SME Lion III

Monthly Investor Report
After Replenishment

29 August 2022

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SME Lion III
Reference Portfolio Monthly Investor Report

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Description

Closing Date	17-Dec-21	First Amortization Date	28-Feb-25
Next Coupon Payment Date	28-Nov-22	First Optional Redemption Date	30-Nov-26
Last Replenishment Date	30-Nov-24	Final Maturity Date	31-Dec-61

Notes

	ISIN	Moody's Rating		Fitch Rating		Principal Balance		Rate Of Interest
		Current	Initial	Current	Initial	Current	Initial	
Class A1 Notes	NL0015000OC6	Aaa	Aaa	AAA	AAA	500,000,000.00	500,000,000.00	3M EURIBOR+0.30%
Class A2 Notes	NL0015000OD4	Aaa	Aaa	AAA	AAA	4,800,000,000.00	4,800,000,000.00	3M EURIBOR+0.35%
Class A3 Notes	NL0015000OE2	Aaa	Aaa	AAA	AAA	1,188,800,000.00	1,188,800,000.00	3M EURIBOR+0.40%
Class B Notes	NL0015000OR4	NR	NR	NR	NR	2,134,200,000.00	2,134,200,000.00	
Class C Notes	NL0015000OQ6	NR	NR	NR	NR	43,115,000.00	43,115,000.00	
						8,666,115,000.00	**8,666,115,000.00**	

Pool Summary

All amounts in EURO	CURRENT	INITIAL
Reporting Date	29-Aug-22	17-Dec-21
Portfolio Cut-off Date	31-Jul-22	31-Aug-21
Aggregate Outstanding Notional Amount	8,666,115,000.00	8,666,115,000.00
Of which Cash Available for Replenishment	980,770.39	103,743.28
Of which Balance Principal Deficiency Ledger	0.00	0.00
Of which Cash Available for Further Drawings	0.00	0.00
Of which Cash on Reserve Account	43,115,000.00	43,115,000.00
Of which Active Outstanding Notional Amount	8,622,019,229.61	8,622,896,256.72
Number of Reference Obligations	16,265	15,388
Number of Reference Entities	12,435	11,679
Number of Reference Entity Groups	11,972	11,264
Weighted Average Amount per Entity Group	720,182.03	765,527.01
Weighted Average Maturity [years]	6.66	7.09
Weighted Average Seasoning	4.83	4.73
Weighted Average Original Maturity	11.49	11.82
Weighted Average Life/Duration [years]	4.62	4.83
Weighted Average Interest Term [years]	6.26	6.03
Weighted Average Fixed Interest Rate Term [years]	7.07	6.97
Weighted Average Interest Rate	2.30%	2.26%
Weighted Average Interest Rate (Fixed only)	2.35%	2.36%
Weighted Average Probability Of Default	2.48%	1.33%
Weighted Average Probability Of Default (Defaulted Loans excluded)	2.27%	1.33%
Weighted Average Loss Given Default	10.85%	10.58%
Weighted Average Loss Given Default (Defaulted Loans excluded)	10.85%	10.58%
RONA Unsecured	28.22%	38.05%
RONA Mortgage	71.78%	61.95%
Top 1 Reference Entity	0.72%	0.78%
Top 10 Reference Entities	4.19%	5.09%
Top 40 Reference Entities	9.44%	11.40%

Current Purchased Balance	324	225,880,678.43
Cumulative Purchased Balance	3,532	1,972,144,940.00
Current Repurchased Balance	37	21,397,112.44
Cumulative Repurchased Balance	529	323,714,712.51
Set-off Risk S Model		184,475,306.82

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Table 1: Distribution by Rating Grade

	Current				*Initial*			
ING Rating Grade	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
1	2	3	16,654,629.05	0.19%	2	3	18,454,079.59	0.21%
2	2	3	9,550,000.00	0.11%	3	7	13,540,441.36	0.16%
3	7	14	76,899,610.60	0.89%	7	13	86,543,070.49	1.00%
6	6	13	35,273,528.66	0.41%	9	16	81,854,437.85	0.95%
7	1	2	5,637,036.86	0.07%				
8	958	1,132	161,873,868.22	1.88%	944	1,123	171,855,061.22	1.99%
9	468	559	85,177,159.92	0.99%	462	542	85,281,040.84	0.99%
10	1,457	1,883	922,464,091.63	10.70%	1,571	2,125	1,345,387,447.51	15.60%
11	931	1,136	563,913,347.99	6.54%	888	1,093	493,293,819.39	5.72%
12	2,853	3,842	2,207,705,280.07	25.61%	3,026	4,064	2,595,929,812.65	30.11%
13	3,397	4,466	2,388,589,105.76	27.70%	3,392	4,557	2,508,375,211.75	29.09%
14	1,109	1,399	623,606,253.71	7.23%	968	1,254	623,602,837.63	7.23%
15	571	863	805,231,789.51	9.34%	285	417	439,570,666.19	5.10%
16	387	577	456,124,213.07	5.29%	122	174	159,208,330.25	1.85%
17	203	273	176,756,748.08	2.05%				
18	12	14	35,386,250.30	0.41%				
19	30	38	32,570,818.09	0.38%				
20	33	38	15,547,566.25	0.18%				
21	3	4	1,530,860.00	0.02%				
22	5	6	1,527,071.84	0.02%				
TOTAL	**12,435**	**16,265**	**8,622,019,229.61**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 2: Distribution by LGD Bucket

	Current			*Initial*		
Loss Given Default	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
0.01% - 10.00%	9,382	5,607,607,716.32	65.04%	8,623	5,634,953,063.43	65.35%
10.01% - 20.00%	2,865	1,429,789,543.57	16.58%	2,942	1,467,354,441.55	17.02%
20.01% - 30.00%	853	429,710,227.82	4.98%	821	404,303,959.38	4.69%
30.01% - 40.00%	2,314	517,256,456.11	6.00%	2,268	564,613,354.63	6.55%
40.01% - 50.00%	851	637,655,285.79	7.40%	734	551,671,437.73	6.40%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
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Table 3: Distribution by ING Customer Rating Model

