NL SME Lion III

Monthly Investor Report
After Replenishment

28 October 2024

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NL SME Lion III
Reference Portfolio Monthly Investor Report

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

Description

Closing Date	17-Dec-21	First Amortization Date	28-Feb-25
Next Coupon Payment Date	28-Nov-24	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	
100% retained by ING						**8,666,115,000.00**	**8,666,115,000.00**	

Pool Summary

All amounts in EURO	CURRENT	INITIAL
Reporting Date	28-Oct-24	17-Dec-21
Portfolio Cut-off Date	30-Sep-24	31-Aug-21
Aggregate Outstanding Notional Amount	8,666,115,000.00	8,666,115,000.00
Of which Cash Available for Replenishment	53,569.29	103,743.28
Of which Balance Principal Deficiency Ledger	43,694.18	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	8,622,902,736.53	8,622,896,256.72
Number of Reference Obligations	15,647	15,388
Number of Reference Entities	11,961	11,679
Number of Reference Entity Groups	11,461	11,264
Weighted Average Amount per Entity Group	752,369.14	765,527.01
Weighted Average Maturity [years]	5.83	7.09
Weighted Average Seasoning	4.86	4.73
Weighted Average Original Maturity	10.69	11.82
Weighted Average Life/Duration [years]	4.20	4.83
Weighted Average Interest Term [years]	6.29	6.03
Weighted Average Fixed Interest Rate Term [years]	7.12	6.97
Weighted Average Interest Rate	3.68%	2.26%
Weighted Average Interest Rate (Fixed only)	3.39%	2.36%
Weighted Average Probability Of Default	2.84%	1.33%
Weighted Average Probability Of Default (Defaulted Loans excluded)	1.83%	1.33%
Weighted Average Loss Given Default	10.40%	10.58%
Weighted Average Loss Given Default (Defaulted Loans excluded)	10.32%	10.58%
RONA Unsecured	18.35%	38.05%
RONA Mortgage	81.65%	61.95%
Top 1 Reference Entity	0.49%	0.78%
Top 10 Reference Entities	3.12%	5.09%
Top 40 Reference Entities	7.67%	11.40%
SMEs within the meaning of Article 501	89.79%	79.15%

Current Purchased Balance	146	118,582,188.98	Current Repurchased Balance	44	31,950,353.14
Cumulative Purchased Balance	8,666	6,289,339,014.89	Cumulative Repurchased Balance	1,578	875,325,144.83
Defaulted Ratio		1.04%			
Set-off Risk S Model		204,736,655.10			

Portfolio Overview After Replenishment

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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	
100% retained by ING						**8,666,115,000.00**	**8,666,115,000.00**	

Stop replenishment and Portfolio triggers

Early Amortisation Event means the occurrence of any of the following events during the Revolving Period:

The long-term IDR (or credit view equivalent to a rating) of the Seller has been downgraded below BBB by Fitch or Baa2 by Moody's	PASSED
The Seller has taken any corporate action or any steps have been taken or legal proceedings have been instituted against it for bankruptcy (faillissement) or for any analogous insolvency proceedings under applicable law or for the appointment of a receiver or a similar officer of it or of any or all of its assets	PASSED
An Event of Default having occurred	PASSED
A Portfolio Trigger Event having occurred	PASSED
The third successive Notes Payment Date on which the Reserved Amount is higher than €600,000,000	PASSED
The appointment of the Servicer is terminated other than a voluntary termination by the Servicer in accordance with the terms and conditions of the Servicing Agreement	PASSED
The non-compliance of a given portfolio criterion for a period of more than twelve months	PASSED

Portfolio Trigger Event means, in respect of a Notes Payment Date, the occurrence of any of the following events:

The Realised Loss Ratio exceeds 1.0 per cent	PASSED
The Defaulted Ratio calculated in relation to a Notes Payment Date exceeds 3 per cent. of the Outstanding Principal Amount of the Receivables per the Closing Date	PASSED

