

GENERAL INFORMATION

| | 30-Sep-23 |
|--------------------------------|--------------------|
| Total Cover Pool Assets | 505,802,602 |
| Total - Collateral | 380,513,537 |
| Total - Cash Collateral | 125,289,065 |

COLLATERAL DESCRIPTION

Overview Data

| | 30-Sep-23 |
|---|--------------------|
| Total Outstanding Current Balance in € | 380,513,537 |
| Number of Loans | 33 |
| Average Loan Balance in € | 11,530,713 |
| Remaining Average Term in Months | 39 |
| Remaining Average Term in Years | 3 |
| Currency | EUR |
| Total Fixed Interest (%) | 100% |
| Total Variable Interest (%) | 0% |

Collateral Counterparty Type

| | 30-Sep-23 |
|---|--------------------|
| Exposures to Public Sector Supranational and Sovereign | 380,513,537 |

Collateral Counterparty Country

| | Moody's Ratings | S&P's Ratings | 30-Sep-23 |
|-------------------------------|----------------------------|------------------------------|--------------------|
| Luxemburg - EIB | Aaa | AAA | 79,873,627 |
| Belgium | Aa3 | AA | 62,202,957 |
| Netherlands | Aaa | AAA | 52,542,506 |
| France | Aa2 | AA | 52,158,996 |
| Austria | Aa1 | AA+ | 44,935,101 |
| Finland | Aa1 | AA+ | 36,736,420 |
| Luxemburg - EFSF | Aa1 | AA | 34,438,687 |
| Germany | Aaa | AAA | 17,625,242 |
| TOTAL COUNTRY EXPOSURE | | | 380,513,537 |

Amortization Profile - Residual Maturity in Years

| | 30-Sep-23 |
|--------------|--------------------|
| 0 < 1 | 6,144,799 |
| ≥ 1 - < 2 | 89,574,231 |
| ≥ 2 - < 3 | 119,978,942 |
| ≥ 3 - < 4 | 58,243,679 |
| ≥ 4 - < 5 | 66,709,250 |
| ≥ 5 - < 10 | 39,862,638 |
| ≥ 10 | 0 |
| TOTAL | 380,513,537 |

CASH COLLATERAL DESCRIPTION

Overview Data

| | 30-Sep-23 |
|--|-------------|
| Total Outstanding Current Balance in € | 125,289,065 |
| Currency | EUR |
| Total Fixed Interest (%) | 0% |
| Total Variable Interest (%) | 100% |

Cash Collateral Counterparty Type

| | 30-Sep-23 |
|----------------------------------|--------------------|
| Exposures to Central Banks | 111,387,033 |
| Exposures to Credit Institutions | 13,902,032 |
| | 125,289,065 |

Cash Collateral Counterparty Country

| | 30-Sep-23 |
|--------|-------------|
| France | 125,289,065 |