

GENERAL INFORMATION

	September 30, 2018
Total Cover Pool Assets	559.368.275
Total - Collateral	414.600.984
Total - Cash Collateral	144.767.291

COLLATERAL DESCRIPTION

Overview Data

	September 30, 2018
Total Outstanding Current Balance in €	414.600.984
Number of Loans	36
Average Loan Balance in €	11.516.694
Remaining Average Term in Months	93
Remaining Average Term in Years	8
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	September 30, 2018
Exposures to Public Sector Supranational and Sovereign	414.600.984

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	September 30, 2018
Luxemburg - EIB	Aaa	AAA	85.581.962
Belgium	Aa3	AA	69.459.280
France	Aa2	AA	57.420.171
Netherlands	Aaa	AAA	57.040.385
Austria	Aa1	AA+	50.337.823
Finland	Aa1	AA+	38.217.383
Luxemburg - EFSF	Aa1	AA	35.182.106
Germany	Aaa	AAA	21.361.873
TOTAL COUNTRY EXPOSURE			414.600.984

Amortization Profile - Residual Maturity in Years

	September 30, 2018
0 < 1	6.141.061
≥ 1 - < 2	6.709.339
≥ 2 - < 3	6.691.007
≥ 3 - < 4	6.795.887
≥ 4 - < 5	7.201.511
≥ 5 - < 10	341.199.542
≥ 10	39.862.638
TOTAL	414.600.984

CASH COLLATERAL DESCRIPTION

Overview Data

	September 30, 2018
Total Outstanding Current Balance in €	144.767.291
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	September 30, 2018
Exposures to Central Banks	138.705.985
Exposures to Credit Institutions	6.061.306
	144.767.291

Cash Collateral Counterparty Country

	September 30, 2018
France	144.767.291