

Cut-off Date	31/01/2020
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COLLATERAL DESCRIPTION asset report date February 2020

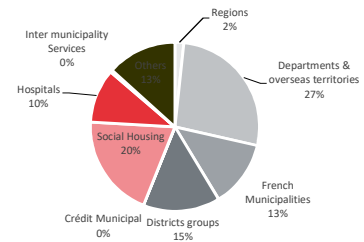
A] Overview data

Total outstanding current balance (in €)	2 598 262 276 €
Number of loans	1 680
Number of borrowers	949
Average Loan balance per borrower (in €)	2 737 895 €
Weighted Average Seasoning (in months)	63
Weighted Average Remaining term (in years)	16,0
Percentage of Fixed assets	45%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	44,1	5
Departments & overseas territories	698,2	88
French Municipalities	331,7	705
Districts groups	382,8	197
Crédit Municipal	0,0	0
Social Housing	514,3	282
Hospitals	269,1	62
Inter municipality Services	10,8	12
Others	347,3	329
Total	2 598,3	1 680

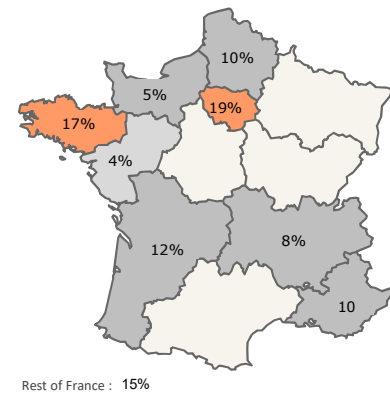


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 171,6	45%
Non capped floaters	1 426,6	55%
Total	2 598,3	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	93,4	4%	22
Aquitaine - Limousin - Poitou-Charentes	313,9	12%	185
Auvergne - Rhône-Alpes	213,6	8%	89
Bourgogne - Franche-Comté	94,3	4%	27
Bretagne	435,1	17%	826
Centre - Val de Loire	25,2	1%	8
Corse	0,6	0%	4
Ile-de-France	486,9	19%	199
Languedoc-Roussillon - Midi-Pyrénées	181,8	7%	71
Nord-Pas-de-Calais - Picardie	270,8	10%	98
Normandie	119,3	5%	44
Pays de la Loire	101,7	4%	41
Provence-Alpes-Côte d'Azur	261,6	10%	65
Départements d'Outre-Mer	0,2	0%	1
Territoires d'Outre-Mer	0,0	0%	0
Total	2 598,3	100%	1 680



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	95%
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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	1,68
RCB2	120 000 000	18/08/2025	5,55
OF3	50 000 000	18/11/2033	13,80
OF4	27 000 000	25/04/2031	11,23
OF5	70 000 000	26/01/2037	16,99
OF6	100 000 000	07/08/2037	17,52
OF7	25 000 000	18/05/2034	14,30
OF8	45 000 000	18/05/2043	23,30
OF9	110 000 000	26/06/2042	22,40
OF10	10 000 000	19/07/2028	8,47
OF11	5 000 000	02/08/2028	8,50
OF12	10 000 000	19/10/2043	23,72
OF13	5 000 000	19/10/2046	26,72
OF14	10 000 000	29/01/2043	22,99
OF15	250 000 000	11/10/2029	9,70
OF16	500 000 000	15/01/2030	9,96
Total :	2 077 600 000	Moyenne :	8,59