Table 1a: Distribution by Rating Grade

ING Rating Grade	*Current* Number of Reference Entities	*Current* Number of Reference Obligations	*Current* Reference Obligation Notional Amount (EUR)	*Current* % by Notional Amount	*Initial* Number of Reference Entities	*Initial* Number of Reference Obligations	*Initial* Reference Obligation Notional Amount (EUR)	*Initial* % by Notional Amount
1	1	2	5,672,252.70	0.07%	2	3	18,454,079.59	0.21%
2	2	3	7,250,000.00	0.08%	3	7	13,540,441.36	0.16%
3	1	3	959,189.92	0.01%	7	13	86,543,070.49	1.00%
4	1	1	34,150,000.00	0.40%				
6	3	4	8,268,592.58	0.10%	9	16	81,854,437.85	0.95%
7	4	5	13,328,315.69	0.15%				
8	1,103	1,295	198,301,605.13	2.30%	944	1,123	171,855,061.22	1.99%
9	366	436	67,380,893.56	0.78%	462	542	85,281,040.84	0.99%
10	1,461	2,050	1,266,296,031.18	14.69%	1,571	2,125	1,345,387,447.51	15.60%
11	782	952	394,888,927.56	4.58%	888	1,093	493,293,819.39	5.72%
12	2,885	3,925	2,444,676,314.85	28.35%	3,026	4,064	2,595,929,812.65	30.11%
13	3,224	4,252	2,613,399,190.02	30.31%	3,392	4,557	2,508,375,211.75	29.09%
14	1,223	1,513	704,852,082.75	8.17%	968	1,254	623,602,837.63	7.23%
15	346	489	407,471,610.58	4.73%	285	417	439,570,666.19	5.10%
16	117	160	90,110,841.42	1.05%	122	174	159,208,330.25	1.85%
17	233	289	124,629,669.76	1.45%				
18	28	44	64,150,987.18	0.74%				
19	80	100	87,776,573.60	1.02%				
20	53	70	71,846,964.20	0.83%				
21	10	13	6,076,966.00	0.07%				
22	38	41	11,415,727.85	0.13%				
TOTAL	**11,961**	**15,647**	**8,622,902,736.53**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 1b: Distribution by ING Customer Rating Category

ING Rating Category	*Current* Number of Reference Entities	*Current* Number of Reference Obligations	*Current* Reference Obligation Notional Amount (EUR)	*Current* % by Notional Amount	*Initial* Number of Reference Entities	*Initial* Number of Reference Obligations	*Initial* Reference Obligation Notional Amount (EUR)	*Initial* % by Notional Amount
Performing	11,860	15,523	8,533,563,078.48	98.96%	11,679	15,388	8,622,896,256.72	100.00%
Defaulted	101	124	89,339,658.05	1.04%				
TOTAL	**11,961**	**15,647**	**8,622,902,736.53**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

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
0.00%	8	177,831.88	0.00%			
0.01% - 10.00%	9,639	5,905,048,399.96	68.48%	8,623	5,634,953,063.43	65.35%
10.01% - 20.00%	2,329	1,075,386,459.18	12.47%	2,942	1,467,354,441.55	17.02%
20.01% - 30.00%	726	426,458,088.98	4.95%	821	404,303,959.38	4.69%
30.01% - 40.00%	2,132	574,995,394.89	6.67%	2,268	564,613,354.63	6.55%
40.01% - 50.00%	813	640,836,561.64	7.43%	734	551,671,437.73	6.40%
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

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	3,692	5,863	5,999,008,298.48	69.57%	3,363	5,392	5,514,198,868.98	63.95%
S	8,128	9,516	1,817,712,185.13	21.08%	8,199	9,691	1,880,711,820.07	21.81%
G	91	199	656,497,662.52	7.61%	117	305	1,227,985,567.67	14.24%
C	44	63	144,459,459.37	1.68%				
P	3	3	4,147,083.03	0.05%				
R	3	3	1,078,048.00	0.01%				
TOTAL	**11,961**	**15,647**	**8,622,902,736.53**	**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	6,967	9,322	4,494,553,198.87	52.12%	0	0	0.00	0.00%
Mid-Sized Corporates (retail)	1,084	1,866	2,821,956,628.17	32.73%	1,232	2,183	3,916,649,055.03	45.42%
Mid-Corporates (BB)	100	213	681,981,221.50	7.91%	0	0	0.00	0.00%
Self Employed & Micro (BB)	3,694	4,117	569,526,943.12	6.60%	0	0	0.00	0.00%
Small Business Finance	115	128	53,697,869.87	0.62%	6,541	8,278	3,292,446,465.31	38.18%
Small and Medium Enterprises	1	1	1,186,875.00	0.01%	3,906	4,927	1,413,800,736.38	16.40%
TOTAL	**11,961**	**15,647**	**8,622,902,736.53**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 5: Distribution by Country

