

SME Lion III



Monthly Investor Report After Replenishment

28 February 2022



SME Lion III

Reference Portfolio Monthly Investor Report

Portfolio Overview After Replenishment

Next Payment Date: 30-May-22
 Reporting Date: 28-Feb-22
 Date As Of: 31-Jan-22

Description

Closing Date	17-Dec-21
Next Coupon Payment Date	30-May-22
Last Replenishment Date	30-Nov-24
First Amortization Date	28-Feb-25
First Optional Redemption Date	30-Nov-26
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	28-Feb-22	17-Dec-21
Portfolio Cut-off Date	31-Jan-22	31-Aug-21
Aggregate Outstanding Notional Amount	8,666,115,000.00	8,666,115,000.00
Of which Cash Available for Replenishment	2,507.51	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	8,622,997,492.49	8,622,896,256.72
Number of Reference Obligations	15,981	15,388
Number of Reference Entities	12,126	11,679
Number of Reference Entity Groups	11,676	11,264
Weighted Average Amount per Entity Group	738,523.25	765,527.01
Weighted Average Maturity [years]	6.87	7.09
Weighted Average Seasoning	4.76	4.73
Weighted Average Original Maturity	11.62	11.82
Weighted Average Life/Duration [years]	4.72	4.83
Weighted Average Interest Term [years]	6.15	6.03
Weighted Average Fixed Interest Rate Term [years]	6.97	6.97
Weighted Average Interest Rate	2.24%	2.26%
Weighted Average Interest Rate (Fixed only)	2.33%	2.36%
Weighted Average Probability Of Default	1.45%	1.33%
Weighted Average Probability Of Default (Defaulted Loans excluded)	1.43%	1.33%
Weighted Average Loss Given Default	10.67%	10.58%
Weighted Average Loss Given Default (Defaulted Loans excluded)	10.67%	10.58%
RONA Unsecured	30.63%	38.05%
RONA Mortgage	69.37%	61.95%
Top 1 Reference Entity	0.75%	0.78%
Top 10 Reference Entities	4.44%	5.09%
Top 40 Reference Entities	10.09%	11.40%



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Table 1: Distribution by PD Bucket

Probability of Default	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
0.0000% - 0.0146%	2	3	17,554,354.32	0.20%	2	3	18,454,079.59	0.21%
0.0146% - 0.0252%	2	3	10,050,000.00	0.12%	3	7	13,540,441.36	0.16%
0.0252% - 0.0357%	8	17	84,157,259.49	0.98%	7	13	86,543,070.49	1.00%
0.0357% - 0.0461%	0	0	0.00	0.00%	0	0	0.00	0.00%
0.0461% - 0.0565%	0	0	0.00	0.00%	0	0	0.00	0.00%
0.0565% - 0.0755%	9	15	70,072,779.94	0.81%	9	16	81,854,437.85	0.95%
0.0755% - 0.1131%	0	0	0.00	0.00%	0	0	0.00	0.00%
0.1131% - 0.1721%	213	261	62,437,949.11	0.72%	140	161	52,165,612.54	0.60%
0.1721% - 0.2554%	93	113	29,681,058.93	0.34%	73	79	27,228,121.93	0.32%
0.2554% - 0.3694%	2,061	2,761	1,210,373,241.15	14.04%	1,923	2,582	1,379,415,198.41	16.00%
0.3694% - 0.5795%	183	264	444,310,855.33	5.15%	174	255	356,582,573.72	4.14%
0.5795% - 0.9991%	3,069	4,137	2,646,158,626.84	30.69%	2,897	3,898	2,550,002,288.62	29.57%
0.9991% - 1.7713%	5,032	6,485	2,936,529,001.30	34.05%	5,076	6,529	2,834,728,598.14	32.87%
1.7713% - 3.2293%	1,044	1,372	669,105,100.73	7.76%	961	1,246	618,844,962.63	7.18%
3.2293% - 6.0547%	216	305	222,423,979.90	2.58%	265	394	389,788,971.19	4.52%
6.0547% - 11.6740%	81	100	123,193,694.39	1.43%	149	205	213,747,900.25	2.48%
11.6740% - 20.2013%	106	138	91,982,878.01	1.07%	0	0	0.00	0.00%
20.2013% - 29.5804%	1	1	256,500.00	0.00%	0	0	0.00	0.00%
22.7282% - 29.5804%	0	0	0.00	0.00%	0	0	0.00	0.00%
29.5804% - 100.0000%	6	6	4,710,213.05	0.05%	0	0	0.00	0.00%
Rating out of use	0	0	0.00	0.00%	0	0	0.00	0.00%
TOTAL	12,126	15,981	8,622,997,492.49	100.00%	11,679	15,388	8,622,896,256.72	100.00%

