

Cut-off Date	31/07/2020
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COLLATERAL DESCRIPTION asset report date August 2020

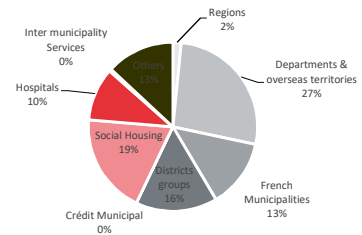
A] Overview data

Total outstanding current balance (in €)	2 615 299 535 €
Number of loans	1 741
Number of borrowers	978
Average Loan balance per borrower (in €)	2 674 130 €
Weighted Average Seasoning (in months)	67
Weighted Average Remaining term (in years)	16,3
Percentage of Fixed assets	47%

B] Portfolio breakdowns

1. Borrower type breakdown

Borrower type	Total Loan Balance In Mln €	Number of Loans
Regions	41,4	5
Departments & overseas territories	700,4	91
French Municipalities	342,9	745
Districts groups	408,9	212
Crédit Municipal	0,0	0
Social Housing	502,1	285
Hospitals	266,7	61
Inter municipality Services	10,4	11
Others	342,4	331
Total	2 615,3	1 741

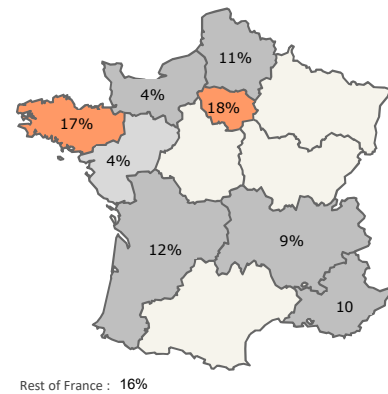


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 230,1	47%
Non capped floaters	1 385,2	53%
Total	2 615,3	100%

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	97,7	4%	24
Aquitaine - Limousin - Poitou-Charentes	307,4	12%	203
Auvergne - Rhône-Alpes	227,6	9%	88
Bourgogne - Franche-Comté	91,2	3%	27
Bretagne	441,7	17%	863
Centre - Val de Loire	20,9	1%	4
Corse	0,6	0%	4
Ile-de-France	472,1	18%	199
Languedoc-Roussillon - Midi-Pyrénées	209,9	8%	72
Nord-Pas-de-Calais - Picardie	278,7	11%	106
Normandie	115,1	4%	47
Pays de la Loire	97,8	4%	40
Provence-Alpes-Côte d'Azur	254,5	10%	63
Départements d'Outre-Mer	0,2	0%	1
Territoires d'Outre-Mer	0,0	0%	0
Total	2 615,3	100%	1 741



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	96%
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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	1,18
RCB2	120 000 000	18/08/2025	5,05
OF3	50 000 000	18/11/2033	13,30
OF4	27 000 000	25/04/2031	10,73
OF5	70 000 000	26/01/2037	16,49
OF6	100 000 000	07/08/2037	17,02
OF7	25 000 000	18/05/2034	13,80
OF8	45 000 000	18/05/2043	22,80
OF9	110 000 000	26/06/2042	21,90
OF10	10 000 000	19/07/2028	7,97
OF11	5 000 000	02/08/2028	8,00
OF12	10 000 000	19/10/2043	23,22
OF13	5 000 000	19/10/2046	26,22
OF14	10 000 000	29/01/2043	22,49
OF15	250 000 000	11/10/2029	9,20
OF16	500 000 000	15/01/2030	9,46
Total :	2 077 600 000	Moyenne :	8,09