

GENERAL INFORMATION

	June 30th, 2017
Total Cover Pool Assets	570.601.625
Total - Collateral	518.047.569
Total - Cash Collateral	52.554.056

COLLATERAL DESCRIPTION

Overview Data

	June 30th, 2017
Total Outstanding Current Balance in €	518.047.569
Number of Loans	37
Average Loan Balance in €	14.001.286
Remaining Average Term in Months	87
Remaining Average Term in Years	7
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	June 30th, 2017
Exposures to Public Sector Supranational and Sovereign	518.047.569

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	June 30th, 2017
Germany	Aaa	AAA	117.212.442
Luxemburg - EIB	Aaa	AAA	87.010.609
Belgium	Aa3	AA	71.275.347
France	Aa2	AA	58.736.905
Netherlands	Aaa	AAA	58.166.087
Austria	Aa1	AA+	51.689.983
Finland	Aa1	AA+	38.588.030
Luxemburg - EFSF	Aa1	AA	35.368.165
TOTAL COUNTRY EXPOSURE			518.047.569

Amortization Profile - Residual Maturity in Years

	June 30th, 2017
0 < 1	101.210.138
≥ 1 - < 2	6.691.007
≥ 2 - < 3	6.709.339
≥ 3 - < 4	6.691.007
≥ 4 - < 5	6.691.007
≥ 5 - < 10	265.113.776
≥ 10	124.941.295
TOTAL	518.047.569

CASH COLLATERAL DESCRIPTION

Overview Data

	June 30th, 2017
Total Outstanding Current Balance in €	52.554.056
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	June 30th, 2017
Exposures to Central Banks	45.414.006
Exposures to Credit Institutions	7.140.050
	52.554.056

Cash Collateral Counterparty Country

	June 30th, 2017
France	52.554.056