Table 2: Distribution by LGD Bucket

Loss Given Default	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
0.01% - 10.00%	9,134	5,648,786,442.61	65.51%	8,623	5,634,953,063.43	65.35%
10.01% - 20.00%	2,932	1,427,823,731.75	16.56%	2,942	1,467,354,441.55	17.02%
20.01% - 30.00%	859	440,296,351.43	5.11%	821	404,303,959.38	4.69%
30.01% - 40.00%	2,289	517,621,375.28	6.00%	2,268	564,613,354.63	6.55%
40.01% - 50.00%	767	588,469,591.42	6.82%	734	551,671,437.73	6.40%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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Table 3: Distribution by ING Customer Rating Model

ING Rating Model	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
K	3,470	5,525	5,646,383,140.71	65.48%	3,363	5,392	5,514,198,868.98	63.95%
S	8,544	10,174	1,927,024,632.27	22.35%	8,199	9,691	1,880,711,820.07	21.81%
G	111	281	1,048,939,719.51	12.16%	117	305	1,227,985,567.67	14.24%
C	1	1	650,000.00	0.01%				
TOTAL	12,126	15,981	8,622,997,492.49	100.00%	11,679	15,388	8,622,896,256.72	100.00%

Table 4: Distribution by Customer Segment

Customer Segment	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
Small & Medium Enterprises (BB)	6,504	8,872	4,020,755,604.94	46.63%	0	0	0.00	0.00%
Mid-Sized Corporates (retail)	1,119	1,904	2,706,483,847.92	31.39%	1,232	2,183	3,916,649,055.03	45.42%
Mid-Corporates (BB)	123	308	1,078,334,403.58	12.51%	0	0	0.00	0.00%
Self Employed & Micro (BB)	4,275	4,771	717,582,273.94	8.32%	0	0	0.00	0.00%
Small Business Finance	105	126	99,841,362.11	1.16%	6,541	8,278	3,292,446,465.31	38.18%
Small and Medium Enterprises	0	0	0.00	0.00%	3,906	4,927	1,413,800,736.38	16.40%
TOTAL	12,126	15,981	8,622,997,492.49	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	12,126	15,981	8,622,997,492.49	100.00%	11,679	15,388	8,622,896,256.72	100.00%
TOTAL		12,126	15,981	8,622,997,492.49	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	12,098	15,925	8,351,470,700.74	96.85%	11,650	15,328	8,327,487,658.99	96.57%
Governments	28	56	271,526,791.75	3.15%	29	60	295,408,597.73	3.43%
TOTAL	12,126	15,981	8,622,997,492.49	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	170	23,897,237.63	0.28%	164	24,610,087.47	0.30%
EURIBOR Optimaal Lening	545	760,921,741.97	8.82%	493	808,402,284.22	9.74%
Euroflexlening	651	265,574,021.38	3.08%	608	270,960,435.52	3.26%
Middellang Krediet	136	29,235,099.50	0.34%	130	29,550,502.99	0.36%
Middellang Krediet Roll Over	3	12,192,109.31	0.14%	3	16,224,136.22	0.20%
Rentevastlening	14,476	7,531,177,282.70	87.34%	13,136	7,153,117,047.34	86.15%
TOTAL	15,981	8,622,997,492.49	100.00%	14,534	8,302,864,493.76	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	517	802	1,162,490,391.50	13.48%	521	811	1,313,302,032.59	15.23%
15	Services	1,756	2,241	1,085,889,386.15	12.59%	1,691	2,154	1,098,309,147.14	12.74%
22	Real Estate	824	1,082	531,274,181.62	6.16%	827	1,096	512,513,686.46	5.94%
07	Food, Beverages & Personal Care	2,073	2,968	1,712,675,127.31	19.86%	2,042	2,913	1,670,134,145.42	19.37%
18	Transportation & Logistics	583	885	671,574,503.63	7.79%	545	848	653,152,688.78	7.57%
02	General Industries	1,312	1,698	869,083,577.23	10.08%	1,227	1,574	839,253,715.24	9.73%
21	Builders & Contractors	1,918	2,370	967,761,346.30	11.22%	1,766	2,148	913,892,384.43	10.60%
14	Retail	1,337	1,681	589,649,731.03	6.84%	1,300	1,638	566,513,304.95	6.57%
26	Non-Bank Financial Institutions	309	403	184,795,370.92	2.14%	300	391	191,294,858.15	2.22%
01	Automotive	723	915	331,247,383.10	3.84%	708	904	334,036,056.36	3.87%
11	Natural Resources	119	147	124,036,334.04	1.44%	118	145	122,062,721.23	1.42%
10	Media	383	454	168,969,524.33	1.96%	364	429	165,981,323.21	1.92%
04	Civic, Religious & Social Organizations	45	58	22,045,983.51	0.26%	44	58	23,867,826.35	0.28%
16	Technology	193	230	125,815,897.46	1.46%	185	218	118,369,968.66	1.37%
24	Lower Public Administration	6	10	32,763,912.77	0.38%	7	12	43,039,292.83	0.50%
17	Telecom	21	29	40,931,870.46	0.47%	25	38	52,381,627.19	0.61%
20	Utilities	7	8	1,992,971.13	0.02%	9	11	4,791,477.73	0.06%
TOTAL		12,126	15,981	8,622,997,492.49	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

