

Cut-off Date	31/05/2020
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COLLATERAL DESCRIPTION asset report date June 2020

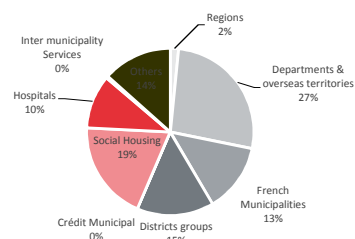
A] Overview data

Total outstanding current balance (in €)	2 597 067 025 €
Number of loans	1 754
Number of borrowers	982
Average Loan balance per borrower (in €)	2 644 671 €
Weighted Average Seasoning (in months)	66
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	41,9	5
Departments & overseas territories	690,1	90
French Municipalities	346,8	749
Districts groups	386,7	212
Crédit Municipal	0,0	0
Social Housing	503,0	278
Hospitals	269,7	62
Inter municipality Services	10,5	11
Others	348,4	347
Total	2 597,1	1 754

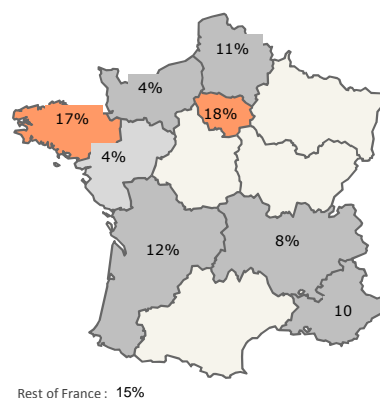


2. Loan Type

Loan Type	Total Loan Balance in Min €	%
Fixed rate Loans	1 195,8	46%
Non capped floaters	1 401,2	54%
Total	2 597,1	100%

3. Geographic Distribution

Region	Total Loan Balance In Min €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	98,7	4%	24
Aquitaine - Limousin - Poitou-Charentes	309,3	12%	202
Auvergne - Rhône-Alpes	210,2	8%	87
Bourgogne - Franche-Comté	91,9	4%	27
Bretagne	448,3	17%	874
Centre - Val de Loire	21,3	1%	5
Corse	0,6	0%	4
Ile-de-France	475,9	18%	199
Languedoc-Roussillon - Midi-Pyrénées	186,1	7%	73
Nord-Pas-de-Calais - Picardie	281,8	11%	107
Normandie	116,2	4%	46
Pays de la Loire	99,9	4%	41
Provence-Alpes-Côte d'Azur	256,6	10%	64
Départements d'Outre-Mer	0,2	0%	1
Territoires d'Outre-Mer	0,0	0%	0
Total	2 597,1	100%	1 754



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	96%
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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	1,35
RCB2	120 000 000	18/08/2025	5,21
OF3	50 000 000	18/11/2033	13,46
OF4	27 000 000	25/04/2031	10,90
OF5	70 000 000	26/01/2037	16,65
OF6	100 000 000	07/08/2037	17,18
OF7	25 000 000	18/05/2034	13,96
OF8	45 000 000	18/05/2043	22,96
OF9	110 000 000	26/06/2042	22,07
OF10	10 000 000	19/07/2028	8,13
OF11	5 000 000	02/08/2028	8,17
OF12	10 000 000	19/10/2043	23,38
OF13	5 000 000	19/10/2046	26,38
OF14	10 000 000	29/01/2043	22,66
OF15	250 000 000	11/10/2029	9,36
OF16	500 000 000	15/01/2030	9,62
Total :	2 077 600 000	Moyenne :	8,26