

Cut-off Date	30/06/2020
--------------	------------

COLLATERAL DESCRIPTION asset report date July 2020

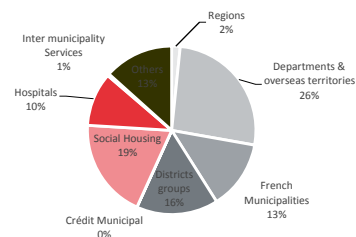
A | Overview data

Total outstanding current balance (in €)	2 601 807 342 €
Number of loans	1 738
Number of borrowers	974
Average Loan balance per borrower (in €)	2 671 260 €
Weighted Average Seasoning (in months)	66
Weighted Average Remaining term (in years)	16,2
Percentage of Fixed assets	47%

B | Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Min €	Number of Loans
Regions	41,7	5
Departments & overseas territories	682,5	90
French Municipalities	343,6	739
Districts groups	409,7	212
Crédit Municipal	0,0	0
Social Housing	498,1	277
Hospitals	268,7	62
Inter municipality Services	10,4	11
Others	347,1	342
Total	2 601,8	1 738

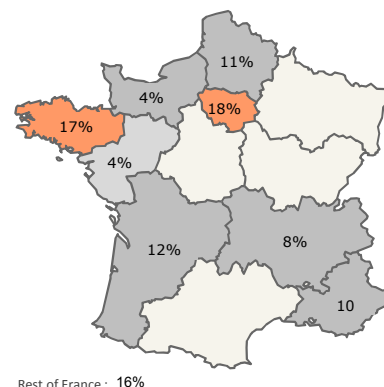


2. Loan Type

Loan Type	Total Loan Balance in Min €	%
Fixed rate Loans	1 212,2	47%
Non capped floaters	1 389,6	53%
Total	2 601,8	100%

3. Geographic Distribution

Region	Total Loan Balance In Min €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	98,3	4%	24
Aquitaine - Limousin - Poitou-Charentes	307,2	12%	201
Auvergne - Rhône-Alpes	208,4	8%	87
Bourgogne - Franche-Comté	91,6	4%	27
Bretagne	443,8	17%	863
Centre - Val de Loire	21,0	1%	4
Corse	0,6	0%	4
Ile-de-France	472,8	18%	199
Languedoc-Roussillon - Midi-Pyrénées	210,5	8%	72
Nord-Pas-de-Calais - Picardie	279,7	11%	106
Normandie	113,9	4%	46
Pays de la Loire	98,6	4%	40
Provence-Alpes-Côte d'Azur	255,4	10%	64
Départements d'Outre-Mer	0,2	0%	1
Territoires d'Outre-Mer	0,0	0%	0
Total	2 601,8	100%	1 738



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	96%
--	-----

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	1,27
RCB2	120 000 000	18/08/2025	5,13
OF3	50 000 000	18/11/2033	13,38
OF4	27 000 000	25/04/2031	10,82
OF5	70 000 000	26/01/2037	16,57
OF6	100 000 000	07/08/2037	17,10
OF7	25 000 000	18/05/2034	13,88
OF8	45 000 000	18/05/2043	22,88
OF9	110 000 000	26/06/2042	21,99
OF10	10 000 000	19/07/2028	8,05
OF11	5 000 000	02/08/2028	8,09
OF12	10 000 000	19/10/2043	23,30
OF13	5 000 000	19/10/2046	26,30
OF14	10 000 000	29/01/2043	22,58
OF15	250 000 000	11/10/2029	9,28
OF16	500 000 000	15/01/2030	9,54
Total :	2 077 600 000	Moyenne :	8,18