

GENERAL INFORMATION

	Septembre 30th, 2017
Total Cover Pool Assets	568.440.569
Total - Collateral	421.291.992
Total - Cash Collateral	147.148.578

COLLATERAL DESCRIPTION

Overview Data

	Septembre 30th, 2017
Total Outstanding Current Balance in €	421.291.992
Number of Loans	36
Average Loan Balance in €	11.702.555
Remaining Average Term in Months	104
Remaining Average Term in Years	9
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	Septembre 30th, 2017
Exposures to Public Sector Supranational and Sovereign	421.291.992

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	Septembre 30th, 2017
Luxemburg - EIB	Aaa	AAA	86.723.004
Belgium	Aa3	AA	70.909.749
France	Aa2	AA	58.471.830
Netherlands	Aaa	AAA	57.939.469
Austria	Aa1	AA+	51.417.776
Finland	Aa1	AA+	38.513.414
Luxemburg - EFSF	Aa1	AA	35.330.709
Germany	Aaa	AAA	21.986.041
TOTAL COUNTRY EXPOSURE			421.291.992

Amortization Profile - Residual Maturity in Years

	Septembre 30th, 2017
0 < 1	6.141.061
≥ 1 - < 2	6.691.007
≥ 2 - < 3	6.709.339
≥ 3 - < 4	6.691.007
≥ 4 - < 5	6.795.887
≥ 5 - < 10	281.691.803
≥ 10	106.571.888
TOTAL	421.291.992

CASH COLLATERAL DESCRIPTION

Overview Data

	Septembre 30th, 2017
Total Outstanding Current Balance in €	147.148.578
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	Septembre 30th, 2017
Exposures to Central Banks	145.288.155
Exposures to Credit Institutions	1.860.423
	147.148.578

Cash Collateral Counterparty Country

	Septembre 30th, 2017
France	147.148.578