	Current				*Initial*			
ING Rating Model	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
K	3,633	5,713	5,719,844,221.58	66.34%	3,363	5,392	5,514,198,868.98	63.95%
S	8,628	10,201	1,905,719,875.87	22.10%	8,199	9,691	1,880,711,820.07	21.81%
G	106	265	956,127,772.02	11.09%	117	305	1,227,985,567.67	14.24%
W	64	80	28,097,460.14	0.33%				
C	4	6	12,229,900.00	0.14%				
TOTAL	**12,435**	**16,265**	**8,622,019,229.61**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 4: Distribution by Customer Segment

	Current				*Initial*			
Customer Segment	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
Small & Medium Enterprises (B	6,625	8,976	4,100,754,845.19	47.56%	0	0	0.00	0.00%
Mid-Sized Corporates (retail)	1,114	1,877	2,616,962,878.05	30.35%	1,232	2,183	3,916,649,055.03	45.42%
Mid-Corporates (BB)	116	275	967,490,295.26	11.22%	0	0	0.00	0.00%
Self Employed & Micro (BB)	4,380	4,903	762,337,714.72	8.84%	0	0	0.00	0.00%
Small Business Finance	197	231	171,013,090.39	1.98%	6,541	8,278	3,292,446,465.31	38.18%
Small and Medium Enterprises	3	3	3,460,406.00	0.04%	3,906	4,927	1,413,800,736.38	16.40%
TOTAL	**12,435**	**16,265**	**8,622,019,229.61**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

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Table 5: Distribution by Country

Country Name	Country	*Current*				*Initial*			
		Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
Netherlands	NL	12,435	16,265	8,622,019,229.61	100.00%	11,679	15,388	8,622,896,256.72	100.00%
TOTAL		**12,435**	**16,265**	**8,622,019,229.61**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 6: Distribution by Customer Type

Customer Type	*Current*				*Initial*			
	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
Corporates	12,409	16,213	8,398,304,777.09	97.41%	11,650	15,328	8,327,487,658.99	96.57%
Governments	26	52	223,714,452.52	2.59%	29	60	295,408,597.73	3.43%
TOTAL	**12,435**	**16,265**	**8,622,019,229.61**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

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Table 7: Distribution by Product Type

Product Type	*Current*			*Initial*		
	Number of Reference Obligations	Reference Obligation Notional Amount	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount	% by Notional Amount
Annuiteitenlening	165	22,633,039.45	0.26%	149	23,769,690.31	0.30%
EURIBOR Optimaal Lening	530	765,783,462.48	8.88%	419	742,082,816.10	9.39%
Euroflexlening	586	228,384,075.33	2.65%	529	241,506,121.21	3.06%
Middellang Krediet	136	29,453,511.49	0.34%	124	28,968,066.56	0.37%
Middellang Krediet Roll Over	3	11,489,508.05	0.13%	3	16,224,136.22	0.21%
Rentevastlening	14,845	7,564,275,632.81	87.73%	12,231	6,849,739,777.77	86.68%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**13,455**	**7,902,290,608.17**	**100.00%**

Table 8.A: Distribution by Industry Category

NAICS Code	Industry Category	*Current*				*Initial*			
		Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount	% by Notional Amount	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount	% by Notional Amount
03	Chemicals, Health & Pharmaceuticals	519	782	1,079,433,472.90	12.52%	521	811	1,313,302,032.59	15.23%
15	Services	1,780	2,283	1,051,580,548.36	12.20%	1,691	2,154	1,098,309,147.14	12.74%
22	Real Estate	801	1,035	518,076,802.74	6.01%	827	1,096	512,513,686.46	5.94%
07	Food, Beverages & Personal Care	2,134	3,031	1,723,134,325.67	19.99%	2,042	2,913	1,670,134,145.42	19.37%
18	Transportation & Logistics	595	876	658,494,483.82	7.64%	545	848	653,152,688.78	7.57%
02	General Industries	1,345	1,739	898,987,166.66	10.43%	1,227	1,574	839,253,715.24	9.73%
21	Builders & Contractors	2,027	2,492	1,004,700,337.24	11.65%	1,766	2,148	913,892,384.43	10.60%
14	Retail	1,389	1,722	614,638,632.87	7.13%	1,300	1,638	566,513,304.95	6.57%
26	Non-Bank Financial Institutions	294	383	178,197,163.74	2.07%	300	391	191,294,858.15	2.22%
01	Automotive	751	954	352,157,717.25	4.08%	708	904	334,036,056.36	3.87%
11	Natural Resources	123	155	123,991,071.96	1.44%	118	145	122,062,721.23	1.42%
10	Media	394	463	189,492,273.51	2.20%	364	429	165,981,323.21	1.92%
04	Civic, Religious & Social Organizations	44	55	20,932,098.62	0.24%	44	58	23,867,826.35	0.28%
16	Technology	207	251	136,565,979.88	1.58%	185	218	118,369,968.66	1.37%
24	Lower Public Administration	6	9	32,372,475.06	0.38%	7	12	43,039,292.83	0.50%
17	Telecom	19	27	37,506,474.52	0.44%	25	38	52,381,627.19	0.61%
20	Utilities	7	8	1,758,204.81	0.02%	9	11	4,791,477.73	0.06%
	TOTAL	**12,435**	**16,265**	**8,622,019,229.61**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

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Table 8.B: Distribution by NACE Industry Category

