

### GENERAL INFORMATION

	March 31st, 2018
<b>Total Cover Pool Assets</b>	<b>559.905.192</b>
Total - Collateral	417.955.654
Total - Cash Collateral	141.949.538

### COLLATERAL DESCRIPTION

#### Overview Data

	March 31st, 2018
<b>Total Outstanding Current Balance in €</b>	417.955.654
<b>Number of Loans</b>	36
<b>Average Loan Balance in €</b>	11.609.879
<b>Remaining Average Term in Months</b>	99
<b>Remaining Average Term in Years</b>	8
<b>Currency</b>	EUR
<b>Total Fixed Interest (%)</b>	100%
<b>Total Variable Interest (%)</b>	0%

#### Collateral Counterparty Type

	March 31st, 2018
<b>Exposures to Public Sector Supranational and Sovereign</b>	417.955.654

#### Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	March 31st, 2018
<b>Luxemburg - EIB</b>	Aaa	AAA	86.154.046
<b>Belgium</b>	Aa3	AA	70.186.502
<b>France</b>	Aa2	AA	57.947.441
<b>Netherlands</b>	Aaa	AAA	57.491.159
<b>Austria</b>	Aa1	AA+	50.879.279
<b>Finland</b>	Aa1	AA+	38.365.804
<b>Luxemburg - EFSF</b>	Aa1	AA	35.256.611
<b>Germany</b>	Aaa	AAA	21.674.812
<b>TOTAL COUNTRY EXPOSURE</b>			<b>417.955.654</b>

### Amortization Profile - Residual Maturity in Years

	March 31st, 2018
0 < 1	6.122.730
≥ 1 - < 2	6.709.339
≥ 2 - < 3	6.691.007
≥ 3 - < 4	6.691.007
≥ 4 - < 5	7.314.351
≥ 5 - < 10	301.053.279
≥ 10	83.373.941
<b>TOTAL</b>	<b>417.955.654</b>

### CASH COLLATERAL DESCRIPTION

#### Overview Data

	March 31st, 2018
Total Outstanding Current Balance in €	141.949.538
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

#### Cash Collateral Counterparty Type

	March 31st, 2018
Exposures to Central Banks	138.998.563
Exposures to Credit Institutions	2.950.976
	<b>141.949.538</b>

#### Cash Collateral Counterparty Country

	March 31st, 2018
France	141.949.538