



GE imagination at work

GE SCF

Investor Report as of June 2021

GENERAL INFORMATION

	30-Jun-21
Total Cover Pool Assets	530,863,015
Total - Collateral	396,196,132
Total - Cash Collateral	134,666,883

COLLATERAL DESCRIPTION

Overview Data

	30-Jun-21
Total Outstanding Current Balance in €	396,196,132
Number of Loans	36
Average Loan Balance in €	11,005,448
Remaining Average Term in Months	64
Remaining Average Term in Years	5
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	30-Jun-21
Exposures to Public Sector Supranational and Sovereign	396,196,132

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	30-Jun-21
Luxemburg - EIB	Aaa	AAA	82,443,316
Belgium	Aa3	AA	65,469,495
Netherlands	Aaa	AAA	54,567,291
France	Aa2	AA	54,527,389
Austria	Aa1	AA+	47,367,214
Finland	Aa1	AA+	37,403,097
Luxemburg - EFSF	Aa1	AA	34,773,348
Germany	Aaa	AAA	19,644,983
TOTAL COUNTRY EXPOSURE			396,196,132

Amortization Profile - Residual Maturity in Years

	30-Jun-21
0 < 1	6,691,007
≥ 1 - < 2	6,760,440
≥ 2 - < 3	6,693,441
≥ 3 - < 4	50,510,904
≥ 4 - < 5	148,562,640
≥ 5 - < 10	168,082,328
≥ 10	8,895,371
TOTAL	396,196,132

CASH COLLATERAL DESCRIPTION

Overview Data

	30-Jun-21
Total Outstanding Current Balance in €	134,666,883
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	30-Jun-21
Exposures to Central Banks	121,043,219
Exposures to Credit Institutions	13,623,664
	134,666,883

Cash Collateral Counterparty Country

	30-Jun-21
France	134,666,883