

Cut-off Date	31/03/2020
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## COLLATERAL DESCRIPTION asset report date April 2020

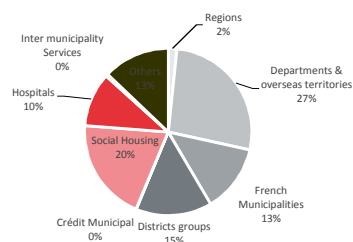
## A ] Overview data

<b>Total outstanding current balance (in €)</b>	<b>2 603 751 604 €</b>
<b>Number of loans</b>	<b>1 732</b>
<b>Number of borrowers</b>	<b>978</b>
<b>Average Loan balance per borrower (in €)</b>	<b>2 662 323 €</b>
<b>Weighted Average Seasoning (in months)</b>	<b>64</b>
<b>Weighted Average Remaining term (in years)</b>	<b>16,1</b>
<b>Percentage of Fixed assets</b>	<b>46%</b>

## B ] Portfolio breakdowns

## 1. Borrower type breakdown

Borrower type	Total Loan Balance In Min €	Number of Loans
Regions	43,1	5
Departments & overseas territories	697,3	90
French Municipalities	341,2	736
Districts groups	384,0	207
Crédit Municipal	0,0	0
Social Housing	517,9	271
Hospitals	273,3	63
Inter municipality Services	10,6	11
Others	336,4	349
<b>Total</b>	<b>2 603,8</b>	<b>1 732</b>

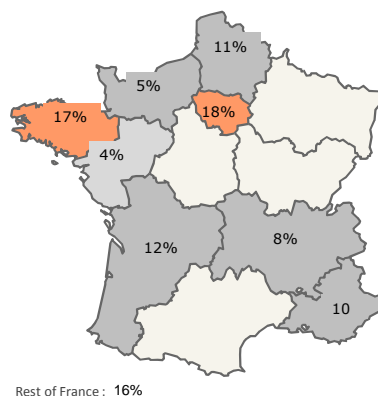


## 2. Loan Type

Loan Type	Total Loan Balance in Min €	%
Fixed rate Loans	1 190,4	46%
Non capped floaters	1 413,4	54%
<b>Total</b>	<b>2 603,8</b>	<b>100%</b>

## 3. Geographic Distribution

Region	Total Loan Balance In Min €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	99,8	4%	24
Aquitaine - Limousin - Poitou-Charentes	311,3	12%	198
Auvergne - Rhône-Alpes	211,3	8%	88
Bourgogne - Franche-Comté	93,1	4%	27
Bretagne	447,9	17%	860
Centre - Val de Loire	25,0	1%	8
Corse	0,6	0%	4
Ile-de-France	474,4	18%	198
Languedoc-Roussillon - Midi-Pyrénées	185,8	7%	71
Nord-Pas-de-Calais - Picardie	280,3	11%	104
Normandie	117,2	5%	44
Pays de la Loire	100,3	4%	41
Provence-Alpes-Côte d'Azur	256,7	10%	64
Départements d'Outre-Mer	0,2	0%	1
Territoires d'Outre-Mer	0,0	0%	0
<b>Total</b>	<b>2 603,8</b>	<b>100%</b>	<b>1 732</b>



## 4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	95%
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## 5. Non performing loans

	Total Loan Balance in Min €	Number of Loans
Payment delay over 90 days		
Principal	0,0	0
Interest	0,0	0
<b>Total</b>	<b>0,0</b>	<b>0</b>

## 6. Outstandings

Name of Series	Outstanding Principal Amount (EUR)	Scheduled Maturity Date	Remaining Maturity (Years)
OF1	740 600 000	07/10/2021	1,52
RCB2	120 000 000	18/08/2025	5,38
OF3	50 000 000	18/11/2033	13,63
OF4	27 000 000	25/04/2031	11,07
OF5	70 000 000	26/01/2037	16,82
OF6	100 000 000	07/08/2037	17,35
OF7	25 000 000	18/05/2034	14,13
OF8	45 000 000	18/05/2043	23,13
OF9	110 000 000	26/06/2042	22,24
OF10	10 000 000	19/07/2028	8,30
OF11	5 000 000	02/08/2028	8,34
OF12	10 000 000	19/10/2043	23,55
OF13	5 000 000	19/10/2046	26,55
OF14	10 000 000	29/01/2043	22,83
OF15	250 000 000	11/10/2029	9,53
OF16	500 000 000	15/01/2030	9,79
<b>Total :</b>	<b>2 077 600 000</b>	<b>Moyenne :</b>	<b>8,42</b>