NACE Code	Industry Category	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
G	Wholesale and Retail Trade: Repair of	3,308	4,197	1,939,550,539.79	22.49%	3,164	4,014	1,869,826,093.91	21.68%
A	Agriculture, Forestry and Fishing	979	1,595	1,201,803,983.89	13.94%	963	1,560	1,170,091,205.51	13.57%
Q	Human Health and Social Work Activiti	388	638	1,012,979,410.13	11.75%	394	651	1,166,718,008.73	13.53%
C	Manufacturing	1,320	1,756	914,084,827.61	10.60%	1,272	1,677	892,852,972.33	10.35%
H	Transportation and Storage	547	832	647,632,092.68	7.51%	512	797	628,501,094.82	7.29%
F	Construction	1,404	1,685	583,411,804.46	6.77%	1,291	1,538	555,288,499.25	6.44%
L	Real Estate Activities	792	1,043	501,781,033.88	5.82%	797	1,060	491,652,011.82	5.70%
M	Professional, Scientific and Technical A	940	1,144	483,019,992.85	5.60%	916	1,112	501,477,219.96	5.82%
I	Accommodation and Food Service Acti	695	884	290,516,039.91	3.37%	681	868	285,388,466.44	3.31%
N	Administrative and Support Service Act	411	513	249,766,140.78	2.90%	384	470	235,452,425.54	2.73%
K	Financial and Insurance Activities	350	450	201,333,472.21	2.33%	336	432	200,017,347.79	2.32%
J	Information and Communication	205	252	177,838,344.80	2.06%	207	255	188,718,179.45	2.19%
P	Education	90	114	148,767,609.32	1.73%	88	111	156,091,468.77	1.81%
R	Arts, Entertainment and Recreation	273	360	97,619,299.92	1.13%	267	346	97,151,635.93	1.13%
S	Other Service Activities	374	437	92,132,373.86	1.07%	361	421	92,301,475.53	1.07%
E	Water Supply: Sewerage, Waste Mana	34	55	41,427,751.19	0.48%	29	50	40,718,067.16	0.47%
O	Public Administration and Defence: Co	4	8	32,599,813.51	0.38%	4	9	42,692,091.91	0.50%
B	Mining and Quarrying	7	13	5,808,373.67	0.07%	6	9	4,398,347.49	0.05%
D	Electricity, Gas, Steam and Air Conditic	5	5	924,588.03	0.01%	7	8	3,559,644.38	0.04%
TOTAL		12,126	15,981	8,622,997,492.49	100.00%	11,679	15,388	8,622,896,256.72	100.00%



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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	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%
TOTAL	15,981	8,622,997,492.49	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	1,452	1,912	1,141,226,067.68	13.23%	1,400	1,838	1,195,361,384.17	13.86%
Eindhoven	857	1,119	794,918,951.72	9.22%	830	1,066	782,770,002.08	9.08%
Amsterdam	1,166	1,507	789,805,267.01	9.16%	1,131	1,465	789,971,230.88	9.16%
Utrecht	826	1,099	558,194,476.20	6.47%	791	1,070	558,722,804.21	6.48%
Apeldoorn	738	963	534,388,191.43	6.20%	716	941	534,133,248.28	6.19%
Nijmegen	497	665	425,555,553.56	4.94%	476	632	408,418,978.73	4.74%
Enschede	571	738	394,178,458.77	4.57%	548	717	395,840,440.64	4.59%
The Hague / Den Haag	584	743	365,422,179.07	4.24%	577	727	356,600,350.58	4.14%
Alkmaar	570	794	360,880,507.67	4.19%	545	758	346,810,559.60	4.02%
Leiden	599	745	312,303,473.11	3.62%	585	738	308,080,185.89	3.57%
Groningen	402	549	310,289,992.16	3.60%	380	529	320,617,973.04	3.72%
Breda	422	559	294,182,976.11	3.41%	397	522	307,808,062.70	3.57%
Tilburg	364	501	291,497,297.00	3.38%	349	476	285,982,656.07	3.32%
Zwolle	357	483	290,056,453.06	3.36%	353	476	281,213,581.02	3.26%
Arnhem	364	467	282,654,472.20	3.28%	345	446	278,691,588.58	3.23%
Maastricht	326	405	185,097,910.65	2.15%	311	381	186,884,069.31	2.17%
Middelburg	286	383	173,334,706.93	2.01%	269	356	157,255,386.57	1.82%
Lelystad	174	247	147,695,693.01	1.71%	167	237	149,435,991.63	1.73%
Leeuwarden	206	265	131,691,552.79	1.53%	187	246	126,154,695.03	1.46%
Haarlem	283	374	124,522,353.53	1.44%	277	351	127,530,118.74	1.48%
Roermond	183	235	114,533,701.41	1.33%	181	233	113,234,591.51	1.31%
Venlo	119	154	95,782,701.31	1.11%	118	151	103,154,987.79	1.20%
Hoogeveen	137	190	81,090,757.63	0.94%	133	183	84,422,046.07	0.98%
Emmeloord	78	107	69,298,814.21	0.80%	76	104	70,812,114.56	0.82%
Emmen	123	157	63,037,346.75	0.73%	120	157	68,062,324.69	0.79%
Terneuzen	70	103	56,083,676.06	0.65%	67	97	57,006,373.05	0.66%
Drachten	69	97	55,719,984.98	0.65%	62	89	51,250,639.89	0.59%
Assen	95	128	54,205,956.46	0.63%	96	128	55,507,237.23	0.64%
Heerenveen	98	138	53,394,408.70	0.62%	92	130	51,223,521.86	0.59%
Texel	38	50	30,878,630.85	0.36%	34	46	29,191,130.09	0.34%
Dokkum	51	76	29,082,989.31	0.34%	46	71	27,983,881.47	0.32%
Terschelling	11	14	5,693,419.64	0.07%	11	14	5,957,202.44	0.07%
Ameland	5	9	4,957,985.00	0.06%	5	9	5,547,810.00	0.06%
Vlieland	4	4	1,142,262.52	0.01%	3	3	1,046,179.32	0.01%
Schiermonnikoog	1	1	198,324.00	0.00%	1	1	212,909.00	0.00%
TOTAL	12,126	15,981	8,622,997,492.49	100.00%	11,679	15,388	8,622,896,256.72	100.00%



