

GENERAL INFORMATION

	June 30, 2019
Total Cover Pool Assets	559,275,960
Total - Collateral	409,596,478
Total - Cash Collateral	149,679,483

COLLATERAL DESCRIPTION

Overview Data

	June 30, 2019
Total Outstanding Current Balance in €	409,596,478
Number of Loans	36
Average Loan Balance in €	11,377,680
Remaining Average Term in Months	85
Remaining Average Term in Years	7
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	June 30, 2019
Exposures to Public Sector Supranational and Sovereign	409,596,478

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	June 30, 2019
Luxemburg - EIB	Aaa	AAA	84,728,525
Belgium	Aa3	AA	68,374,408
France	Aa2	AA	56,633,588
Netherlands	Aaa	AAA	56,367,920
Austria	Aa1	AA+	49,530,078
Finland	Aa1	AA+	37,995,969
Luxemburg - EFSF	Aa1	AA	35,070,960
Germany	Aaa	AAA	20,895,029
TOTAL COUNTRY EXPOSURE			409,596,478

Amortization Profile - Residual Maturity in Years

	June 30, 2019
0 < 1	5,041,170
≥ 1 - < 2	6,691,007
≥ 2 - < 3	8,359,176
≥ 3 - < 4	7,309,083
≥ 4 - < 5	6,693,441
≥ 5 - < 10	340,461,953
≥ 10	35,040,648
TOTAL	409,596,478

CASH COLLATERAL DESCRIPTION

Overview Data

	June 30, 2019
Total Outstanding Current Balance in €	149,679,483
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	June 30, 2019
Exposures to Central Banks	133,499,733
Exposures to Credit Institutions	16,179,749
	149,679,483

Cash Collateral Counterparty Country

	June 30, 2019
France	149,679,483