		Current				*Initial*			
NACE Code	Industry Category	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
G	Wholesale and Retail Trade: Repair of	3,450	4,364	2,023,811,842.93	23.47%	3,164	4,014	1,869,826,093.91	21.68%
A	Agriculture, Forestry and Fishing	1,000	1,612	1,205,786,897.80	13.98%	963	1,560	1,170,091,205.51	13.57%
Q	Human Health and Social Work Activiti	381	605	936,087,261.96	10.86%	394	651	1,166,718,008.73	13.53%
C	Manufacturing	1,349	1,788	928,621,413.14	10.77%	1,272	1,677	892,852,972.33	10.35%
H	Transportation and Storage	559	827	635,550,021.49	7.37%	512	797	628,501,094.82	7.29%
F	Construction	1,483	1,763	597,388,161.51	6.93%	1,291	1,538	555,288,499.25	6.44%
L	Real Estate Activities	776	1,005	493,657,592.33	5.73%	797	1,060	491,652,011.82	5.70%
M	Professional, Scientific and Technical A	939	1,154	481,492,960.60	5.58%	916	1,112	501,477,219.96	5.82%
I	Accommodation and Food Service Acti	729	924	285,771,907.78	3.31%	681	868	285,388,466.44	3.31%
N	Administrative and Support Service Act	436	545	258,870,321.43	3.00%	384	470	235,452,425.54	2.73%
K	Financial and Insurance Activities	330	423	198,884,116.28	2.31%	336	432	200,017,347.79	2.32%
J	Information and Communication	225	279	188,641,328.69	2.19%	207	255	188,718,179.45	2.19%
P	Education	89	113	114,317,084.56	1.33%	88	111	156,091,468.77	1.81%
S	Other Service Activities	370	429	99,323,790.66	1.15%	361	421	92,301,475.53	1.07%
R	Arts, Entertainment and Recreation	268	348	94,690,174.08	1.10%	267	346	97,151,635.93	1.13%
E	Water Supply: Sewerage, Waste Mana	34	59	40,419,639.05	0.47%	29	50	40,718,067.16	0.47%
O	Public Administration and Defence: Co	4	7	32,235,400.46	0.37%	4	9	42,692,091.91	0.50%
B	Mining and Quarrying	8	15	5,593,352.85	0.06%	6	9	4,398,347.49	0.05%
D	Electricity, Gas, Steam and Air Conditic	5	5	875,962.01	0.01%	7	8	3,559,644.38	0.04%
	TOTAL	**12,435**	**16,265**	**8,622,019,229.61**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

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Table 9: Distribution by Currency

Currency	*Current*			*Initial*		
	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
EUR	16,265	8,622,019,229.61	100.00%	15,388	8,622,896,256.72	100.00%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 10: Distribution by Customer Area

Metropolitan Name	*Current*				*Initial*			
	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Entities	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
Rotterdam	1,512	1,956	1,134,299,870.05	13.16%	1,400	1,838	1,195,361,384.17	13.86%
Amsterdam	1,203	1,533	797,631,070.11	9.25%	1,131	1,465	789,971,230.88	9.16%
Eindhoven	882	1,139	778,988,740.79	9.03%	830	1,066	782,770,002.08	9.08%
Utrecht	854	1,124	577,221,261.21	6.69%	791	1,070	558,722,804.21	6.48%
Apeldoorn	762	989	534,933,153.34	6.20%	716	941	534,133,248.28	6.19%
Nijmegen	518	692	432,087,816.29	5.01%	476	632	408,418,978.73	4.74%
Enschede	578	748	388,944,345.54	4.51%	548	717	395,840,440.64	4.59%
Alkmaar	587	826	366,618,936.37	4.25%	545	758	346,810,559.60	4.02%
The Hague / Den Haag	592	737	338,052,542.37	3.92%	577	727	356,600,350.58	4.14%
Groningen	416	564	325,224,284.55	3.77%	380	529	320,617,973.04	3.72%
Leiden	602	749	311,932,317.63	3.62%	585	738	308,080,185.89	3.57%
Tilburg	379	524	304,587,825.10	3.53%	349	476	285,982,656.07	3.32%
Zwolle	363	488	298,028,058.12	3.46%	353	476	281,213,581.02	3.26%
Breda	436	574	289,885,661.93	3.36%	397	522	307,808,062.70	3.57%
Arnhem	363	457	271,634,782.43	3.15%	345	446	278,691,588.58	3.23%
Maastricht	340	423	189,958,723.96	2.20%	311	381	186,884,069.31	2.17%
Middelburg	291	388	165,486,478.82	1.92%	269	356	157,255,386.57	1.82%
Lelystad	183	263	161,966,375.30	1.88%	167	237	149,435,991.63	1.73%
Leeuwarden	206	263	135,965,900.24	1.58%	187	246	126,154,695.03	1.46%
Haarlem	285	377	126,003,836.85	1.46%	277	351	127,530,118.74	1.48%
Roermond	180	229	108,448,278.41	1.26%	181	233	113,234,591.51	1.31%
Venlo	121	156	78,546,672.01	0.91%	118	151	103,154,987.79	1.20%
Hoogeveen	134	181	76,201,919.90	0.88%	133	183	84,422,046.07	0.98%
Emmeloord	82	112	67,566,767.26	0.78%	76	104	70,812,114.56	0.82%
Terneuzen	72	105	59,946,090.26	0.70%	67	97	57,006,373.05	0.66%
Emmen	117	152	59,530,606.72	0.69%	120	157	68,062,324.69	0.79%
Drachten	72	98	57,178,227.46	0.66%	62	89	51,250,639.89	0.59%
Assen	91	124	56,264,729.40	0.65%	96	128	55,507,237.23	0.64%
Heerenveen	97	134	50,552,236.02	0.59%	92	130	51,223,521.86	0.59%
Dokkum	52	77	33,901,581.05	0.39%	46	71	27,983,881.47	0.32%
Texel	43	55	32,845,297.48	0.38%	34	46	29,191,130.09	0.34%
Terschelling	11	14	5,457,928.68	0.06%	11	14	5,957,202.44	0.07%
Ameland	5	8	4,401,795.00	0.05%	5	9	5,547,810.00	0.06%
Vlieland	4	4	1,097,715.96	0.01%	3	3	1,046,179.32	0.01%
Schiermonnikoog	2	2	627,403.00	0.01%	1	1	212,909.00	0.00%
TOTAL	**12,435**	**16,265**	**8,622,019,229.61**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

