

Cut-off Date	31/10/2023
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COLLATERAL DESCRIPTION asset report date November 2023

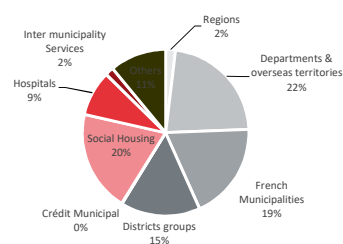
A] Overview data

Total outstanding current balance (in €)	3 359 344 770 €
Number of loans	2 379
Number of borrowers	1 256
Average Loan balance per borrower (in €)	2 674 638 €
Weighted Average Seasoning (in months)	71
Weighted Average Remaining term (in years)	15.6
Percentage of Fixed assets	61%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance in Mln €	Number of Loans
Regions	64.1	5
Departments & overseas territories	753.6	127
French Municipalities	636.9	1 143
Districts groups	518.9	275
Crédit Municipal	4.0	1
Social Housing	661.7	369
Hospitals	295.4	79
Inter municipality Services	55.6	28
Others	369.1	352
Total	3 359.3	2 379

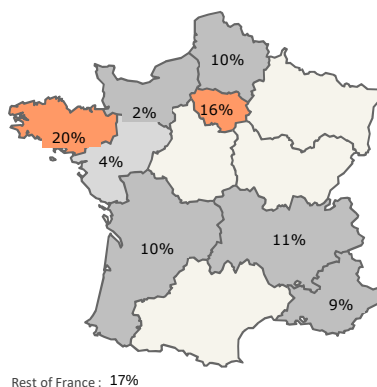


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	2 051.9	61%
Non capped floaters	1 307.4	39%
Total	3 359.3	100%

3. Geographic Distribution

Region	Total Loan Balance in Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	152.2	5%	33
Aquitaine - Limousin - Poitou-Charentes	337.9	10%	307
Auvergne - Rhône-Alpes	365.3	11%	123
Bourgogne - Franche-Comté	90.0	3%	30
Bretagne	682.7	20%	1 247
Centre - Val de Loire	58.5	2%	13
Corse	0.2	0%	4
Ile-de-France	527.6	16%	192
Languedoc-Roussillon - Midi-Pyrénées	283.9	8%	94
Nord-Pas-de-Calais - Picardie	348.9	10%	180
Normandie	83.8	2%	42
Pays de la Loire	124.1	4%	43
Provence-Alpes-Côte d'Azur	304.2	9%	71
Départements d'Outre-Mer	0.0	0%	0
Territoires d'Outre-Mer	0.0	0%	0
Total	3 359.3	100%	2 379



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	1.80
OF3	50 000 000	18/11/2033	10.05
OF4	27 000 000	25/04/2031	7.48
OF5	70 000 000	26/01/2037	13.24
OF6	100 000 000	07/08/2037	13.77
OF7	25 000 000	18/05/2034	10.55
OF8	45 000 000	18/05/2043	19.55
OF9	110 000 000	26/06/2042	18.65
OF10	10 000 000	19/07/2028	4.72
OF11	5 000 000	02/08/2028	4.75
OF12	10 000 000	19/10/2043	19.97
OF13	5 000 000	19/10/2046	22.97
OF14	10 000 000	29/01/2043	19.24
OF15	250 000 000	11/10/2029	5.95
OF16	500 000 000	15/01/2030	6.21
OF17	500 000 000	31/03/2028	4.42
OF18	500 000 000	10/01/2031	7.19
OF18-1	250 000 000	10/01/2031	7.19
OF18-2	100 000 000	10/01/2031	7.19
Total :	2 687 000 000	Moyenne :	7.41