



GE SCF

Investor Report as of September 2019

GENERAL INFORMATION

	September 30, 2019
Total Cover Pool Assets	554,194,305
Total - Collateral	407,909,977
Total - Cash Collateral	146,284,328

COLLATERAL DESCRIPTION

Overview Data

	September 30, 2019
Total Outstanding Current Balance in €	407,909,977
Number of Loans	36
Average Loan Balance in €	11,330,833
Remaining Average Term in Months	83
Remaining Average Term in Years	7
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	September 30, 2019
Exposures to Public Sector Supranational and Sovereign	407,909,977

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	September 30, 2019
Luxemburg - EIB	Aaa	AAA	84,440,920
Belgium	Aa3	AA	68,008,810
France	Aa2	AA	56,368,512
Netherlands	Aaa	AAA	56,141,302
Austria	Aa1	AA+	49,257,871
Finland	Aa1	AA+	37,921,353
Luxemburg - EFSF	Aa1	AA	35,033,504
Germany	Aaa	AAA	20,737,705
TOTAL COUNTRY EXPOSURE			407,909,977

Amortization Profile - Residual Maturity in Years

	September 30, 2019
0 < 1	6,709,339
≥ 1 - < 2	6,691,007
≥ 2 - < 3	5,677,728
≥ 3 - < 4	6,635,862
≥ 4 - < 5	6,693,441
≥ 5 - < 10	340,461,953
≥ 10	35,040,648
TOTAL	407,909,977

CASH COLLATERAL DESCRIPTION

Overview Data

	September 30, 2019
Total Outstanding Current Balance in €	146,284,328
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	September 30, 2019
Exposures to Central Banks	133,158,689
Exposures to Credit Institutions	13,125,639
	146,284,328

Cash Collateral Counterparty Country

	September 30, 2019
France	146,284,328