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Table 11: Distribution by Maturity

	Current			*Initial*		
Year	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
2021				249	41,872,682.52	0.49%
2022	347	76,992,109.62	0.89%	970	240,008,414.12	2.78%
2023	1,071	299,425,809.15	3.47%	1,064	403,470,762.50	4.68%
2024	1,170	394,200,422.19	4.57%	1,126	501,173,057.69	5.81%
2025	1,376	549,588,912.83	6.37%	1,354	666,322,627.64	7.73%
2026	1,527	816,703,337.46	9.47%	1,399	900,369,521.42	10.44%
2027	1,591	863,015,127.92	10.01%	1,335	716,357,254.70	8.31%
2028	1,819	1,203,442,001.41	13.96%	1,808	1,330,526,440.86	15.43%
2029	2,092	1,299,340,409.39	15.07%	2,055	1,449,056,462.09	16.80%
2030	1,557	938,848,624.16	10.89%	1,451	936,173,399.65	10.86%
2031	1,608	993,138,964.80	11.52%	942	591,721,384.84	6.86%
2032	930	552,180,667.33	6.40%	449	118,976,110.46	1.38%
2033	342	113,933,657.93	1.32%	335	117,242,015.47	1.36%
2034	210	63,755,546.18	0.74%	212	65,886,225.12	0.76%
2035	220	57,241,948.68	0.66%	209	59,448,899.76	0.69%
2036	146	49,274,507.77	0.57%	152	52,371,866.52	0.61%
2037	109	52,720,425.14	0.61%	110	53,178,975.60	0.62%
2038	36	20,652,417.16	0.24%	42	40,104,979.86	0.47%
2039	16	14,012,153.41	0.16%	15	10,979,227.77	0.13%
2040	16	42,070,516.73	0.49%	17	45,800,482.78	0.53%
2041	15	49,338,933.44	0.57%	18	55,054,378.99	0.64%
2042	21	103,046,516.68	1.20%	23	127,217,221.46	1.48%
2043	14	20,978,071.43	0.24%	14	21,655,625.43	0.25%
2044	8	14,827,250.00	0.17%	9	16,915,774.00	0.20%
2045	3	11,843,000.00	0.14%	5	13,488,375.00	0.16%
2046	5	11,256,838.43	0.13%	9	16,860,028.55	0.20%
2047	7	3,613,567.93	0.04%	9	24,397,163.31	0.28%
2048	2	2,381,200.00	0.03%	2	2,441,700.00	0.03%
2049	4	3,685,831.39	0.04%	4	3,758,266.39	0.04%
2050	1	64,663.30	0.00%	1	66,932.22	0.00%
2051	2	445,797.75	0.01%			
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Table 12: Distribution by Interest Rate Type

	Current			*Initial*		
Interest Rate Type	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
Euribor 1m	249	180,563,922.50	2.09%	238	177,851,766.72	2.06%
Euribor 3m	964	805,326,453.20	9.34%	1,090	988,769,368.51	11.47%
Euribor 6m	7	29,551,067.62	0.34%	16	35,068,351.75	0.41%
Euribor 12m	17	4,873,851.36	0.06%	14	3,297,310.24	0.04%
Fix	15,028	7,601,703,934.93	88.17%	14,030	7,417,909,459.50	86.03%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 13: Distribution by Interest Rate Term

	Current			*Initial*		
Interest Rate Term	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
1 Month	249	180,563,922.50	2.09%	240	178,003,016.72	2.06%
2-3 Months	970	813,206,986.25	9.43%	1,107	1,000,192,945.45	11.60%
4-6 Months	49	38,428,491.98	0.45%	65	54,303,230.99	0.63%
7-9 Months	17	2,956,582.59	0.03%	22	1,093,935.39	0.01%
10-12 Months	223	74,419,903.44	0.86%	245	67,607,867.03	0.78%
>1-3 Years	2,430	696,107,176.31	8.07%	2,380	677,075,367.72	7.85%
>3-5 Years	5,369	2,577,299,029.45	29.89%	5,386	2,619,637,342.59	30.38%
>5-7 Years	1,282	714,311,762.50	8.28%	1,018	715,640,275.99	8.30%
>7-10 Years	5,045	2,969,735,921.23	34.44%	4,763	3,028,945,180.03	35.13%
>10 Years	631	554,989,453.36	6.44%	162	280,397,094.81	3.25%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Table 14: Distribution by Interest Rate

