**Collateral with regard to Swiss VA Business**

**Reporting Month: September 2015**

**Current exposure : CHF 21’076’218.00**

**Credit Support Amount: CHF 18’076’218.00**

**Starting Credit Support Balance: CHF 12’880’000.00**

**Delivery Amount: CHF 5'200'000.00 (in favour of Baloise)**

**Collateral Interest: CHF 6'024.63 (in favour of Baloise)**

**Notice of expected Payment**

**Amount: CHF 5’206’024.63**

**Value Date: 22.09.2015**

**Charged Account (new/re)** Bank: UBS AG, Zürich, Switzerland

Swift Code/BIC: UBSWCHZH80A

IBAN code: CH33 0024 0240 1067 9701 H

Account currency: CHF

**Beneficiary Account (BL)** Bank: UBS AG

Swift Code/BIC: UBSWCHZH80A

IBAN code: CH04 0023 0230 1972 3201 R

Account currency: CHF

Signatures

**Ali Zouiten Bertan Gueler**