

Delta1 Securities plc

Registered No: C 59190

Unaudited Interim Financial Report for the Six Months to 30 June 2016

Interim management report

The Issuer is established as a Securitisation Company and listed securities with a denomination of less than 100,000 EUR for the first time in 2016. The Issuer therefore hasn't published audited accounts for 2015 yet but these are expected to get published by the end of the year.

Within the reporting period the Issuer issued several structured debt securities with listings at either a regulated market, a MTF or dual-listed. The Issuer did not enter into any other transaction than issuing Delta-1 linked structured debt securities and executing the relevant hedging activities.

The underlying securities other than listed financial instruments were valued at cost in the half-yearly accounts. The first revaluation of assets and liabilities will take place together with the yearly accounts as of 31st December 2016.

Securities subscribed by the collateral obligor for liquidity reasons are included in the balance sheet.

Andreas Wolfl in his capacity of directors of the issuer hereby confirms that to the best of his knowledge, the condensed set of financial statements which has been prepared in accordance with the applicable set of accounting standards gives a true and fair view of the assets, liabilities, financial position and profit or loss of the issuer that the interim management report includes a fair review of the information required. The directors are not aware of any principal risks and uncertainties for the remaining six months of the financial year other than disclosed in the section "Risk Factors" of the Registration Document issued at 6th May 2016.

Condensed Statement of Profit or Loss and Other Comprehensive Income (UNAUDITED)		
	notes	30th june 2016
Revenue	1	0
Expenses		0
Operative Income		0
profit and loss on investments		-1,084,064
profit and loss on revaluation of structured debt securities outstanding		+1,084,064
Financial Income		0
net profit/loss of the periode		0
	1	costs associated with the incorporation of the Issuer as well as with the launch of the issuance programme were paid by the Arranger
The directors consider the Company's activities as continuing		

DELTA1 SECURITIES PLC	
Statement of Financial Position as at 30.06.16	
(UNAUDITED)	
Assets	
Non-Current Assets	
Investment in Subsidiary	2.000,00
Performance linked bonds	90.347.888,09
Current Assets	
Trade and other receivables	-
Cash and Cash equivalents	500,00
Total Assets	90.350.388,09
Equity and Liabilities	
Capital and Reserves	
Share Capital	12.500,00
Accumulated Losses	(10.000,00)
Total Equity	2.500,00
Current Liabilities	
Accrued expenses and other payables	-
Non-current Liabilities	
	90.347.888,09
Total Liabilities	90.347.888,09
Total Equity and Liabilities	90.350.388,09