Country Name	Country	*Current* Number of Reference Entities	*Current* Number of Reference Obligations	*Current* Reference Obligation Notional Amount (EUR)	*Current* % by Notional Amount	*Initial* Number of Reference Entities	*Initial* Number of Reference Obligations	*Initial* Reference Obligation Notional Amount (EUR)	*Initial* % by Notional Amount
Netherlands	NL	11,961	15,647	8,622,902,736.53	100.00%	11,679	15,388	8,622,896,256.72	100.00%
TOTAL		**11,961**	**15,647**	**8,622,902,736.53**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 6: Distribution by Customer Type

Customer Type	*Current* Number of Reference Entities	*Current* Number of Reference Obligations	*Current* Reference Obligation Notional Amount (EUR)	*Current* % by Notional Amount	*Initial* Number of Reference Entities	*Initial* Number of Reference Obligations	*Initial* Reference Obligation Notional Amount (EUR)	*Initial* % by Notional Amount
Corporates	11,945	15,625	8,545,887,354.39	99.11%	11,650	15,328	8,327,487,658.99	96.57%
Governments	16	22	77,015,382.14	0.89%	29	60	295,408,597.73	3.43%
TOTAL	**11,961**	**15,647**	**8,622,902,736.53**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

Table 7: Distribution by Product Type

	Current			*Initial*		
Product Type	Number of Reference Obligations	Reference Obligation Notional Amount	% by Notional Amount	Number of Reference Obligations	Reference Obligation Notional Amount	% by Notional Amount
Annuiteitenlening	122	14,459,254.06	0.17%	143	23,069,046.68	0.32%
EURIBOR Optimaal Lening	551	891,370,600.25	10.34%	346	676,037,084.09	9.25%
Euroflexlening	380	127,455,404.08	1.48%	441	205,067,817.93	2.81%
Middellang Krediet	100	21,386,539.47	0.25%	114	26,726,034.85	0.37%
Middellang Krediet Roll Over	1	3,479,103.01	0.04%	1	8,624,136.22	0.12%
Overdraft	1	14,110.00	0.00%	24	10,655,055.33	0.15%
Rentevastlening	14,492	7,564,737,725.66	87.73%	10,940	6,355,329,578.03	86.99%
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**12,009**	**7,305,508,753.13**	**100.00%**

Table 8.A: Distribution by Industry Category

		Current				*Initial*			
NAICS Code	Industry Category	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	500	738	886,025,649.71	10.28%	521	811	1,313,302,032.59	15.23%
15	Services	1,794	2,286	1,152,622,514.70	13.37%	1,691	2,154	1,098,309,147.14	12.74%
22	Real Estate	648	842	478,662,324.69	5.55%	827	1,096	512,513,686.46	5.94%
07	Food, Beverages & Personal Care	1,993	2,914	1,722,907,292.29	19.98%	2,042	2,913	1,670,134,145.42	19.37%
18	Transportation & Logistics	548	756	647,027,435.63	7.50%	545	848	653,152,688.78	7.57%
02	General Industries	1,349	1,791	1,037,305,728.87	12.03%	1,227	1,574	839,253,715.24	9.73%
21	Builders & Contractors	2,151	2,626	1,096,820,586.78	12.72%	1,766	2,148	913,892,384.43	10.60%
14	Retail	1,300	1,615	651,135,679.63	7.55%	1,300	1,638	566,513,304.95	6.57%
26	Non-Bank Financial Institutions	224	283	94,148,166.16	1.09%	300	391	191,294,858.15	2.22%
01	Automotive	729	905	360,185,296.81	4.18%	708	904	334,036,056.36	3.87%
11	Natural Resources	101	130	95,936,706.25	1.11%	118	145	122,062,721.23	1.42%
10	Media	349	413	156,267,848.94	1.81%	364	429	165,981,323.21	1.92%
04	Civic, Religious & Social Organizations	35	39	16,313,571.75	0.19%	44	58	23,867,826.35	0.28%
16	Technology	205	267	189,691,302.92	2.20%	185	218	118,369,968.66	1.37%
24	Lower Public Administration	1	1	80,000.00	0.00%	7	12	43,039,292.83	0.50%
17	Telecom	24	30	21,835,375.40	0.25%	25	38	52,381,627.19	0.61%
20	Utilities	10	11	15,937,256.00	0.18%	9	11	4,791,477.73	0.06%
	TOTAL	**11,961**	**15,647**	**8,622,902,736.53**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

