

Cut-off Date	30/04/2020
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COLLATERAL DESCRIPTION asset report date May 2020

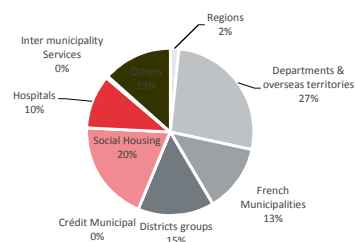
A] Overview data

Total outstanding current balance (in €)	2 597 002 139 €
Number of loans	1 745
Number of borrowers	984
Average Loan balance per borrower (in €)	2 639 230 €
Weighted Average Seasoning (in months)	65
Weighted Average Remaining term (in years)	16,2
Percentage of Fixed assets	46%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Min €	Number of Loans
Regions	42,7	5
Departments & overseas territories	695,3	90
French Municipalities	341,0	743
Districts groups	382,9	208
Crédit Municipal	0,0	0
Social Housing	506,9	279
Hospitals	271,3	63
Inter municipality Services	10,6	11
Others	348,1	345
Total	2 597,0	1 745

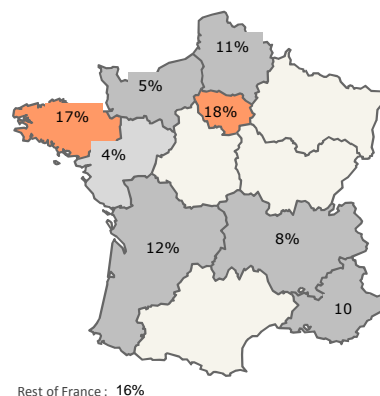


2. Loan Type

Loan Type	Total Loan Balance in Min €	%
Fixed rate Loans	1 187,8	46%
Non capped floaters	1 409,2	54%
Total	2 597,0	100%

3. Geographic Distribution

Region	Total Loan Balance In Min €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	99,4	4%	24
Aquitaine - Limousin - Poitou-Charentes	310,5	12%	201
Auvergne - Rhône-Alpes	210,8	8%	88
Bourgogne - Franche-Comté	92,8	4%	27
Bretagne	448,0	17%	868
Centre - Val de Loire	24,9	1%	8
Corse	0,6	0%	4
Ile-de-France	472,2	18%	198
Languedoc-Roussillon - Midi-Pyrénées	184,9	7%	72
Nord-Pas-de-Calais - Picardie	279,8	11%	105
Normandie	117,1	5%	44
Pays de la Loire	100,1	4%	41
Provence-Alpes-Côte d'Azur	255,6	10%	64
Départements d'Outre-Mer	0,2	0%	1
Territoires d'Outre-Mer	0,0	0%	0
Total	2 597,0	100%	1 745



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
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	1,44
RCB2	120 000 000	18/08/2025	5,30
OF3	50 000 000	18/11/2033	13,55
OF4	27 000 000	25/04/2031	10,99
OF5	70 000 000	26/01/2037	16,74
OF6	100 000 000	07/08/2037	17,27
OF7	25 000 000	18/05/2034	14,05
OF8	45 000 000	18/05/2043	23,05
OF9	110 000 000	26/06/2042	22,16
OF10	10 000 000	19/07/2028	8,22
OF11	5 000 000	02/08/2028	8,26
OF12	10 000 000	19/10/2043	23,47
OF13	5 000 000	19/10/2046	26,47
OF14	10 000 000	29/01/2043	22,75
OF15	250 000 000	11/10/2029	9,45
OF16	500 000 000	15/01/2030	9,71
Total :	2 077 600 000	Moyenne :	8,34