14,40
OF6	100 000 000	07/08/2037	14,93
OF7	25 000 000	18/05/2034	11,71
OF8	45 000 000	18/05/2043	20,71
OF9	110 000 000	26/06/2042	19,82
OF10	10 000 000	19/07/2028	5,88
OF11	5 000 000	02/08/2028	5,92
OF12	10 000 000	19/10/2043	21,13
OF13	5 000 000	19/10/2046	24,13
OF14	10 000 000	29/01/2043	20,41
OF15	250 000 000	11/10/2029	7,11
OF16	500 000 000	15/01/2030	7,37
OF17	500 000 000	31/03/2028	5,58
Total	1 837 000 000	Moyenne	8,68