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	3,317	4,202	2,076,665,518.09	24.08%	3,164	4,014	1,869,826,093.91	21.68%
A	Agriculture, Forestry and Fishing	1,004	1,673	1,263,167,824.47	14.65%	963	1,560	1,170,091,205.51	13.57%
C	Manufacturing	1,310	1,764	1,048,879,416.70	12.16%	1,272	1,677	892,852,972.33	10.35%
Q	Human Health and Social Work Activitie	367	558	722,406,042.68	8.38%	394	651	1,166,718,008.73	13.53%
F	Construction	1,604	1,907	648,568,547.55	7.52%	1,291	1,538	555,288,499.25	6.44%
H	Transportation and Storage	514	717	633,358,360.59	7.35%	512	797	628,501,094.82	7.29%
M	Professional, Scientific and Technical A	873	1,063	461,985,420.62	5.36%	916	1,112	501,477,219.96	5.82%
L	Real Estate Activities	625	809	433,056,702.22	5.02%	797	1,060	491,652,011.82	5.70%
N	Administrative and Support Service Act	526	667	340,552,349.69	3.95%	384	470	235,452,425.54	2.73%
I	Accommodation and Food Service Acti	629	791	299,364,429.33	3.47%	681	868	285,388,466.44	3.31%
J	Information and Communication	235	311	209,182,565.57	2.43%	207	255	188,718,179.45	2.19%
K	Financial and Insurance Activities	254	316	120,828,439.23	1.40%	336	432	200,017,347.79	2.32%
R	Arts, Entertainment and Recreation	236	303	110,306,088.35	1.28%	267	346	97,151,635.93	1.13%
P	Education	82	101	103,154,049.88	1.20%	88	111	156,091,468.77	1.81%
S	Other Service Activities	330	382	88,020,117.04	1.02%	361	421	92,301,475.53	1.07%
E	Water Supply: Sewerage, Waste Mana	42	63	45,196,393.09	0.52%	29	50	40,718,067.16	0.47%
D	Electricity, Gas, Steam and Air Conditic	5	6	14,899,316.00	0.17%	7	8	3,559,644.38	0.04%
B	Mining and Quarrying	7	13	3,231,155.43	0.04%	6	9	4,398,347.49	0.05%
O	Public Administration and Defence: Cor	1	1	80,000.00	0.00%	4	9	42,692,091.91	0.50%
	TOTAL	**11,961**	**15,647**	**8,622,902,736.53**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date: 28-Nov-24
Reporting Date: 28-Oct-24
Date As Of: 30-Sep-24

Table 9: Distribution by Currency

Currency	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
EUR	15,647	8,622,902,736.53	100.00%	15,388	8,622,896,256.72	100.00%
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Table 10: Distribution by Customer Area

Metropolitan Name	Current: Number of Reference Entities	Current: Number of Reference Obligations	Current: Reference Obligation Notional Amount (EUR)	Current: % by Notional Amount	Initial: Number of Reference Entities	Initial: Number of Reference Obligations	Initial: Reference Obligation Notional Amount (EUR)	Initial: % by Notional Amount
Rotterdam	1,421	1,808	1,121,508,828.36	13.01%	1,400	1,838	1,195,361,384.17	13.86%
Amsterdam	1,214	1,543	832,308,767.44	9.65%	1,131	1,465	789,971,230.88	9.16%
Eindhoven	845	1,069	699,185,932.34	8.11%	830	1,066	782,770,002.08	9.08%
Utrecht	828	1,086	614,746,136.95	7.13%	791	1,070	558,722,804.21	6.48%
Apeldoorn	739	991	602,354,985.80	6.99%	716	941	534,133,248.28	6.19%
Nijmegen	528	700	442,813,955.27	5.14%	476	632	408,418,978.73	4.74%
Enschede	559	729	362,118,912.53	4.20%	548	717	395,840,440.64	4.59%
Leiden	583	733	339,747,373.08	3.94%	585	738	308,080,185.89	3.57%
The Hague / Den Haag	594	749	330,137,460.66	3.83%	577	727	356,600,350.58	4.14%
Alkmaar	533	741	320,508,179.80	3.72%	545	758	346,810,559.60	4.02%
Tilburg	361	496	317,193,830.43	3.68%	349	476	285,982,656.07	3.32%
Arnhem	371	487	298,552,217.78	3.46%	345	446	278,691,588.58	3.23%
Zwolle	354	477	297,783,817.20	3.45%	353	476	281,213,581.02	3.26%
Breda	407	533	280,003,306.47	3.25%	397	522	307,808,062.70	3.57%
Groningen	369	499	258,464,648.85	3.00%	380	529	320,617,973.04	3.72%
Haarlem	279	366	179,619,445.51	2.08%	277	351	127,530,118.74	1.48%
Middelburg	276	360	174,017,106.69	2.02%	269	356	157,255,386.57	1.82%
Maastricht	304	374	159,961,169.33	1.86%	311	381	186,884,069.31	2.17%
Lelystad	173	259	137,860,589.08	1.60%	167	237	149,435,991.63	1.73%
Roermond	160	205	106,624,374.02	1.24%	181	233	113,234,591.51	1.31%
Leeuwarden	174	223	97,416,821.33	1.13%	187	246	126,154,695.03	1.46%
Hoogeveen	127	170	91,927,807.97	1.07%	133	183	84,422,046.07	0.98%
Venlo	136	176	83,905,322.08	0.97%	118	151	103,154,987.79	1.20%
Terneuzen	80	118	78,947,334.81	0.92%	67	97	57,006,373.05	0.66%
Drachten	72	100	76,264,158.87	0.88%	62	89	51,250,639.89	0.59%
Emmeloord	79	110	74,447,942.94	0.86%	76	104	70,812,114.56	0.82%
Assen	88	124	61,677,575.92	0.72%	96	128	55,507,237.23	0.64%
Emmen	99	134	52,825,398.78	0.61%	120	157	68,062,324.69	0.79%
Dokkum	61	92	51,621,138.90	0.60%	46	71	27,983,881.47	0.32%
Heerenveen	99	133	46,840,448.56	0.54%	92	130	51,223,521.86	0.59%
Texel	37	48	26,135,663.90	0.30%	34	46	29,191,130.09	0.34%
Terschelling	6	9	4,038,065.52	0.05%	11	14	5,957,202.44	0.07%
Ameland	3	3	814,150.00	0.01%	5	9	5,547,810.00	0.06%
Schiermonnikoog	1	1	391,025.24	0.00%	1	1	212,909.00	0.00%
Vlieland	1	1	138,844.12	0.00%	3	3	1,046,179.32	0.01%
TOTAL	**11,961**	**15,647**	**8,622,902,736.53**	**100.00%**	**11,679**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