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Table 11: Distribution by Maturity

Year	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
2021				249	41,872,682.52	0.49%
2022	822	187,258,043.42	2.17%	970	240,008,414.12	2.78%
2023	1,090	357,492,204.26	4.15%	1,064	403,470,762.50	4.68%
2024	1,174	461,479,914.41	5.35%	1,126	501,173,057.69	5.81%
2025	1,370	603,564,059.25	7.00%	1,354	666,322,627.64	7.73%
2026	1,550	905,336,294.70	10.50%	1,399	900,369,521.42	10.44%
2027	1,415	771,188,364.31	8.94%	1,335	716,357,254.70	8.31%
2028	1,822	1,281,650,017.28	14.86%	1,808	1,330,526,440.86	15.43%
2029	2,105	1,342,316,807.57	15.57%	2,055	1,449,056,462.09	16.80%
2030	1,535	965,558,132.97	11.20%	1,451	936,173,399.65	10.86%
2031	1,419	896,112,726.78	10.39%	942	591,721,384.84	6.86%
2032	497	167,513,153.61	1.94%	449	118,976,110.46	1.38%
2033	336	117,949,948.78	1.37%	335	117,242,015.47	1.36%
2034	211	66,765,429.83	0.77%	212	65,886,225.12	0.76%
2035	216	58,705,272.96	0.68%	209	59,448,899.76	0.69%
2036	149	50,878,331.41	0.59%	152	52,371,866.52	0.61%
2037	110	51,327,135.71	0.60%	110	53,178,975.60	0.62%
2038	38	25,690,485.14	0.30%	42	40,104,979.86	0.47%
2039	18	15,065,856.91	0.17%	15	10,979,227.77	0.13%
2040	15	43,016,716.81	0.50%	17	45,800,482.78	0.53%
2041	15	52,145,726.28	0.60%	18	55,054,378.99	0.64%
2042	22	109,682,424.32	1.27%	23	127,217,221.46	1.48%
2043	14	21,478,439.37	0.25%	14	21,655,625.43	0.25%
2044	7	14,701,750.00	0.17%	9	16,915,774.00	0.20%
2045	5	13,075,000.00	0.15%	5	13,488,375.00	0.16%
2046	7	11,767,005.45	0.14%	9	16,860,028.55	0.20%
2047	9	24,150,504.04	0.28%	9	24,397,163.31	0.28%
2048	2	2,414,200.00	0.03%	2	2,441,700.00	0.03%
2049	4	3,725,341.39	0.04%	4	3,758,266.39	0.04%
2050	1	65,797.76	0.00%	1	66,932.22	0.00%
2051	3	922,407.77	0.01%			
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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Table 12: Distribution by Interest Rate Type

Interest Rate Type	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
Euribor 1m	245	168,530,620.38	1.95%	238	177,851,766.72	2.06%
Euribor 3m	1,042	847,492,730.42	9.83%	1,090	988,769,368.51	11.47%
Euribor 6m	15	33,916,988.96	0.39%	16	35,068,351.75	0.41%
Euribor 12m	16	3,453,155.94	0.04%	14	3,297,310.24	0.04%
Fix	14,663	7,569,603,996.79	87.78%	14,030	7,417,909,459.50	86.03%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%

Table 13: Distribution by Interest Rate Term

Interest Rate Term	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
1 Month	245	168,530,620.38	1.95%	240	178,003,016.72	2.06%
2-3 Months	1,053	854,903,714.13	9.91%	1,107	1,000,192,945.45	11.60%
4-6 Months	71	44,058,837.33	0.51%	65	54,303,230.99	0.63%
7-9 Months	15	424,603.65	0.00%	22	1,093,935.39	0.01%
10-12 Months	230	69,113,785.48	0.80%	245	67,607,867.03	0.78%
>1-3 Years	2,434	711,725,356.30	8.25%	2,380	677,075,367.72	7.85%
>3-5 Years	5,617	2,664,495,682.03	30.90%	5,386	2,619,637,342.59	30.38%
>5-7 Years	1,039	722,137,416.80	8.37%	1,018	715,640,275.99	8.30%
>7-10 Years	5,106	3,101,975,661.09	35.97%	4,763	3,028,945,180.03	35.13%
>10 Years	171	285,631,815.30	3.31%	162	280,397,094.81	3.25%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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Table 14: Distribution by Interest Rate

