



GENERAL INFORMATION

| | 30-Sep-20 |
|-------------------------|-------------|
| Total Cover Pool Assets | 540,303,645 |
| Total - Collateral | 401,200,639 |
| Total - Cash Collateral | 139,103,007 |

COLLATERAL DESCRIPTION

Overview Data

| | 30-Sep-20 |
|--|-------------|
| Total Outstanding Current Balance in € | 401,200,639 |
| Number of Loans | 36 |
| Average Loan Balance in € | 11,144,462 |
| Remaining Average Term in Months | 72 |
| Remaining Average Term in Years | 6 |
| Currency | EUR |
| Total Fixed Interest (%) | 100% |
| Total Variable Interest (%) | 0% |

Collateral Counterparty Type

| | 30-Sep-20 |
|--|-------------|
| Exposures to Public Sector Supranational and Sovereign | 401,200,639 |

Collateral Counterparty Country

| | Moody's Ratings | S&P's Ratings | 30-Sep-20 |
|-------------------------------|-----------------|---------------|--------------------|
| Luxemburg - EIB | Aaa | AAA | 83,296,753 |
| Belgium | Aa3 | AA | 66,554,367 |
| France | Aa2 | AA | 55,313,972 |
| Netherlands | Aaa | AAA | 55,239,756 |
| Austria | Aa1 | AA+ | 48,174,959 |
| Finland | Aa1 | AA+ | 37,624,511 |
| Luxemburg - EFSF | Aa1 | AA | 34,884,494 |
| Germany | Aaa | AAA | 20,111,827 |
| TOTAL COUNTRY EXPOSURE | | | 401,200,639 |

Amortization Profile - Residual Maturity in Years

| | 30-Sep-20 |
|--------------|--------------------|
| 0 < 1 | 6,691,007 |
| ≥ 1 - < 2 | 6,795,824 |
| ≥ 2 - < 3 | 7,200,270 |
| ≥ 3 - < 4 | 6,693,441 |
| ≥ 4 - < 5 | 89,559,859 |
| ≥ 5 - < 10 | 274,153,655 |
| ≥ 10 | 10,106,582 |
| TOTAL | 401,200,639 |

CASH COLLATERAL DESCRIPTION

Overview Data

| | 30-Sep-20 |
|--|-------------|
| Total Outstanding Current Balance in € | 139,103,007 |
| Currency | EUR |
| Total Fixed Interest (%) | 0% |
| Total Variable Interest (%) | 100% |

Cash Collateral Counterparty Type

| | 30-Sep-20 |
|----------------------------------|--------------------|
| Exposures to Central Banks | 121,504,565 |
| Exposures to Credit Institutions | 17,598,442 |
| | 139,103,007 |

Cash Collateral Counterparty Country

| | 30-Sep-20 |
|--------|-------------|
| France | 139,103,007 |