

Cut-off Date	29/02/2020
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COLLATERAL DESCRIPTION asset report date March 2020

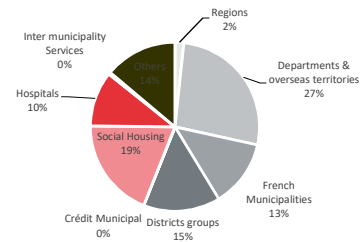
A] Overview data

Total outstanding current balance (in €)	2 597 166 896 €
Number of loans	1 700
Number of borrowers	960
Average Loan balance per borrower (in €)	2 705 382 €
Weighted Average Seasoning (in months)	64
Weighted Average Remaining term (in years)	16,1
Percentage of Fixed assets	45%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	43,2	5
Departments & overseas territories	695,8	89
French Municipalities	334,2	714
Districts groups	381,8	201
Crédit Municipal	0,0	0
Social Housing	496,5	265
Hospitals	274,3	63
Inter municipality Services	10,7	12
Others	360,7	351
Total	2 597,2	1 700

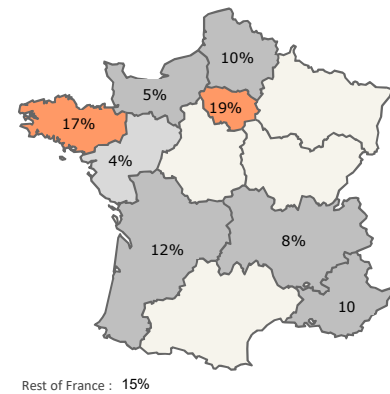


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 176,8	45%
Non capped floaters	1 420,3	55%
Total	2 597,2	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	99,5	4%	23
Aquitaine - Limousin - Poitou-Charentes	312,7	12%	190
Auvergne - Rhône-Alpes	213,4	8%	89
Bourgogne - Franche-Comté	93,5	4%	27
Bretagne	437,2	17%	838
Centre - Val de Loire	25,2	1%	8
Corse	0,6	0%	4
Ile-de-France	484,6	19%	200
Languedoc-Roussillon - Midi-Pyrénées	180,2	7%	70
Nord-Pas-de-Calais - Picardie	271,3	10%	100
Normandie	117,5	5%	44
Pays de la Loire	101,4	4%	41
Provence-Alpes-Côte d'Azur	259,8	10%	65
Départements d'Outre-Mer	0,2	0%	1
Territoires d'Outre-Mer	0,0	0%	0
Total	2 597,2	100%	1 700



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	1,61
RCB2	120 000 000	18/08/2025	5,47
OF3	50 000 000	18/11/2033	13,72
OF4	27 000 000	25/04/2031	11,16
OF5	70 000 000	26/01/2037	16,91
OF6	100 000 000	07/08/2037	17,44
OF7	25 000 000	18/05/2034	14,22
OF8	45 000 000	18/05/2043	23,22
OF9	110 000 000	26/06/2042	22,33
OF10	10 000 000	19/07/2028	8,39
OF11	5 000 000	02/08/2028	8,43
OF12	10 000 000	19/10/2043	23,64
OF13	5 000 000	19/10/2046	26,64
OF14	10 000 000	29/01/2043	22,92
OF15	250 000 000	11/10/2029	9,62
OF16	500 000 000	15/01/2030	9,88
Total :	2 077 600 000	Moyenne :	8,51