

GENERAL INFORMATION

	December 31, 2018
Total Cover Pool Assets	563.802.253
Total - Collateral	412.914.484
Total - Cash Collateral	150.887.769

COLLATERAL DESCRIPTION

Overview Data

	December 31, 2018
Total Outstanding Current Balance in €	412.914.484
Number of Loans	36
Average Loan Balance in €	11.469.847
Remaining Average Term in Months	91
Remaining Average Term in Years	8
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	December 31, 2018
Exposures to Public Sector Supranational and Sovereign	412.914.484

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	December 31, 2018
Luxemburg - EIB	Aaa	AAA	85.294.357
Belgium	Aa3	AA	69.093.682
France	Aa2	AA	57.155.095
Netherlands	Aaa	AAA	56.813.767
Austria	Aa1	AA+	50.065.616
Finland	Aa1	AA+	38.142.767
Luxemburg - EFSF	Aa1	AA	35.144.650
Germany	Aaa	AAA	21.204.548
TOTAL COUNTRY EXPOSURE			412.914.484

Amortization Profile - Residual Maturity in Years

	December 31, 2018
0 < 1	6.122.730
≥ 1 - < 2	6.709.339
≥ 2 - < 3	6.691.007
≥ 3 - < 4	6.795.698
≥ 4 - < 5	7.197.747
≥ 5 - < 10	339.756.500
≥ 10	39.641.464
TOTAL	412.914.484

CASH COLLATERAL DESCRIPTION

Overview Data

	December 31, 2018
Total Outstanding Current Balance in €	150.887.769
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	December 31, 2018
Exposures to Central Banks	138.565.317
Exposures to Credit Institutions	12.322.452
	150.887.769

Cash Collateral Counterparty Country

	December 31, 2018
France	150.887.769