



GE SCF Investor Report as of March 2021

GENERAL INFORMATION

	31-Mar-21
Total Cover Pool Assets	529,210,036
Total - Collateral	397,864,301
Total - Cash Collateral	131,345,735

COLLATERAL DESCRIPTION

Overview Data

	31-Mar-21
Total Outstanding Current Balance in €	397,864,301
Number of Loans	36
Average Loan Balance in €	11,051,786
Remaining Average Term in Months	67
Remaining Average Term in Years	6
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	31-Mar-21
Exposures to Public Sector Supranational and Sovereign	397,864,301

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	31-Mar-21
Luxemburg - EIB	Aaa	AAA	82,727,795
Belgium	Aa3	AA	65,831,119
France	Aa2	AA	54,789,584
Netherlands	Aaa	AAA	54,791,446
Austria	Aa1	AA+	47,636,462
Finland	Aa1	AA+	37,476,902
Luxemburg - EFSF	Aa1	AA	34,810,397
Germany	Aaa	AAA	19,800,598
TOTAL COUNTRY EXPOSURE			397,864,301

Amortization Profile - Residual Maturity in Years

	31-Mar-21
0 < 1	6,691,007
≥ 1 - < 2	7,313,036
≥ 2 - < 3	6,693,441
≥ 3 - < 4	6,675,153
≥ 4 - < 5	134,636,053
≥ 5 - < 10	225,804,497
≥ 10	10,051,114
TOTAL	397,864,301

CASH COLLATERAL DESCRIPTION

Overview Data

	31-Mar-21
Total Outstanding Current Balance in €	131,345,735
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	31-Mar-21
Exposures to Central Banks	121,196,806
Exposures to Credit Institutions	10,148,928
	131,345,735

Cash Collateral Counterparty Country

	31-Mar-21
France	131,345,735