

GENERAL INFORMATION

	30-Jun-22
Total Cover Pool Assets	515,453,876
Total - Collateral	389,505,125
Total - Cash Collateral	125,948,751

COLLATERAL DESCRIPTION

Overview Data

	30-Jun-22
Total Outstanding Current Balance in €	389,505,125
Number of Loans	36
Average Loan Balance in €	10,819,587
Remaining Average Term in Months	53
Remaining Average Term in Years	4
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	30-Jun-22
Exposures to Public Sector Supranational and Sovereign	389,505,125

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	30-Jun-22
Luxemburg - EIB	Aaa	AAA	81,302,274
Belgium	Aa3	AA	64,019,025
Netherlands	Aaa	AAA	53,668,207
France	Aa2	AA	53,475,731
Austria	Aa1	AA+	46,287,261
Finland	Aa1	AA+	37,107,066
Luxemburg - EFSF	Aa1	AA	34,624,746
Germany	Aaa	AAA	19,020,815
TOTAL COUNTRY EXPOSURE			389,505,125

Amortization Profile - Residual Maturity in Years

	30-Jun-22
0 < 1	7,309,083
≥ 1 - < 2	6,693,441
≥ 2 - < 3	50,514,396
≥ 3 - < 4	148,407,919
≥ 4 - < 5	51,992,687
≥ 5 - < 10	115,834,236
≥ 10	8,753,363
TOTAL	389,505,125

CASH COLLATERAL DESCRIPTION

Overview Data

	30-Jun-22
Total Outstanding Current Balance in €	125,948,751
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	30-Jun-22
Exposures to Central Banks	111,453,408
Exposures to Credit Institutions	14,495,343
	125,948,751

Cash Collateral Counterparty Country

	30-Jun-22
France	125,948,751