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	2	23,615.00	0.00%	970	240,008,414.12	2.78%
2023	2	1,598,781.88	0.02%	1,064	403,470,762.50	4.68%
2024	228	45,148,937.52	0.52%	1,126	501,173,057.69	5.81%
2025	1,115	291,304,149.35	3.38%	1,354	666,322,627.64	7.73%
2026	1,347	464,277,538.31	5.38%	1,399	900,369,521.42	10.44%
2027	1,665	788,123,463.74	9.14%	1,335	716,357,254.70	8.31%
2028	2,023	1,213,090,399.05	14.07%	1,808	1,330,526,440.86	15.43%
2029	2,187	1,345,530,172.70	15.60%	2,055	1,449,056,462.09	16.80%
2030	1,491	841,155,349.71	9.75%	1,451	936,173,399.65	10.86%
2031	1,505	898,115,109.46	10.42%	942	591,721,384.84	6.86%
2032	1,555	1,063,390,617.04	12.33%	449	118,976,110.46	1.38%
2033	1,267	786,546,417.47	9.12%	335	117,242,015.47	1.36%
2034	763	511,067,582.44	5.93%	212	65,886,225.12	0.76%
2035	185	53,332,746.75	0.62%	209	59,448,899.76	0.69%
2036	101	42,041,277.77	0.49%	152	52,371,866.52	0.61%
2037	86	41,218,820.24	0.48%	110	53,178,975.60	0.62%
2038	25	16,612,205.76	0.19%	42	40,104,979.86	0.47%
2039	15	10,870,101.46	0.13%	15	10,979,227.77	0.13%
2040	14	36,276,027.77	0.42%	17	45,800,482.78	0.53%
2041	15	44,250,616.62	0.51%	18	55,054,378.99	0.64%
2042	18	78,053,066.41	0.91%	23	127,217,221.46	1.48%
2043	10	12,073,544.71	0.14%	14	21,655,625.43	0.25%
2044	5	9,162,375.00	0.11%	9	16,915,774.00	0.20%
2045	4	10,702,193.36	0.12%	5	13,488,375.00	0.16%
2046	5	10,243,372.01	0.12%	9	16,860,028.55	0.20%
2047	5	2,465,557.70	0.03%	9	24,397,163.31	0.28%
2048	2	2,238,200.00	0.03%	2	2,441,700.00	0.03%
2049	4	3,514,621.39	0.04%	4	3,758,266.39	0.04%
2050	1	59,558.23	0.00%	1	66,932.22	0.00%
2051	2	416,317.68	0.00%			
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