	Current			*Initial*		
Interest Rate	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
0.01% - 1.00%	157	215,580,308.71	2.50%	258	439,667,774.15	5.10%
1.01% - 2.00%	2,911	3,323,990,014.20	38.55%	2,708	3,209,575,593.57	37.22%
2.01% - 3.00%	7,512	3,693,915,067.59	42.84%	7,101	3,657,603,592.37	42.42%
3.01% - 3.25%	1,333	434,561,736.70	5.04%	1,159	395,307,658.67	4.58%
3.26% - 3.50%	1,089	319,970,357.31	3.71%	1,030	317,553,085.71	3.68%
3.51% - 3.75%	799	241,928,652.18	2.81%	732	214,610,971.03	2.49%
3.76% - 4.00%	688	162,814,500.34	1.89%	607	143,115,156.95	1.66%
4.01% - 4.25%	366	61,173,858.41	0.71%	362	63,725,866.45	0.74%
4.26% - 4.50%	327	48,773,867.47	0.57%	306	49,687,989.93	0.58%
4.51% - 4.75%	217	28,876,545.69	0.33%	216	35,018,952.73	0.41%
4.76% - 5.00%	234	29,688,771.17	0.34%	250	35,853,087.11	0.42%
5.01% - 5.25%	138	19,383,598.12	0.22%	142	20,024,198.79	0.23%
5.26% - 5.50%	124	11,824,108.99	0.14%	126	12,291,879.39	0.14%
5.51% - 5.75%	96	10,132,104.21	0.12%	107	9,389,356.01	0.11%
5.76% - 6.00%	66	4,923,170.87	0.06%	72	6,314,328.07	0.07%
6.01% - 6.25%	49	2,484,327.92	0.03%	49	2,600,536.33	0.03%
6.26% - 6.50%	50	1,308,568.45	0.02%	56	1,224,058.20	0.01%
6.51% - 6.75%	45	5,921,867.36	0.07%	40	5,763,731.81	0.07%
6.76% - 7.00%	23	1,419,060.76	0.02%	18	745,718.93	0.01%
7.01% - 7.25%	8	538,929.21	0.01%	10	530,714.27	0.01%
7.26% - 7.50%	13	775,695.69	0.01%	13	594,900.03	0.01%
7.51% - >	20	2,034,118.26	0.02%	26	1,697,106.22	0.02%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Table 15: Distribution by Interest Rate Review Date

			Current			*Initial*		
Interest Rate Type	Interest RateYear	Interest Rate	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
Fixed	2021	0				821	236,572,687.43	2.74%
Fixed	2022	0	972	351,237,074.44	4.07%	2,384	825,679,396.05	9.58%
Fixed	2023	0	2,796	1,007,386,869.03	11.68%	2,584	1,121,188,313.54	13.00%
Fixed	2024	0	2,558	1,033,252,887.57	11.98%	2,212	1,076,375,331.21	12.48%
Fixed	2025	0	2,026	850,902,997.85	9.87%	1,433	774,691,913.21	8.98%
Fixed	2026	0	1,789	1,054,422,224.66	12.23%	1,193	795,610,826.45	9.23%
Fixed	2027	0	1,299	726,276,591.26	8.42%	745	476,736,902.73	5.53%
Fixed	2028	0	895	660,623,234.70	7.66%	858	721,325,990.11	8.37%
Fixed	2029	0	989	739,821,485.23	8.58%	927	734,688,827.85	8.52%
Fixed	2030	0	714	478,563,631.54	5.55%	576	436,235,801.64	5.06%
Fixed	2031	0	678	440,993,303.01	5.11%	296	218,760,364.28	2.54%
Fixed	2032	0	311	258,029,149.53	2.99%	1	43,105.00	0.00%
Fixed	2033	0	1	194,486.11	0.00%			
Floating	0	0	1,237	1,020,315,294.68	11.83%	1,358	1,204,986,797.22	13.97%
TOTAL			**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Table 16: Distribution by Interest Payment Frequency

	Current			*Initial*		
Frequency	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
Monthly	15,677	7,659,986,630.94	88.84%	14,707	7,355,749,111.40	85.30%
Bi-Monthly				2	7,700,000.00	0.09%
Quarterly	577	909,333,785.47	10.55%	669	1,198,693,611.98	13.90%
Semi-Annually	3	34,969,999.98	0.41%	4	46,093,333.32	0.53%
Annually	8	17,728,813.22	0.21%	6	14,660,200.02	0.17%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 17: Distribution by Principal Payment Type

	Current			*Initial*		
Principal Payment Type	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
Annuity	165	22,633,039.45	0.26%	174	25,091,322.82	0.29%
Bullet	1,243	505,350,012.12	5.86%	1,315	513,797,017.84	5.96%
Linear	6,664	2,318,271,071.97	26.89%	6,461	2,545,490,869.25	29.52%
Partial Bullet	8,193	5,775,765,106.07	66.99%	7,438	5,538,517,046.81	64.23%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 18: Distribution by Principal Payment Frequency

	Current			*Initial*		
Frequency	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
Monthly	10,513	4,438,671,035.06	51.48%	9,606	4,123,904,965.00	47.83%
Quarterly	4,454	3,597,859,864.21	41.73%	4,407	3,891,261,083.63	45.13%
Semi-Annually	10	36,982,098.47	0.43%	12	44,171,716.47	0.51%
Annually	45	43,156,219.75	0.50%	48	49,761,473.78	0.58%
Bullet	1,243	505,350,012.12	5.86%	1,315	513,797,017.84	5.96%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Table 19: Distribution by Start Date

