

GENERAL INFORMATION

	Decembre 31st, 2017
Total Cover Pool Assets	563.853.081
Total - Collateral	419.605.491
Total - Cash Collateral	144.247.590

COLLATERAL DESCRIPTION

Overview Data

	Decembre 31st, 2017
Total Outstanding Current Balance in €	419.605.491
Number of Loans	36
Average Loan Balance in €	11.655.708
Remaining Average Term in Months	101
Remaining Average Term in Years	8
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	Decembre 31st, 2017
Exposures to Public Sector Supranational and Sovereign	419.605.491

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	Decembre 31st, 2017
Luxemburg - EIB	Aaa	AAA	86.435.399
Belgium	Aa3	AA	70.544.152
France	Aa2	AA	58.206.754
Netherlands	Aaa	AAA	57.712.850
Austria	Aa1	AA+	51.145.569
Finland	Aa1	AA+	38.438.798
Luxemburg - EFSF	Aa1	AA	35.293.253
Germany	Aaa	AAA	21.828.717
TOTAL COUNTRY EXPOSURE			419.605.491

Amortization Profile - Residual Maturity in Years

	Decembre 31st, 2017
0 < 1	6.122.730
≥ 1 - < 2	6.691.007
≥ 2 - < 3	6.709.339
≥ 3 - < 4	6.691.007
≥ 4 - < 5	6.795.698
≥ 5 - < 10	286.064.938
≥ 10	100.530.773
TOTAL	419.605.491

CASH COLLATERAL DESCRIPTION

Overview Data

	Decembre 31st, 2017
Total Outstanding Current Balance in €	144.247.590
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	Decembre 31st, 2017
Exposures to Central Banks	141.129.801
Exposures to Credit Institutions	3.117.790
	144.247.590

Cash Collateral Counterparty Country

	Decembre 31st, 2017
France	144.247.590