

Cut-off Date	31/08/2020
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COLLATERAL DESCRIPTION asset report date September 2020

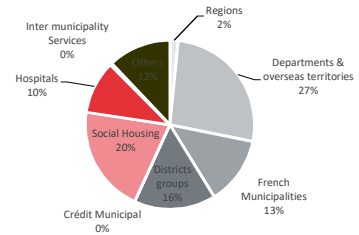
A ] Overview data

Total outstanding current balance (in €)	2 599 604 698 €
Number of loans	1 716
Number of borrowers	957
Average Loan balance per borrower (in €)	2 716 410 €
Weighted Average Seasoning (in months)	68
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	40,6	5
Departments & overseas territories	692,3	91
French Municipalities	338,6	733
Districts groups	406,9	208
Crédit Municipal	0,0	0
Social Housing	533,0	292
Hospitals	265,0	61
Inter municipality Services	10,0	10
Others	313,2	316
<b>Total</b>	<b>2 599,6</b>	<b>1 716</b>

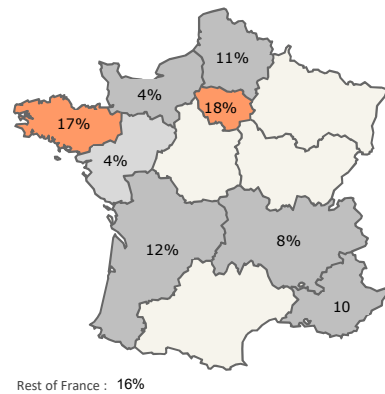


2. Loan Type

Loan Type	Total Loan Balance in Mln €	%
Fixed rate Loans	1 211,6	47%
Non capped floaters	1 388,1	53%
<b>Total</b>	<b>2 599,6</b>	<b>100%</b>

3. Geographic Distribution

Region	Total Loan Balance In Mln €	%	Number of Loans
Alsace - Champagne-Ardenne - Lorraine	97,1	4%	24
Aquitaine - Limousin - Poitou-Charentes	303,8	12%	200
Auvergne - Rhône-Alpes	207,7	8%	88
Bourgogne - Franche-Comté	90,3	3%	27
Bretagne	431,7	17%	841
Centre - Val de Loire	20,9	1%	4
Corse	0,5	0%	4
Ile-de-France	479,8	18%	200
Languedoc-Roussillon - Midi-Pyrénées	208,9	8%	71
Nord-Pas-de-Calais - Picardie	295,2	11%	107
Normandie	113,0	4%	46
Pays de la Loire	97,5	4%	40
Provence-Alpes-Côte d'Azur	253,0	10%	63
Départements d'Outre-Mer	0,2	0%	1
Territoires d'Outre-Mer	0,0	0%	0
<b>Total</b>	<b>2 599,6</b>	<b>100%</b>	<b>1 716</b>



4. Central Bank eligibility (ECB)

Central Bank eligibility (% of cover pool)	97%
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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
<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	1,10
RCB2	120 000 000	18/08/2025	4,96
OF3	50 000 000	18/11/2033	13,21
OF4	27 000 000	25/04/2031	10,65
OF5	70 000 000	26/01/2037	16,40
OF6	100 000 000	07/08/2037	16,93
OF7	25 000 000	18/05/2034	13,71
OF8	45 000 000	18/05/2043	22,71
OF9	110 000 000	26/06/2042	21,82
OF10	10 000 000	19/07/2028	7,88
OF11	5 000 000	02/08/2028	7,92
OF12	10 000 000	19/10/2043	23,13
OF13	5 000 000	19/10/2046	26,13
OF14	10 000 000	29/01/2043	22,41
OF15	250 000 000	11/10/2029	9,11
OF16	500 000 000	15/01/2030	9,37
<b>Total :</b>	<b>2 077 600 000</b>	<b>Moyenne :</b>	<b>8,01</b>