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	276	237,498,945.21	2.75%	238	177,851,766.72	2.06%
Euribor 3m	728	795,500,993.37	9.23%	1,090	988,769,368.51	11.47%
Euribor 6m	6	1,011,008.50	0.01%	16	35,068,351.75	0.41%
Euribor 12m	11	2,983,701.68	0.03%	14	3,297,310.24	0.04%
Fix	14,626	7,585,908,087.77	87.97%	14,030	7,417,909,459.50	86.03%
TOTAL	**15,647**	**8,622,902,736.53**	**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
Not Defined	1	485.75	0.00%			
1 Month	276	237,498,945.21	2.75%	240	178,003,016.72	2.06%
2-3 Months	737	801,807,618.58	9.30%	1,107	1,000,192,945.45	11.60%
4-6 Months	20	5,654,152.12	0.07%	65	54,303,230.99	0.63%
7-9 Months	18	1,092,896.16	0.01%	22	1,093,935.39	0.01%
10-12 Months	226	67,030,712.92	0.78%	245	67,607,867.03	0.78%
>1-3 Years	2,483	822,191,939.74	9.53%	2,380	677,075,367.72	7.85%
>3-5 Years	4,727	2,303,459,895.06	26.71%	5,386	2,619,637,342.59	30.38%
>5-7 Years	1,074	742,602,616.09	8.61%	1,018	715,640,275.99	8.30%
>7-10 Years	5,485	3,147,479,423.28	36.50%	4,763	3,028,945,180.03	35.13%
>10 Years	600	494,084,051.62	5.73%	162	280,397,094.81	3.25%
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date: 28-Nov-24
Reporting Date: 28-Oct-24
Date As Of: 30-Sep-24

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%	23	57,842,995.72	0.67%	258	439,667,774.15	5.10%
1.01% - 2.00%	1,412	1,583,735,230.43	18.37%	2,708	3,209,575,593.57	37.22%
2.01% - 3.00%	3,911	2,118,604,123.37	24.57%	7,101	3,657,603,592.37	42.42%
3.01% - 3.25%	889	295,763,937.89	3.43%	1,159	395,307,658.67	4.58%
3.26% - 3.50%	750	219,828,297.18	2.55%	1,030	317,553,085.71	3.68%
3.51% - 3.75%	621	205,652,366.11	2.38%	732	214,610,971.03	2.49%
3.76% - 4.00%	588	286,036,607.17	3.32%	607	143,115,156.95	1.66%
4.01% - 4.25%	452	306,201,443.25	3.55%	362	63,725,866.45	0.74%
4.26% - 4.50%	615	434,833,650.84	5.04%	306	49,687,989.93	0.58%
4.51% - 4.75%	775	507,766,490.71	5.89%	216	35,018,952.73	0.41%
4.76% - 5.00%	1,040	589,484,409.37	6.84%	250	35,853,087.11	0.42%
5.01% - 5.25%	780	397,608,915.44	4.61%	142	20,024,198.79	0.23%
5.26% - 5.50%	915	435,091,905.39	5.05%	126	12,291,879.39	0.14%
5.51% - 5.75%	813	348,275,274.09	4.04%	107	9,389,356.01	0.11%
5.76% - 6.00%	582	195,961,188.14	2.27%	72	6,314,328.07	0.07%
6.01% - 6.25%	385	103,108,611.99	1.20%	49	2,600,536.33	0.03%
6.26% - 6.50%	280	148,378,991.41	1.72%	56	1,224,058.20	0.01%
6.51% - 6.75%	199	156,219,660.04	1.81%	40	5,763,731.81	0.07%
6.76% - 7.00%	151	100,571,754.94	1.17%	18	745,718.93	0.01%
7.01% - 7.25%	102	56,427,993.49	0.65%	10	530,714.27	0.01%
7.26% - 7.50%	100	37,862,330.86	0.44%	13	594,900.03	0.01%
7.51% - >	264	37,646,558.70	0.44%	26	1,697,106.22	0.02%
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