		Current			*Initial*		
Year	Month	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
1998		84	19,866,208.28	0.23%	93	24,350,491.52	0.28%
1999		40	6,198,757.04	0.07%	47	9,154,080.01	0.11%
2000		53	5,895,843.63	0.07%	53	6,515,807.12	0.08%
2001		70	28,004,017.41	0.32%	76	29,664,500.81	0.34%
2002		105	25,364,544.98	0.29%	132	29,827,555.72	0.35%
2003		169	34,469,149.49	0.40%	168	41,338,380.76	0.48%
2004		237	48,416,404.13	0.56%	224	48,223,282.63	0.56%
2005		341	74,254,312.79	0.86%	347	81,328,843.79	0.94%
2006		583	143,628,394.16	1.67%	608	169,185,391.64	1.96%
2007		685	167,548,603.05	1.94%	684	184,777,199.64	2.14%
2008		612	192,279,898.31	2.23%	603	212,939,714.60	2.47%
2009		337	80,896,838.12	0.94%	361	119,497,718.89	1.39%
2010		311	80,755,034.85	0.94%	339	101,994,663.86	1.18%
2011		335	196,638,665.01	2.28%	397	230,226,517.57	2.67%
2012		305	129,062,550.98	1.50%	404	186,636,606.50	2.16%
2013		263	132,828,486.95	1.54%	284	158,393,945.97	1.84%
2014		293	172,686,972.82	2.00%	312	203,238,551.53	2.36%
2015		1,127	324,800,684.67	3.77%	1,276	454,432,014.93	5.27%
2016		902	407,160,709.18	4.72%	1,091	497,545,530.66	5.77%
2017		1,252	663,133,473.41	7.69%	1,410	826,515,676.35	9.59%
2018		1,966	1,272,675,651.27	14.76%	2,064	1,496,620,705.43	17.36%
2019		2,252	1,366,463,456.69	15.85%	2,242	1,536,943,174.95	17.82%
2020		1,465	1,034,951,328.51	12.00%	1,401	1,141,685,594.70	13.24%
2021		1,734	1,407,929,996.38	16.33%	772	831,860,307.14	9.65%
2022	1	133	112,607,539.29	1.31%			
2022	2	112	93,714,228.63	1.09%			
2022	3	128	110,515,304.00	1.28%			
2022	4	119	106,655,205.13	1.24%			
2022	5	114	87,206,730.05	1.01%			
2022	6	104	68,391,640.40	0.79%			
2022	7	34	27,018,600.00	0.31%			
TOTAL		**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Table 20: Distribution by Remaining Tenor

	Current			*Initial*		
Remaining Tenor	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
< 01	1,036	220,852,020.58	2.56%	918	191,419,976.04	2.22%
01 - 02	1,116	393,981,482.97	4.57%	1,039	336,256,758.60	3.90%
02 - 03	1,340	518,660,112.91	6.02%	1,082	481,802,190.22	5.59%
03 - 04	1,432	735,716,771.24	8.53%	1,303	640,369,840.03	7.43%
04 - 05	1,603	849,731,727.31	9.86%	1,424	885,781,699.13	10.27%
05 - 06	1,650	995,514,370.48	11.55%	1,279	687,118,504.99	7.97%
06 - 07	2,026	1,342,547,965.49	15.57%	1,666	1,123,940,561.29	13.03%
07 - 08	1,794	1,108,598,887.33	12.86%	2,005	1,487,810,956.29	17.25%
08 - 09	1,548	908,165,411.70	10.53%	1,686	1,137,536,142.16	13.19%
09 - 10	1,368	868,438,442.07	10.07%	1,178	736,502,752.59	8.54%
10 - 11	391	118,187,577.05	1.37%	485	151,187,623.38	1.75%
11 - 12	278	84,470,534.68	0.98%	384	129,931,764.39	1.51%
12 - 13	187	56,089,149.76	0.65%	244	69,087,568.60	0.80%
13 - 14	183	51,189,838.63	0.59%	191	64,366,749.85	0.75%
14 - 15	133	64,603,757.76	0.75%	183	55,896,432.64	0.65%
15 - 16	56	20,519,307.49	0.24%	123	56,782,543.73	0.66%
16 - 17	18	14,997,698.96	0.17%	65	40,822,828.09	0.47%
17 - 18	20	26,289,461.31	0.30%	17	16,798,443.20	0.19%
18 - 19	15	38,735,844.24	0.45%	18	24,440,622.87	0.28%
19 - 20	22	126,578,980.62	1.47%	18	43,964,407.21	0.51%
20 - 21	15	15,594,238.11	0.18%	25	156,893,026.52	1.82%
21 - 22	6	19,265,875.12	0.22%	15	26,203,225.43	0.30%
22 - 23	6	12,688,875.00	0.15%	4	4,631,275.00	0.05%
23 - 24	5	19,601,451.43	0.23%	9	16,194,899.00	0.19%
24 - 25	5	3,079,293.25	0.04%	8	24,782,474.55	0.29%
25 - 26	4	3,036,361.68	0.04%	8	24,195,460.25	0.28%
26 - 27	4	3,722,331.39	0.04%	5	3,664,832.06	0.04%
27 - 28	1	651,000.00	0.01%	4	3,772,766.39	0.04%
28 - 29	2	130,461.05	0.00%	1	673,000.00	0.01%
29 - 30	1	380,000.00	0.00%	1	66,932.22	0.00%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

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Date As Of:	31-Jul-22

Table 21: Distribution by Seasoning

Seasoning	*Current*			*Initial*		
	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
< 0.5	618	498,633,977.21	5.78%	564	676,603,064.51	7.85%
0.5 - 01	836	637,552,451.28	7.39%	701	527,009,148.39	6.11%
01 - 02	1,630	1,281,975,267.56	14.87%	1,624	1,284,182,629.27	14.89%
02 - 03	1,713	1,154,174,435.07	13.39%	2,287	1,570,117,818.48	18.21%
03 - 04	2,271	1,405,981,049.43	16.31%	1,855	1,302,624,754.45	15.11%
04 - 05	1,713	1,045,913,968.42	12.13%	1,258	700,037,317.66	8.12%
05 - 06	995	525,006,599.92	6.09%	964	386,679,470.25	4.48%
06 - 07	1,193	368,781,792.34	4.28%	1,126	416,862,567.20	4.83%
07 - 08	626	246,471,398.63	2.86%	289	193,765,287.35	2.25%
08 - 09	245	154,317,088.42	1.79%	282	134,085,659.75	1.55%
09 - 10	272	111,079,108.48	1.29%	470	230,029,139.19	2.67%
10 - more	4,153	1,192,132,092.85	13.83%	3,968	1,200,899,400.22	13.93%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 22: Fully Drawn flag distribution

Fully Drawn?	*Current*				*Initial*			
	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Amount to be Drawn	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Amount to be Drawn
Y	16,265	8,622,019,229.61	100.00%	0.00	15,388	8,622,896,256.72	100.00%	0.00
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**0.00**	**15,388**	**8,622,896,256.72**	**100.00%**	**0.00**

