



GE SCF

Investor Report as of December 2019

GENERAL INFORMATION

	December 31, 2019
Total Cover Pool Assets	547,002,625
Total - Collateral	406,223,477
Total - Cash Collateral	140,779,148

COLLATERAL DESCRIPTION

Overview Data

	December 31, 2019
Total Outstanding Current Balance in €	406,223,477
Number of Loans	36
Average Loan Balance in €	11,283,985
Remaining Average Term in Months	80
Remaining Average Term in Years	7
Currency	EUR
Total Fixed Interest (%)	100%
Total Variable Interest (%)	0%

Collateral Counterparty Type

	December 31, 2019
Exposures to Public Sector Supranational and Sovereign	406,223,477

Collateral Counterparty Country

	Moody's Ratings	S&P's Ratings	December 31, 2019
Luxemburg - EIB	Aaa	AAA	84,153,315
Belgium	Aa3	AA	67,643,212
France	Aa2	AA	56,103,437
Netherlands	Aaa	AAA	55,914,684
Austria	Aa1	AA+	48,985,663
Finland	Aa1	AA+	37,846,737
Luxemburg - EFSF	Aa1	AA	34,996,048
Germany	Aaa	AAA	20,580,380
TOTAL COUNTRY EXPOSURE			406,223,477

Amortization Profile - Residual Maturity in Years

	December 31, 2019
0 < 1	6,709,339
≥ 1 - < 2	5,004,507
≥ 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	406,223,477

CASH COLLATERAL DESCRIPTION

Overview Data

	December 31, 2019
Total Outstanding Current Balance in €	140,779,148
Currency	EUR
Total Fixed Interest (%)	0%
Total Variable Interest (%)	100%

Cash Collateral Counterparty Type

	December 31, 2019
Exposures to Central Banks	132,987,114
Exposures to Credit Institutions	7,792,034
	140,779,148

Cash Collateral Counterparty Country

	December 31, 2019
France	140,779,148