

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

Date	Rate	Collateral Balance bod	Transfer	Collateral Balance eod	Interest Rate	Collateral Interest
01.07.2015	-0.004750	14'370'000		14'370'000	-0.4750	-189.60
02.07.2015	-0.004775	14'370'000		14'370'000	-0.4775	-190.60
03.07.2015	-0.004775	14'370'000		14'370'000	-0.4775	-190.60
04.07.2015	-0.004775	14'370'000		14'370'000	-0.4775	-190.60
05.07.2015	-0.004775	14'370'000		14'370'000	-0.4775	-190.60
06.07.2015	-0.004800	14'370'000		14'370'000	-0.4800	-191.60
07.07.2015	-0.004800	14'370'000		14'370'000	-0.4800	-191.60
08.07.2015	-0.004850	14'370'000		14'370'000	-0.4850	-193.60
09.07.2015	-0.004900	14'370'000		14'370'000	-0.4900	-195.59
10.07.2015	-0.005000	14'370'000		14'370'000	-0.5000	-199.58
11.07.2015	-0.005000	14'370'000		14'370'000	-0.5000	-199.58
12.07.2015	-0.005000	14'370'000		14'370'000	-0.5000	-199.58
13.07.2015	-0.004975	14'370'000		14'370'000	-0.4975	-198.59
14.07.2015	-0.005025	14'370'000		14'370'000	-0.5025	-200.58
15.07.2015	-0.005050	14'370'000		14'370'000	-0.5050	-201.58
16.07.2015	-0.005025	14'370'000		14'370'000	-0.5025	-200.58
17.07.2015	-0.005050	14'370'000		14'370'000	-0.5050	-201.58
18.07.2015	-0.005050	14'370'000		14'370'000	-0.5050	-201.58
19.07.2015	-0.005050	14'370'000		14'370'000	-0.5050	-201.58
20.07.2015	-0.005075	14'370'000		14'370'000	-0.5075	-202.58
21.07.2015	-0.005025	14'370'000	-1'490'000	12'880'000	-0.5025	-179.78
22.07.2015	-0.004900	12'880'000		12'880'000	-0.4900	-175.31
23.07.2015	-0.004850	12'880'000		12'880'000	-0.4850	-173.52
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	-173.52
27.07.2015	-0.004850	12'880'000		12'880'000	-0.4850	-173.52
28.07.2015	-0.004825	12'880'000		12'880'000	-0.4825	-172.63
29.07.2015	-0.004850	12'880'000		12'880'000	-0.4850	-173.52
30.07.2015	-0.004850	12'880'000		12'880'000	-0.4850	-173.52
31.07.2015	-0.004850	12'880'000		12'880'000	-0.4850	-173.52
Total						-5'847.66

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.