Interest Rate	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
-1.00% - 0.01%	1	37,650,000.00	0.44%			
0.01% - 1.00%	263	386,823,647.31	4.49%	258	439,667,774.15	5.10%
1.01% - 2.00%	2,970	3,297,481,485.37	38.24%	2,708	3,209,575,593.57	37.22%
2.01% - 3.00%	7,484	3,665,694,534.44	42.51%	7,101	3,657,603,592.37	42.42%
3.01% - 3.25%	1,221	392,031,658.73	4.55%	1,159	395,307,658.67	4.58%
3.26% - 3.50%	1,043	297,052,330.12	3.44%	1,030	317,553,085.71	3.68%
3.51% - 3.75%	711	198,751,786.42	2.30%	732	214,610,971.03	2.49%
3.76% - 4.00%	619	137,570,291.00	1.60%	607	143,115,156.95	1.66%
4.01% - 4.25%	337	53,577,609.69	0.62%	362	63,725,866.45	0.74%
4.26% - 4.50%	295	40,775,764.65	0.47%	306	49,687,989.93	0.58%
4.51% - 4.75%	204	28,214,092.22	0.33%	216	35,018,952.73	0.41%
4.76% - 5.00%	231	28,502,531.77	0.33%	250	35,853,087.11	0.42%
5.01% - 5.25%	136	18,763,133.06	0.22%	142	20,024,198.79	0.23%
5.26% - 5.50%	119	11,737,488.33	0.14%	126	12,291,879.39	0.14%
5.51% - 5.75%	91	8,509,639.95	0.10%	107	9,389,356.01	0.11%
5.76% - 6.00%	64	5,626,084.06	0.07%	72	6,314,328.07	0.07%
6.01% - 6.25%	43	2,290,656.45	0.03%	49	2,600,536.33	0.03%
6.26% - 6.50%	49	1,127,524.35	0.01%	56	1,224,058.20	0.01%
6.51% - 6.75%	43	6,207,202.46	0.07%	40	5,763,731.81	0.07%
6.76% - 7.00%	19	1,061,615.02	0.01%	18	745,718.93	0.01%
7.01% - 7.25%	6	513,054.17	0.01%	10	530,714.27	0.01%
7.26% - 7.50%	13	1,820,799.81	0.02%	13	594,900.03	0.01%
7.51% - >	19	1,214,563.11	0.01%	26	1,697,106.22	0.02%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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Table 15: Distribution by Interest Rate Review Date

Interest Rate Type	Interest RateYear	Interest Rate	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
Fixed	2021	0				821	236,572,687.43	2.74%
Fixed	2022	0	2,259	747,824,686.10	8.67%	2,384	825,679,396.05	9.58%
Fixed	2023	0	2,713	1,083,050,896.58	12.56%	2,584	1,121,188,313.54	13.00%
Fixed	2024	0	2,557	1,120,418,791.58	12.99%	2,212	1,076,375,331.21	12.48%
Fixed	2025	0	1,584	772,015,659.69	8.95%	1,433	774,691,913.21	8.98%
Fixed	2026	0	1,661	1,044,595,601.65	12.11%	1,193	795,610,826.45	9.23%
Fixed	2027	0	834	509,626,239.29	5.91%	745	476,736,902.73	5.53%
Fixed	2028	0	900	711,014,345.87	8.25%	858	721,325,990.11	8.37%
Fixed	2029	0	960	728,882,246.83	8.45%	927	734,688,827.85	8.52%
Fixed	2030	0	613	441,909,641.58	5.12%	576	436,235,801.64	5.06%
Fixed	2031	0	554	376,988,683.92	4.37%	296	218,760,364.28	2.54%
Fixed	2032	0	27	26,143,870.50	0.30%	1	43,105.00	0.00%
Fixed	2042	0	1	7,133,333.20	0.08%			
Floating	0	0	1,318	1,053,393,495.70	12.22%	1,358	1,204,986,797.22	13.97%
TOTAL			15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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Table 16: Distribution by Interest Payment Frequency

Frequency	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
Monthly	15,333	7,537,776,734.55	87.41%	14,707	7,355,749,111.40	85.30%
Bi-Monthly	1	5,443,750.00	0.06%	2	7,700,000.00	0.09%
Quarterly	638	1,030,069,033.21	11.95%	669	1,198,693,611.98	13.90%
Semi-Annually	3	35,739,999.98	0.41%	4	46,093,333.32	0.53%
Annually	6	13,967,974.75	0.16%	6	14,660,200.02	0.17%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%