Table 23: Distribution by Original Tenor

Original Tenor	*Current* Number of Reference Obligations	*Current* Reference Obligation Notional Amount (EUR)	*Current* % by Notional Amount	*Initial* Number of Reference Obligations	*Initial* Reference Obligation Notional Amount (EUR)	*Initial* % by Notional Amount
1	7	4,143,058.00	0.05%	5	7,475,700.00	0.09%
2	16	6,633,335.00	0.08%	25	13,365,307.42	0.15%
3	122	56,785,899.63	0.66%	104	55,440,274.35	0.64%
4	128	65,762,507.56	0.76%	154	64,618,120.39	0.75%
5	1,229	417,762,314.27	4.85%	961	410,411,067.97	4.76%
6-10	6,222	4,026,735,457.21	46.70%	5,460	3,601,166,162.53	41.76%
11-15	4,214	2,718,311,087.32	31.53%	4,369	2,983,974,907.78	34.61%
16-20	1,084	300,304,659.84	3.48%	1,088	322,663,685.75	3.74%
21-25	1,692	495,391,454.69	5.75%	1,695	550,422,285.55	6.38%
26-30	1,385	339,950,975.37	3.94%	1,348	364,880,548.00	4.23%
31-35	106	97,161,317.96	1.13%	112	140,816,105.92	1.63%
36-40	36	61,541,477.27	0.71%	39	67,119,144.95	0.78%
41-45	22	31,405,224.44	0.36%	27	40,476,013.89	0.47%
>50	2	130,461.05	0.00%	1	66,932.22	0.00%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Table 24a: Distribution by Collateral Type

	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	Notional Amount Covered (EUR)	Cover Amount	Weighted Loan To Cover Value
Initial	15,388	8,622,896,256.72	5,342,208,710.11	7,458,159,456.78	**71.63%**
			61.95%		
Current	16,265	8,622,019,229.61	6,188,987,400.99	9,102,388,210.93	**67.99%**
			71.78%		

Table 24b: Distribution by LTV Bucket

	Current			*Initial*		
Loan To Value	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount
<= 10.00%	192	9,774,828.41	0.11%	156	9,006,606.31	0.10%
10.01% - 20.00%	353	44,138,709.37	0.51%	276	32,847,611.83	0.38%
20.01% - 30.00%	605	131,819,022.13	1.53%	480	100,591,664.37	1.17%
30.01% - 40.00%	783	227,596,542.60	2.64%	638	172,820,636.90	2.00%
40.01% - 50.00%	1,098	433,100,880.72	5.02%	973	346,415,563.61	4.02%
50.01% - 60.00%	1,416	641,802,133.45	7.44%	1,119	490,300,621.88	5.69%
60.01% - 70.00%	1,608	854,798,276.87	9.91%	1,371	679,124,877.58	7.88%
70.01% - 80.00%	1,792	1,019,321,583.83	11.82%	1,426	819,700,791.27	9.51%
80.01% - 90.00%	1,668	1,024,841,065.19	11.89%	1,446	920,872,971.15	10.68%
90.01% - 100.00%	1,285	765,459,394.39	8.88%	1,119	600,877,353.50	6.97%
100.01% - 110.00%	320	195,799,030.10	2.27%	316	176,719,031.93	2.05%
110.01% - 120.00%	176	127,737,872.98	1.48%	211	137,435,023.22	1.59%
120.01% - 130.00%	148	95,046,332.80	1.10%	140	108,956,453.98	1.26%
130.01% - 140.00%	100	79,107,104.86	0.92%	102	72,636,370.76	0.84%
140.01% - 150.00%	68	45,215,908.20	0.52%	64	38,749,555.58	0.45%
150.00% >=	528	493,428,715.09	5.72%	718	635,153,576.24	7.37%
No Collateral	4,125	2,433,031,828.62	28.22%	4,833	3,280,687,546.61	38.05%
TOTAL	**16,265**	**8,622,019,229.61**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 25:Top Borrower distribution

Ranking	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	*Running Sum of percentage*
1	6	61,711,666.60	0.72%	*0.72%*
2	6	50,591,693.24	0.59%	*1.30%*
3	6	42,951,014.74	0.50%	*1.80%*
4	1	36,950,000.00	0.43%	*2.23%*
5	6	31,395,000.00	0.36%	*2.59%*
6	2	30,993,021.50	0.36%	*2.95%*
7	3	30,375,000.00	0.35%	*3.31%*
8	6	26,890,225.23	0.31%	*3.62%*
9	1	25,400,000.00	0.29%	*3.91%*
10	17	23,766,976.01	0.28%	*4.19%*
11	6	23,232,902.95	0.27%	*4.46%*
12	3	21,950,000.00	0.25%	*4.71%*
13	3	21,532,736.24	0.25%	*4.96%*
14	2	19,000,000.00	0.22%	*5.18%*
15	5	18,324,994.20	0.21%	*5.39%*
16	5	18,043,871.45	0.21%	*5.60%*
17	1	17,600,000.00	0.20%	*5.81%*
18	2	17,200,000.00	0.20%	*6.01%*
19	2	16,913,319.17	0.20%	*6.20%*
20	3	16,700,000.00	0.19%	*6.40%*
21	1	16,406,250.00	0.19%	*6.59%*
22	2	16,355,685.80	0.19%	*6.78%*
23	1	16,250,000.14	0.19%	*6.97%*
24	2	15,226,000.00	0.18%	*7.14%*
25	1	14,142,000.15	0.16%	*7.31%*
26	5	13,765,875.00	0.16%	*7.47%*
27	1	13,284,000.00	0.15%	*7.62%*
28	3	13,016,652.00	0.15%	*7.77%*
29	1	12,719,999.84	0.15%	*7.92%*
30	3	12,575,000.00	0.15%	*8.06%*
31	1	12,487,500.00	0.14%	*8.21%*
32	8	12,422,857.72	0.14%	*8.35%*
33	2	12,399,998.00	0.14%	*8.50%*
34	2	12,200,000.00	0.14%	*8.64%*
35	3	12,193,481.00	0.14%	*8.78%*
36	6	11,737,955.00	0.14%	*8.92%*
37	4	11,464,388.91	0.13%	*9.05%*
38	5	11,336,958.00	0.13%	*9.18%*
39	3	11,115,000.00	0.13%	*9.31%*
40	3	11,042,500.00	0.13%	*9.44%*
TOTAL	**143**	**813,664,522.89**	**9.44%**	***9.44%***