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	2	23,615.00	0.00%	2,384	825,679,396.05	9.58%
Fixed	2023	0	2	1,598,781.88	0.02%	2,584	1,121,188,313.54	13.00%
Fixed	2024	0	563	174,686,737.66	2.03%	2,212	1,076,375,331.21	12.48%
Fixed	2025	0	2,257	757,539,293.95	8.79%	1,433	774,691,913.21	8.98%
Fixed	2026	0	2,600	1,124,207,351.86	13.04%	1,193	795,610,826.45	9.23%
Fixed	2027	0	2,494	1,183,884,637.03	13.73%	745	476,736,902.73	5.53%
Fixed	2028	0	1,926	1,138,962,454.93	13.21%	858	721,325,990.11	8.37%
Fixed	2029	0	1,737	1,197,209,271.69	13.88%	927	734,688,827.85	8.52%
Fixed	2030	0	764	463,181,886.14	5.37%	576	436,235,801.64	5.06%
Fixed	2031	0	720	446,031,839.44	5.17%	296	218,760,364.28	2.54%
Fixed	2032	0	705	524,196,036.76	6.08%	1	43,105.00	0.00%
Fixed	2033	0	556	358,155,072.87	4.15%			
Fixed	2034	0	299	216,213,614.56	2.51%			
Fixed	2036	0	1	17,494.00	0.00%			
Floating	0	0	1,021	1,036,994,648.76	12.03%	1,358	1,204,986,797.22	13.97%
TOTAL			**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

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	15,200	7,854,575,583.93	91.09%	14,707	7,355,749,111.40	85.30%
Bi-Monthly				2	7,700,000.00	0.09%
Quarterly	440	755,674,886.05	8.76%	669	1,198,693,611.98	13.90%
Semi-Annually				4	46,093,333.32	0.53%
Annually	7	12,652,266.55	0.15%	6	14,660,200.02	0.17%
TOTAL	**15,647**	**8,622,902,736.53**	**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	122	14,459,254.06	0.17%	174	25,091,322.82	0.29%
Bullet	987	405,288,528.72	4.70%	1,315	513,797,017.84	5.96%
Linear	5,952	2,145,649,622.17	24.88%	6,461	2,545,490,869.25	29.52%
Partial Bullet	8,586	6,057,505,331.58	70.25%	7,438	5,538,517,046.81	64.23%
TOTAL	**15,647**	**8,622,902,736.53**	**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	10,686	4,632,566,730.72	53.72%	9,606	4,123,904,965.00	47.83%
Quarterly	3,937	3,550,403,688.27	41.17%	4,407	3,891,261,083.63	45.13%
Semi-Annually	6	9,598,017.00	0.11%	12	44,171,716.47	0.51%
Annually	31	25,045,771.82	0.29%	48	49,761,473.78	0.58%
Bullet	987	405,288,528.72	4.70%	1,315	513,797,017.84	5.96%
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date: 28-Nov-24
Reporting Date: 28-Oct-24
Date As Of: 30-Sep-24

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		37	8,104,656.84	0.09%	93	24,350,491.52	0.28%
1999		20	2,902,473.31	0.03%	47	9,154,080.01	0.11%
2000		31	3,161,788.76	0.04%	53	6,515,807.12	0.08%
2001		48	22,279,837.93	0.26%	76	29,664,500.81	0.34%
2002		54	15,218,702.66	0.18%	132	29,827,555.72	0.35%
2003		79	21,535,621.07	0.25%	168	41,338,380.76	0.48%
2004		159	29,360,747.90	0.34%	224	48,223,282.63	0.56%
2005		241	52,058,757.57	0.60%	347	81,328,843.79	0.94%
2006		428	92,081,641.82	1.07%	608	169,185,391.64	1.96%
2007		509	108,447,821.14	1.26%	684	184,777,199.64	2.14%
2008		461	130,893,688.36	1.52%	603	212,939,714.60	2.47%
2009		246	45,482,399.91	0.53%	361	119,497,718.89	1.39%
2010		229	50,459,116.91	0.59%	339	101,994,663.86	1.18%
2011		227	102,733,962.42	1.19%	397	230,226,517.57	2.67%
2012		169	68,655,736.25	0.80%	404	186,636,606.50	2.16%
2013		84	47,783,290.26	0.55%	284	158,393,945.97	1.84%
2014		137	62,733,409.22	0.73%	312	203,238,551.53	2.36%
2015		779	215,353,893.32	2.50%	1,276	454,432,014.93	5.27%
2016		664	254,687,780.15	2.95%	1,091	497,545,530.66	5.77%
2017		895	451,240,712.01	5.23%	1,410	826,515,676.35	9.59%
2018		1,267	792,074,991.60	9.19%	2,064	1,496,620,705.43	17.36%
2019		1,640	932,822,483.13	10.82%	2,242	1,536,943,174.95	17.82%
2020		1,191	674,157,317.93	7.82%	1,401	1,141,685,594.70	13.24%
2021		1,570	1,047,228,671.00	12.14%	772	831,860,307.14	9.65%
2022		1,761	1,324,228,498.64	15.36%			
2023		1,665	1,224,801,783.76	14.20%			
2024	1	166	130,600,587.99	1.51%			
2024	2	128	108,102,310.52	1.25%			
2024	3	147	105,065,403.32	1.22%			
2024	4	174	131,370,463.35	1.52%			
2024	5	133	97,441,416.63	1.13%			
2024	6	129	139,642,012.50	1.62%			
2024	7	123	80,788,589.57	0.94%			
2024	8	56	49,402,168.78	0.57%			
TOTAL		**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