Table 17: Distribution by Principal Payment Type

Principal Payment Type	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
Annuity	170	23,897,237.63	0.28%	174	25,091,322.82	0.29%
Bullet	1,296	521,239,604.88	6.04%	1,315	513,797,017.84	5.96%
Linear	6,623	2,449,685,604.50	28.41%	6,461	2,545,490,869.25	29.52%
Partial Bullet	7,892	5,628,175,045.48	65.27%	7,438	5,538,517,046.81	64.23%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%

Table 18: Distribution by Principal Payment Frequency

Frequency	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
Monthly	10,130	4,264,745,669.69	49.46%	9,606	4,123,904,965.00	47.83%
Quarterly	4,494	3,750,466,888.91	43.49%	4,407	3,891,261,083.63	45.13%
Semi-Annually	11	40,560,240.80	0.47%	12	44,171,716.47	0.51%
Annually	50	45,985,088.21	0.53%	48	49,761,473.78	0.58%
Bullet	1,296	521,239,604.88	6.04%	1,315	513,797,017.84	5.96%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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Table 19: Distribution by Start Date

Year	Month	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
1998		88	23,032,209.83	0.27%	93	24,350,491.52	0.28%
1999		43	7,030,747.35	0.08%	47	9,154,080.01	0.11%
2000		51	6,092,080.27	0.07%	53	6,515,807.12	0.08%
2001		70	28,738,198.01	0.33%	76	29,664,500.81	0.34%
2002		125	27,780,934.85	0.32%	132	29,827,555.72	0.35%
2003		166	37,996,564.88	0.44%	168	41,338,380.76	0.48%
2004		238	49,358,904.11	0.57%	224	48,223,282.63	0.56%
2005		348	79,038,614.70	0.92%	347	81,328,843.79	0.94%
2006		603	148,808,345.83	1.73%	608	169,185,391.64	1.96%
2007		714	182,809,671.51	2.12%	684	184,777,199.64	2.14%
2008		606	208,021,713.28	2.41%	603	212,939,714.60	2.47%
2009		349	90,094,556.73	1.04%	361	119,497,718.89	1.39%
2010		336	92,541,446.27	1.07%	339	101,994,663.86	1.18%
2011		353	209,326,191.74	2.43%	397	230,226,517.57	2.67%
2012		387	168,056,448.19	1.95%	404	186,636,606.50	2.16%
2013		281	151,291,225.44	1.75%	284	158,393,945.97	1.84%
2014		313	183,600,788.47	2.13%	312	203,238,551.53	2.36%
2015		1,211	362,870,096.97	4.21%	1,276	454,432,014.93	5.27%
2016		996	448,830,703.58	5.21%	1,091	497,545,530.66	5.77%
2017		1,378	762,891,671.91	8.85%	1,410	826,515,676.35	9.59%
2018		2,051	1,390,774,685.53	16.13%	2,064	1,496,620,705.43	17.36%
2019		2,291	1,456,740,431.21	16.89%	2,242	1,536,943,174.95	17.82%
2020		1,454	1,113,809,009.50	12.92%	1,401	1,141,685,594.70	13.24%
2021	1	108	63,731,064.75	0.74%	100	67,321,755.03	0.78%
2021	2	112	87,517,755.51	1.01%	97	81,720,119.60	0.95%
2021	3	142	126,246,421.74	1.46%	118	120,493,484.26	1.40%
2021	4	156	188,855,615.55	2.19%	133	190,686,156.85	2.21%
2021	5	149	112,546,328.60	1.31%	128	99,853,354.83	1.16%
2021	6	174	182,999,265.28	2.12%	110	153,564,961.57	1.78%
2021	7	122	127,577,803.20	1.48%	74	107,695,975.00	1.25%
2021	8	74	45,724,911.00	0.53%	12	10,524,500.00	0.12%
2021	9	86	68,580,340.83	0.80%			
2021	10	138	112,884,984.32	1.31%			
2021	11	109	94,108,136.55	1.09%			
2021	12	124	131,214,214.00	1.52%			
2022	1	35	51,475,411.00	0.60%			
TOTAL		15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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Table 20: Distribution by Remaining Tenor

