

GENERAL INFORMATION

	31-Dec-20
Total Cover Pool Assets	532,984,902
Total - Collateral	399,514,138
Total - Cash Collateral	133,470,763

COLLATERAL DESCRIPTION
Overview Data

	31-Dec-20
Total Outstanding Current Balance in €	399,514,138
Number of Loans	36
Average Loan Balance in €	11,097,615
Remaining Average Term in Months	69
Remaining Average Term in Years	6
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	31-Dec-20
Exposures to Public Sector Supranational and Sovereign	399,514,138

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	31-Dec-20
Luxemburg - EIB	Aaa	AAA	83,009,148
Belgium	Aa3	AA	66,188,769
France	Aa2	AA	55,048,897
Netherlands	Aaa	AAA	55,013,137
Austria	Aa1	AA+	47,902,752
Finland	Aa1	AA+	37,549,895
Luxemburg - EFSF	Aa1	AA	34,847,038
Germany	Aaa	AAA	19,954,502
TOTAL COUNTRY EXPOSURE			399,514,138

Amortization Profile - Residual Maturity in Years

	31-Dec-20
0 < 1	6,691,007
≥ 1 - < 2	6,795,633
≥ 2 - < 3	7,196,465
≥ 3 - < 4	6,693,441
≥ 4 - < 5	118,332,799
≥ 5 - < 10	243,732,006
≥ 10	10,072,787
TOTAL	399,514,138

CASH COLLATERAL DESCRIPTION

Overview Data

	31-Dec-20
Total Outstanding Current Balance in €	133,470,763
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	31-Dec-20
Exposures to Central Banks	121,350,587
Exposures to Credit Institutions	12,120,176
	133,470,763

Cash Collateral Counterparty Country

	31-Dec-20
France	133,470,763