

GENERAL INFORMATION

	March 31st, 2017
Total Cover Pool Assets	577.674.433
Total - Collateral	520.945.979
Total - Cash Collateral	56.728.453

COLLATERAL DESCRIPTION

Overview Data

	March 31st, 2017
Total Outstanding Current Balance in €	520.945.979
Number of Loans	37
Average Loan Balance in €	14.079.621
Remaining Average Term in Months	89
Remaining Average Term in Years	7
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	March 31st, 2017
Exposures to Public Sector Supranational and Sovereign	520.945.979

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	March 31st, 2017
Germany	Aaa	AAA	118.598.298
Luxemburg - EIB	Aaa	AAA	87.295.088
Belgium	Aa3	AA	71.636.971
France	Aa2	AA	58.999.100
Netherlands	Aaa	AAA	58.390.242
Austria	Aa1	AA+	51.959.232
Finland	Aa1	AA+	38.661.835
Luxemburg - EFSF	Aa1	AA	35.405.214
TOTAL COUNTRY EXPOSURE			520.945.979

Amortization Profile - Residual Maturity in Years

	March 31st, 2017
0 < 1	102.422.048
≥ 1 - < 2	6.691.007
≥ 2 - < 3	6.709.339
≥ 3 - < 4	6.691.007
≥ 4 - < 5	6.691.007
≥ 5 - < 10	251.660.014
≥ 10	140.081.557
TOTAL	520.945.979

CASH COLLATERAL DESCRIPTION

Overview Data

	March 31st, 2017
Total Outstanding Current Balance in €	56.728.453
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	March 31st, 2017
Exposures to Central Banks	52.472.685
Exposures to Credit Institutions	4.255.768
	56.728.453

Cash Collateral Counterparty Country

	March 31st, 2017
France	56.728.453