Remaining Tenor	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
< 01	993	234,532,225.08	2.72%	918	191,419,976.04	2.22%
01 - 02	1,077	373,119,582.74	4.33%	1,039	336,256,758.60	3.90%
02 - 03	1,212	500,646,251.50	5.81%	1,082	481,802,190.22	5.59%
03 - 04	1,395	657,579,773.98	7.63%	1,303	640,369,840.03	7.43%
04 - 05	1,518	886,215,428.94	10.28%	1,424	885,781,699.13	10.27%
05 - 06	1,435	778,586,570.26	9.03%	1,279	687,118,504.99	7.97%
06 - 07	1,797	1,283,205,283.51	14.88%	1,666	1,123,940,561.29	13.03%
07 - 08	2,128	1,342,537,460.30	15.57%	2,005	1,487,810,956.29	17.25%
08 - 09	1,474	918,246,290.96	10.65%	1,686	1,137,536,142.16	13.19%
09 - 10	1,367	862,727,662.82	10.00%	1,178	736,502,752.59	8.54%
10 - 11	462	126,160,963.77	1.46%	485	151,187,623.38	1.75%
11 - 12	315	111,119,265.82	1.29%	384	129,931,764.39	1.51%
12 - 13	205	63,545,148.02	0.74%	244	69,087,568.60	0.80%
13 - 14	202	50,018,191.21	0.58%	191	64,366,749.85	0.75%
14 - 15	153	50,629,320.68	0.59%	183	55,896,432.64	0.65%
15 - 16	93	48,157,682.69	0.56%	123	56,782,543.73	0.66%
16 - 17	35	25,082,137.26	0.29%	65	40,822,828.09	0.47%
17 - 18	21	29,079,190.59	0.34%	17	16,798,443.20	0.19%
18 - 19	12	29,874,372.64	0.35%	18	24,440,622.87	0.28%
19 - 20	16	88,845,273.14	1.03%	18	43,964,407.21	0.51%
20 - 21	22	75,270,370.80	0.87%	25	156,893,026.52	1.82%
21 - 22	11	16,997,039.37	0.20%	15	26,203,225.43	0.30%
22 - 23	8	15,069,750.00	0.17%	4	4,631,275.00	0.05%
23 - 24	6	22,702,207.56	0.26%	9	16,194,899.00	0.19%
24 - 25	7	2,785,047.89	0.03%	8	24,782,474.55	0.29%
25 - 26	7	23,137,254.04	0.27%	8	24,195,460.25	0.28%
26 - 27	2	2,414,200.00	0.03%	5	3,664,832.06	0.04%
27 - 28	4	3,725,341.39	0.04%	4	3,772,766.39	0.04%
28 - 29	1	65,797.76	0.00%	1	673,000.00	0.01%
29 - 30	3	922,407.77	0.01%	1	66,932.22	0.00%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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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	563	500,806,727.70	5.81%	564	676,603,064.51	7.85%
0.5 - 01	859	829,266,683.88	9.62%	701	527,009,148.39	6.11%
01 - 02	1,404	1,072,601,810.32	12.44%	1,624	1,284,182,629.27	14.89%
02 - 03	2,262	1,432,059,049.70	16.61%	2,287	1,570,117,818.48	18.21%
03 - 04	2,081	1,403,164,972.28	16.27%	1,855	1,302,624,754.45	15.11%
04 - 05	1,429	828,274,199.14	9.61%	1,258	700,037,317.66	8.12%
05 - 06	1,019	470,485,994.28	5.46%	964	386,679,470.25	4.48%
06 - 07	1,253	381,205,611.01	4.42%	1,126	416,862,567.20	4.83%
07 - 08	326	164,735,923.33	1.91%	289	193,765,287.35	2.25%
08 - 09	293	178,055,594.28	2.06%	282	134,085,659.75	1.55%
09 - 10	359	162,226,248.07	1.88%	470	230,029,139.19	2.67%
10 - more	4,133	1,200,114,678.50	13.92%	3,968	1,200,899,400.22	13.93%
TOTAL	15,981	8,622,997,492.49	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	15,981	8,622,997,492.49	100.00%	0.00	15,388	8,622,896,256.72	100.00%	0.00
TOTAL	15,981	8,622,997,492.49	100.00%	0.00	15,388	8,622,896,256.72	100.00%	0.00



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Table 23: Distribution by Original Tenor

Original Tenor	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
1	5	2,126,363.00	0.02%	5	7,475,700.00	0.09%
2	25	18,201,753.77	0.21%	25	13,365,307.42	0.15%
3	106	53,136,779.33	0.62%	104	55,440,274.35	0.64%
4	144	66,062,549.18	0.77%	154	64,618,120.39	0.75%
5	1,090	419,004,838.63	4.86%	961	410,411,067.97	4.76%
6-10	5,881	3,820,991,237.74	44.31%	5,460	3,601,166,162.53	41.76%
11-15	4,366	2,840,992,517.18	32.95%	4,369	2,983,974,907.78	34.61%
16-20	1,087	306,740,207.38	3.56%	1,088	322,663,685.75	3.74%
21-25	1,719	522,290,009.66	6.06%	1,695	550,422,285.55	6.38%
26-30	1,385	354,659,866.31	4.11%	1,348	364,880,548.00	4.23%
31-35	107	119,502,150.61	1.39%	112	140,816,105.92	1.63%
36-40	37	60,360,337.01	0.70%	39	67,119,144.95	0.78%
41-45	26	38,326,302.16	0.44%	27	40,476,013.89	0.47%
46-50	1	469,850.56	0.01%			
>50	2	132,729.97	0.00%	1	66,932.22	0.00%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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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
<i>Initial</i>	15,388	8,622,896,256.72	5,342,208,710.11	7,458,159,456.78	71.63%
			61.95%		
<i>Current</i>	15,981	8,622,997,492.49	5,981,774,481.39	8,584,014,755.66	69.69%
			69.37%		

