

Cut-off Date	30/11/2023
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COLLATERAL DESCRIPTION asset report date December 2023

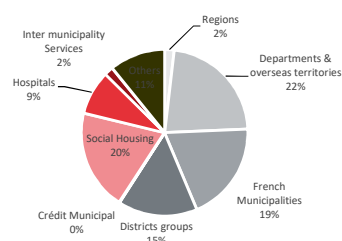
A] Overview data

Total outstanding current balance (in €)	3 359 716 403 €
Number of loans	2 394
Number of borrowers	1 266
Average Loan balance per borrower (in €)	2 653 804 €
Weighted Average Seasoning (in months)	72
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	63.0	5
Departments & overseas territories	754.2	127
French Municipalities	650.6	1 159
Districts groups	517.4	277
Crédit Municipal	4.0	1
Social Housing	657.2	368
Hospitals	290.3	77
Inter municipality Services	59.0	29
Others	364.0	351
Total	3 359.7	2 394

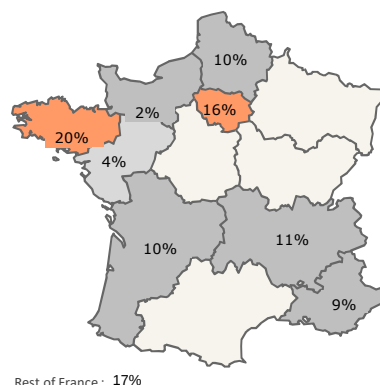


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	2 058.1	61%
Non capped floaters	1 301.6	39%
Total	3 359.7	100%

3. Geographic Distribution

Region	Total Loan Balance in Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	151.4	5%	33
Aquitaine - Limousin - Poitou-Charentes	335.5	10%	313
Auvergne - Rhône-Alpes	365.4	11%	125
Bourgogne - Franche-Comté	89.1	3%	30
Bretagne	686.2	20%	1 251
Centre - Val de Loire	58.2	2%	13
Corse	0.2	0%	4
Ile-de-France	530.5	16%	192
Languedoc-Roussillon - Midi-Pyrénées	283.4	8%	96
Nord-Pas-de-Calais - Picardie	345.5	10%	180
Normandie	83.5	2%	42
Pays de la Loire	123.8	4%	43
Provence-Alpes-Côte d'Azur	307.0	9%	72
Départements d'Outre-Mer	0.0	0%	0
Territoires d'Outre-Mer	0.0	0%	0
Total	3 359.7	100%	2 394



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	1.72
OF3	50 000 000	18/11/2033	9.97
OF4	27 000 000	25/04/2031	7.40
OF5	70 000 000	26/01/2037	13.16
OF6	100 000 000	07/08/2037	13.69
OF7	25 000 000	18/05/2034	10.47
OF8	45 000 000	18/05/2043	19.47
OF9	110 000 000	26/06/2042	18.57
OF10	10 000 000	19/07/2028	4.64
OF11	5 000 000	02/08/2028	4.67
OF12	10 000 000	19/10/2043	19.89
OF13	5 000 000	19/10/2046	22.89
OF14	10 000 000	29/01/2043	19.16
OF15	250 000 000	11/10/2029	5.86
OF16	500 000 000	15/01/2030	6.13
OF17	500 000 000	31/03/2028	4.34
OF18	500 000 000	10/01/2031	7.11
OF18-1	250 000 000	10/01/2031	7.11
OF18-2	100 000 000	10/01/2031	7.11
Total :	2 687 000 000	Moyenne :	7.33