Monthly Collateral Interest Statement

Portfolio: Basler Leben2013 GMWB limited term CHF

Country: SWITZERLAND

Currency: CHF

Notification Date: 15.09.2015 Settlement Date: 22.09.2015

Start Date: 01.08.2015
End Date: 31.08.2015
Resolution: daily

Ticker List: MM.CHF.TOIS.1D.BBG

		Collateral		Collateral	Interest	Colletoral
Dete	Dete	Balance bod	Transfer	Balance	Interest Rate	Collateral Interest
Date 01.07.2015	-0.004750	14'370'000	Transfer	eod 14'370'000	-0.4750	-189.60
02.07.2015	-0.004750	14'370'000		14'370'000	-0.4750 -0.4775	-189.60
03.07.2015	-0.004775	14'370'000		14'370'000	-0.4775 -0.4775	-190.60
04.07.2015	-0.004775	14'370'000		14'370'000	-0.4775 -0.4775	-190.60
05.07.2015	-0.004775	14'370'000		14'370'000	-0.4775 -0.4775	-190.60
06.07.2015 07.07.2015	-0.004800 -0.004800	14'370'000 14'370'000		14'370'000 14'370'000	-0.4800 -0.4800	-191.60 -191.60
08.07.2015	-0.004850	14'370'000		14'370'000	-0.4850	-191.60
09.07.2015	-0.004630	14'370'000		14'370'000	-0.4900 -0.4900	-195.59
10.07.2015	-0.004900	14'370'000		14'370'000	-0.4900	-195.59
11.07.2015	-0.005000	14'370'000		14'370'000	-0.5000	
12.07.2015	-0.005000	14'370'000		14'370'000	-0.5000 -0.5000	-199.58 -199.58
13.07.2015	-0.003000	14'370'000		14'370'000	-0.5000 -0.4975	-199.56
14.07.2015	-0.004975	14'370'000		14'370'000	-0.4975 -0.5025	-200.58
15.07.2015	-0.005025	14'370'000		14'370'000	-0.5025 -0.5050	-200.58 -201.58
16.07.2015	-0.005030	14'370'000		14'370'000	-0.5030 -0.5025	-201.56
17.07.2015	-0.005025	14'370'000		14'370'000	-0.5025	-200.58
18.07.2015	-0.005050	14'370'000		14'370'000	-0.5050 -0.5050	-201.58
19.07.2015	-0.005050	14'370'000		14'370'000	-0.5050	-201.58
20.07.2015	-0.005050	14'370'000		14'370'000	-0.5030 -0.5075	-201.58
21.07.2015	-0.005075	14'370'000	-1'490'000	12'880'000	-0.5075	-179.78
22.07.2015	-0.003023	12'880'000	-1 490 000	12'880'000	-0.3023	-175.76
23.07.2015	-0.004900	12'880'000		12'880'000	-0.4900 -0.4850	-173.51
24.07.2015	-0.004850	12'880'000		12'880'000	-0.4850	-173.52
25.07.2015	-0.004850	12'880'000		12'880'000	-0.4850	-173.52
26.07.2015	-0.004850	12'880'000		12'880'000	-0.4850 -0.4850	-173.52
27.07.2015	-0.004850	12'880'000		12'880'000	-0.4850	-173.52
28.07.2015	-0.004830	12'880'000		12'880'000	-0.4825	-173.52
29.07.2015	-0.004825	12'880'000		12'880'000	-0.4823 -0.4850	-172.63
30.07.2015	-0.004850	12'880'000		12'880'000	-0.4850 -0.4850	-173.52 -173.52
31.07.2015	-0.004850	12'880'000		12'880'000	-0.4850 -0.4850	-173.52
31.07.2015	-0.004030	12 000 000		12 000 000	-0.4650	-173.32

A positive balance is due to pay by the Ceding Company. A negative balance is due to pay by the Reinsurer. This total balance will be carried forward to the Payment and Calculation Notice of the current month.

New Re / FSL 14.09.2015

Total

-5'847.66