Table 24b: Distribution by LTV Bucket

Loan To Value	<i>Current</i>			<i>Initial</i>		
	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%	175	9,310,854.03	0.11%	156	9,006,606.31	0.10%
10.01% - 20.00%	308	39,063,603.23	0.45%	276	32,847,611.83	0.38%
20.01% - 30.00%	554	114,125,505.38	1.32%	480	100,591,664.37	1.17%
30.01% - 40.00%	782	218,348,225.02	2.53%	638	172,820,636.90	2.00%
40.01% - 50.00%	1,084	382,946,033.11	4.44%	973	346,415,563.61	4.02%
50.01% - 60.00%	1,331	561,011,254.15	6.51%	1,119	490,300,621.88	5.69%
60.01% - 70.00%	1,588	823,755,583.79	9.55%	1,371	679,124,877.58	7.88%
70.01% - 80.00%	1,672	954,168,272.40	11.07%	1,426	819,700,791.27	9.51%
80.01% - 90.00%	1,673	1,073,656,841.09	12.45%	1,446	920,872,971.15	10.68%
90.01% - 100.00%	1,198	675,723,106.99	7.84%	1,119	600,877,353.50	6.97%
100.01% - 110.00%	332	197,500,217.89	2.29%	316	176,719,031.93	2.05%
110.01% - 120.00%	194	153,812,334.94	1.78%	211	137,435,023.22	1.59%
120.01% - 130.00%	162	132,804,463.62	1.54%	140	108,956,453.98	1.26%
130.01% - 140.00%	92	71,849,791.22	0.83%	102	72,636,370.76	0.84%
140.01% - 150.00%	84	75,359,836.68	0.87%	64	38,749,555.58	0.45%
150.00% >=	554	498,338,557.85	5.78%	718	635,153,576.24	7.37%
No Collateral	4,198	2,641,223,011.10	30.63%	4,833	3,280,687,546.61	38.05%
TOTAL	15,981	8,622,997,492.49	100.00%	15,388	8,622,896,256.72	100.00%



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Table 25: Top Borrower distribution

Ranking	Number of Reference Obligations	Reference Obligation Notional Amount (EUR)	% by Notional Amount	Running Sum of percentage
1	6	64,652,499.94	0.75%	0.75%
2	6	52,958,358.56	0.61%	1.36%
3	8	51,831,680.63	0.60%	1.97%
4	1	37,650,000.00	0.44%	2.40%
5	6	33,925,000.00	0.39%	2.80%
6	3	31,875,000.00	0.37%	3.16%
7	2	31,855,521.50	0.37%	3.53%
8	6	27,631,084.21	0.32%	3.85%
9	1	25,400,000.00	0.29%	4.15%
10	19	25,101,772.26	0.29%	4.44%
11	6	24,131,500.15	0.28%	4.72%
12	3	23,850,000.00	0.28%	5.00%
13	3	22,473,071.40	0.26%	5.26%
14	1	19,956,250.00	0.23%	5.49%
15	2	19,500,000.00	0.23%	5.71%
16	5	18,949,994.16	0.22%	5.93%
17	5	18,415,992.43	0.21%	6.15%
18	2	18,400,000.00	0.21%	6.36%
19	1	18,150,000.00	0.21%	6.57%
20	3	17,450,000.00	0.20%	6.77%
21	2	17,393,319.83	0.20%	6.98%
22	2	16,879,145.80	0.20%	7.17%
23	1	16,718,750.00	0.19%	7.37%
24	1	16,666,666.80	0.19%	7.56%
25	5	16,388,358.92	0.19%	7.75%
26	2	15,702,000.00	0.18%	7.93%
27	1	14,618,666.81	0.17%	8.10%
28	5	14,448,625.00	0.17%	8.27%
29	2	13,949,998.00	0.16%	8.43%
30	3	13,725,000.00	0.16%	8.59%
31	1	13,612,000.00	0.16%	8.75%
32	3	13,396,587.00	0.16%	8.90%
33	3	13,366,656.00	0.16%	9.06%
34	1	13,073,333.18	0.15%	9.21%
35	2	12,900,000.00	0.15%	9.36%
36	8	12,860,373.88	0.15%	9.51%
37	1	12,825,000.00	0.15%	9.66%
38	3	12,681,375.00	0.15%	9.80%
39	6	12,346,697.00	0.14%	9.95%
40	4	12,165,377.20	0.14%	10.09%
TOTAL	145	869,875,655.66	10.09%	10.09%



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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	4	1,640,439.05	1,992,336.05	2,005,518.02	0.00	0.00
Total Currently In Default	4	1,640,439.05	1,992,336.05	2,005,518.02	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	4	1,640,439.05	1,992,336.05	2,005,518.02		

Cure Rate: =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)



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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	Current						Total
	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	
Previous							
New Defaults	1,640,439.05	0.00	0.00	0.00	0.00	0.00	1,640,439.05
	4	0	0	0	0	0	4
Total	1,640,439.05	0.00	0.00	0.00	0.00	0.00	1,640,439.05
	4	0	0	0	0	0	4