

GENERAL INFORMATION

	December 31st, 2016
Total Cover Pool Assets	670.574.773
Total - Collateral	523.812.539
Total - Cash Collateral	146.762.234

COLLATERAL DESCRIPTION

Overview Data

	December 31st, 2016
Total Outstanding Current Balance in €	523.812.539
Number of Loans	37
Average Loan Balance in €	14.157.096
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

	December 31st, 2016
Exposures to Public Sector Supranational and Sovereign	523.812.539

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	December 31st, 2016
Germany	Aaa	AAA	119.968.925
Luxemburg - EIB	Aaa	AAA	87.576.441
Belgium	Aa3	AA	71.994.621
France	Aa2	AA	59.258.413
Netherlands	Aaa	AAA	58.611.934
Austria	Aa1	AA+	52.225.521
Finland	Aa1	AA+	38.734.828
Luxemburg - EFSF	Aa1	AA	35.441.855
TOTAL COUNTRY EXPOSURE			523.812.539

Amortization Profile - Residual Maturity in Years

	December 31st, 2016
0 < 1	103.638.771
≥ 1 - < 2	6.691.007
≥ 2 - < 3	6.691.007
≥ 3 - < 4	6.709.339
≥ 4 - < 5	6.691.007
≥ 5 - < 10	252.149.775
≥ 10	141.241.634
TOTAL	523.812.539

CASH COLLATERAL DESCRIPTION

Overview Data

	December 31st, 2016
Total Outstanding Current Balance in €	146.762.234
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	December 31st, 2016
Exposures to Central Banks	139.590.003
Exposures to Credit Institutions	7.172.230
	146.762.234

Cash Collateral Counterparty Country

	December 31st, 2016
France	146.762.234