

GENERAL INFORMATION

	June 30, 2018
Total Cover Pool Assets	564.053.863
Total - Collateral	416.287.485
Total - Cash Collateral	147.766.378

COLLATERAL DESCRIPTION

Overview Data

	June 30, 2018
Total Outstanding Current Balance in €	416.287.485
Number of Loans	36
Average Loan Balance in €	11.563.541
Remaining Average Term in Months	96
Remaining Average Term in Years	8
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	June 30, 2018
Exposures to Public Sector Supranational and Sovereign	416.287.485

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	June 30, 2018
Luxemburg - EIB	Aaa	AAA	85.869.567
Belgium	Aa3	AA	69.824.878
France	Aa2	AA	57.685.247
Netherlands	Aaa	AAA	57.267.004
Austria	Aa1	AA+	50.610.031
Finland	Aa1	AA+	38.291.999
Luxemburg - EFSF	Aa1	AA	35.219.562
Germany	Aaa	AAA	21.519.198
TOTAL COUNTRY EXPOSURE			416.287.485

Amortization Profile - Residual Maturity in Years

	June 30, 2018
0 < 1	6.141.061
≥ 1 - < 2	6.709.339
≥ 2 - < 3	6.691.007
≥ 3 - < 4	6.691.007
≥ 4 - < 5	7.310.386
≥ 5 - < 10	316.010.655
≥ 10	66.734.030
TOTAL	416.287.485

CASH COLLATERAL DESCRIPTION

Overview Data

	June 30, 2018
Total Outstanding Current Balance in €	147.766.378
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	June 30, 2018
Exposures to Central Banks	138.846.794
Exposures to Credit Institutions	8.919.583
	147.766.378

Cash Collateral Counterparty Country

	June 30, 2018
France	147.766.378