

Cut-off Date	30/11/2019
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COLLATERAL DESCRIPTION asset report date December 2019

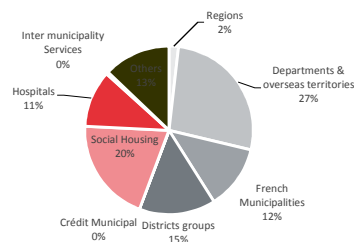
A | Overview data

Total outstanding current balance (in €)	2 494 492 304 €
Number of loans	1 527
Number of borrowers	858
Average Loan balance per borrower (in €)	2 907 334 €
Weighted Average Seasoning (in months)	63
Weighted Average Remaining term (in years)	17,0
Percentage of Fixed assets	43%

B | Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	44,6	5
Departments & overseas territories	672,5	86
French Municipalities	306,9	617
Districts groups	366,1	172
Crédit Municipal	0,0	0
Social Housing	500,7	273
Hospitals	272,1	62
Inter municipality Services	10,7	14
Others	321,0	298
Total	2 494,5	1 527

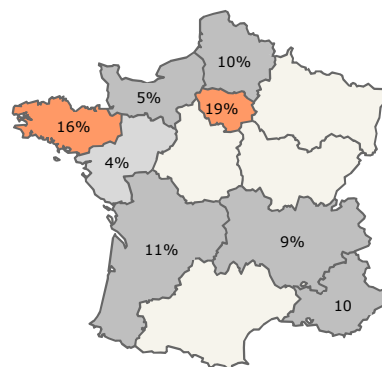


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 081,6	43%
Non capped floaters	1 412,9	57%
Total	2 494,5	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	94,9	4%	22
Aquitaine - Limousin - Poitou-Charentes	286,1	11%	147
Auvergne - Rhône-Alpes	216,3	9%	90
Bourgogne - Franche-Comté	90,7	4%	26
Bretagne	403,0	16%	729
Centre - Val de Loire	26,0	1%	9
Corse	0,3	0%	3
Ile-de-France	470,0	19%	189
Languedoc-Roussillon - Midi-Pyrénées	174,2	7%	71
Nord-Pas-de-Calais - Picardie	250,4	10%	92
Normandie	118,0	5%	42
Pays de la Loire	103,1	4%	41
Provence-Alpes-Côte d'Azur	261,1	10%	65
Départements d'Outre-Mer	0,3	0%	1
Territoires d'Outre-Mer	0,0	0%	0
Total	2 494,5	100%	1 527



Rest of France : 15%

4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	96%
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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)
OF1	740 600 000	07/10/2021	1,85
RCB2	120 000 000	18/08/2025	5,72
OF3	50 000 000	18/11/2033	13,97
OF4	27 000 000	25/04/2031	11,40
OF5	70 000 000	26/01/2037	17,16
OF6	100 000 000	07/08/2037	17,69
OF7	25 000 000	18/05/2034	14,47
OF8	45 000 000	18/05/2043	23,47
OF9	110 000 000	26/06/2042	22,57
OF10	10 000 000	19/07/2028	8,64
OF11	5 000 000	02/08/2028	8,67
OF12	10 000 000	19/10/2043	23,89
OF13	5 000 000	19/10/2046	26,89
OF14	10 000 000	29/01/2043	23,16
OF15	250 000 000	11/10/2029	9,86
OF16	500 000 000	15/01/2030	10,13
Total :	2 077 600 000	Moyenne :	8,76