



GE imagination at work

GE SCF

Investor Report as of March 2020

GENERAL INFORMATION

	March 31, 2020
Total Cover Pool Assets	543,276,582
Total - Collateral	404,555,308
Total - Cash Collateral	138,721,274

COLLATERAL DESCRIPTION

Overview Data

	March 31, 2020
Total Outstanding Current Balance in €	404,555,308
Number of Loans	36
Average Loan Balance in €	11,237,647
Remaining Average Term in Months	77
Remaining Average Term in Years	6
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	March 31, 2020
Exposures to Public Sector Supranational and Sovereign	404,555,308

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	March 31, 2020
Luxemburg - EIB	Aaa	AAA	83,868,837
Belgium	Aa3	AA	67,281,588
France	Aa2	AA	55,841,242
Netherlands	Aaa	AAA	55,690,529
Austria	Aa1	AA+	48,716,415
Finland	Aa1	AA+	37,772,932
Luxemburg - EFSF	Aa1	AA	34,958,999
Germany	Aaa	AAA	20,424,766
TOTAL COUNTRY EXPOSURE			404,555,308

Amortization Profile - Residual Maturity in Years

	March 31, 2020
0 < 1	6,691,007
≥ 1 - < 2	6,691,007
≥ 2 - < 3	7,313,036
≥ 3 - < 4	6,693,441
≥ 4 - < 5	6,675,153
≥ 5 - < 10	346,072,569
≥ 10	24,419,095
TOTAL	404,555,308

CASH COLLATERAL DESCRIPTION

Overview Data

	March 31, 2020
Total Outstanding Current Balance in €	138,721,274
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	March 31, 2020
Exposures to Central Banks	127,822,031
Exposures to Credit Institutions	10,899,243
	138,721,274

Cash Collateral Counterparty Country

	March 31, 2020
France	138,721,274