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Table 26.A: Performance Summary

Performance Status	#	Balance At Default	Cust OS At default	Tot Cover At Default	Realised Loss	Recovery
Under Work out						
Default (in Workout)<6M	34	13,907,127.20	17,275,205.14	12,617,622.00	0.00	0.00
Default (in Workout)>=6M	4	1,640,439.05	1,992,336.05	2,005,518.02	0.00	0.00
Liquidation(in WorkOut)	10	3,057,931.84	3,184,791.84	1,506,168.74	0.00	0.00
Total Currently In Default	48	18,605,498.09	22,452,333.03	16,129,308.75	0.00	0.00
Cured						
	0			0.00	0.00	0.00
	0			0.00	0.00	0.00
	0			0.00	0.00	0.00
Total Reperforming	0			0.00	0.00	0.00
Recovered						
	0			0.00	0.00	0.00
	0			0.00	0.00	0.00
Total Worked Out	0			0.00	0.00	0.00
TOTAL DEFAULTS	**48**	**18,605,498.09**	**22,452,333.03**	**16,129,308.75**		

Cure Rate: **0.00%** =SubTot. Balance At default Cured / Tot. Balance At default (Excl. Defaults In WO < 6M)

Recovery Rate: **0.00%** =Recovery / SubTot. Balance At default Recovered

Cure and Recovery Rate: =(SubTot. Balance At default Cured + Recovery) / Tot. Balance At default (Excl. Defaults In WO < 6M)

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-22
Reporting Date:	29-Aug-22
Date As Of:	31-Jul-22

Table 26.B: Performance Changes

Performance Status	#	Balance At Default	Cust OS at Default	Cover At Default	Realised Loss	Recovery
Cured						
Reperforming	0	0.00	0.00	0.00	0.00	0.00
Reperforming (Restructuring)	0	0.00	0.00	0.00	0.00	0.00
Reperforming (Repaid)	0	0.00	0.00	0.00	0.00	0.00
SubTotal	0				0.00	0.00
Recovered						
Liquidated Without Loss	0	0.00	0.00	0.00	0.00	0.00
Liquidated With Loss	0	0.00	0.00	0.00	0.00	0.00
SubTotal	0				0.00	0.00
TOTAL	**0**				**0.00**	**0.00**

26.C. Performance Distribution Matrix

	Balance at Default / **Previous**	Current: Active Under Workout - Default	Active Under Workout - Liquidation	Active Reperforming	Inactive Reperforming (Repaid)	Inactive Worked Out Without Realised Loss	Inactive Worked Out With Realised Loss	Total
Active	**Under Workout-Default**	8,516,545.05	10,000.00	0.00	0.00	0.00	0.00	**8,526,545.05**
		24	1	0	0	0	0	**25**
Active	**Under Workout-Liquidation**	0.00	3,030,034.84	0.00	0.00	0.00	0.00	**3,030,034.84**
		0	8	0	0	0	0	**8**
	New Defaults	7,031,021.20	17,897.00	0.00	0.00	0.00	0.00	**7,048,918.20**
		14	1	0	0	0	0	**15**
	Total	**15,547,566.25**	**3,057,931.84**	**0.00**	**0.00**	**0.00**	**0.00**	**18,605,498.09**
		38	**10**	**0**	**0**	**0**	**0**	**48**

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Rating trigger short term below (M/F)	P-1/F1
Rating trigger long term below (M/F)	A3/A
Rating trigger Collateral Account long term below (M/F)	Baa3/A

SERVICER
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Current short term rating (S&P/M/F)	A-1/P-1/F1
Current long term rating (S&P/M/F)	A+/Aa3/A+
Rating trigger long term below (M/F)	Baa2/BBB+

GIC PROVIDER

Provider	ING Bank N.V
Current short term rating (S&P/M/F)	A-1/P-1/F1+
Rating trigger short term below (M/F)	P-1/F1
Current long term rating (S&P/M/F)	A+/Aa3/AA-
Rating trigger long term below (M/F)	A2/A

SWAP COUNTERPARTY

Provider	ING Bank N.V
Current short term rating (S&P/M/F)	A-1/P-1/F1+
1st level rating trigger short term (M/F)	P-1/F1
2nd level rating trigger short term (M/F)	P-2/F3
Current long term rating (S&P/M/F)	A+/Aa3/AA-
1st level rating trigger long term (M/F)	A2/A
2nd level rating trigger long term (M/F)	A3/BBB-

LIQUIDITY FACILITY PROVIDER

Provider	ING Bank N.V
Current short term rating (S&P/M/F)	A-1/P-1/F1+
Rating trigger short term below (M/F)	P-1/F1
Current long term rating (S&P/M/F)	A+/Aa3/AA-
Rating trigger long term below (M/F)	A3/A

CASH COLLECTION ACCOUNT PROVIDER

Provider	ING Bank N.V
Current short term rating (S&P/M/F)	A-1/P-1/F1+
Rating trigger short term below (M/F)	P-1/F1
Current long term rating (S&P/M/F)	A+/Aa3/AA-

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