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
Matured	11	4,710,315.88	0.05%			
< 01	1,057	259,622,447.37	3.01%	918	191,419,976.04	2.22%
01 - 02	1,286	418,480,365.07	4.85%	1,039	336,256,758.60	3.90%
02 - 03	1,575	671,954,287.31	7.79%	1,082	481,802,190.22	5.59%
03 - 04	1,954	1,108,653,539.19	12.86%	1,303	640,369,840.03	7.43%
04 - 05	2,200	1,418,650,635.00	16.45%	1,424	885,781,699.13	10.27%
05 - 06	1,625	931,078,937.25	10.80%	1,279	687,118,504.99	7.97%
06 - 07	1,441	823,630,179.20	9.55%	1,666	1,123,940,561.29	13.03%
07 - 08	1,596	1,053,860,933.66	12.22%	2,005	1,487,810,956.29	17.25%
08 - 09	1,324	830,266,332.16	9.63%	1,686	1,137,536,142.16	13.19%
09 - 10	1,048	718,997,924.49	8.34%	1,178	736,502,752.59	8.54%
10 - 11	175	54,294,367.10	0.63%	485	151,187,623.38	1.75%
11 - 12	125	44,423,317.78	0.52%	384	129,931,764.39	1.51%
12 - 13	87	41,512,104.87	0.48%	244	69,087,568.60	0.80%
13 - 14	37	17,034,086.03	0.20%	191	64,366,749.85	0.75%
14 - 15	17	13,063,055.21	0.15%	183	55,896,432.64	0.65%
15 - 16	14	19,925,861.15	0.23%	123	56,782,543.73	0.66%
16 - 17	15	46,067,169.23	0.53%	65	40,822,828.09	0.47%
17 - 18	20	91,895,638.50	1.07%	17	16,798,443.20	0.19%
18 - 19	12	15,979,044.71	0.19%	18	24,440,622.87	0.28%
19 - 20	2	368,750.00	0.00%	18	43,964,407.21	0.51%
20 - 21	7	19,495,818.36	0.23%	25	156,893,026.52	1.82%
21 - 22	4	9,507,187.01	0.11%	15	26,203,225.43	0.30%
22 - 23	3	1,950,091.25	0.02%	4	4,631,275.00	0.05%
23 - 24	4	2,802,351.45	0.03%	9	16,194,899.00	0.19%
24 - 25	5	4,202,121.39	0.05%	8	24,782,474.55	0.29%
25 - 26				8	24,195,460.25	0.28%
26 - 27	2	120,250.91	0.00%	5	3,664,832.06	0.04%
27 - 28	1	355,625.00	0.00%	4	3,772,766.39	0.04%
28 - 29				1	673,000.00	0.01%
29 - 30				1	66,932.22	0.00%
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

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	615	498,644,650.83	5.78%	564	676,603,064.51	7.85%
0.5 - 01	886	747,350,974.41	8.67%	701	527,009,148.39	6.11%
01 - 02	1,682	1,201,628,829.81	13.94%	1,624	1,284,182,629.27	14.89%
02 - 03	1,790	1,284,237,179.78	14.89%	2,287	1,570,117,818.48	18.21%
03 - 04	1,441	889,800,929.66	10.32%	1,855	1,302,624,754.45	15.11%
04 - 05	1,292	741,514,660.96	8.60%	1,258	700,037,317.66	8.12%
05 - 06	1,525	886,596,543.23	10.28%	964	386,679,470.25	4.48%
06 - 07	1,185	724,898,383.69	8.41%	1,126	416,862,567.20	4.83%
07 - 08	825	410,830,298.74	4.76%	289	193,765,287.35	2.25%
08 - 09	615	211,783,343.06	2.46%	282	134,085,659.75	1.55%
09 - 10	696	194,490,730.99	2.26%	470	230,029,139.19	2.67%
10 - more	3,095	831,126,211.37	9.64%	3,968	1,200,899,400.22	13.93%
TOTAL	**15,647**	**8,622,902,736.53**	**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	15,647	8,622,902,736.53	100.00%	0.00	15,388	8,622,896,256.72	100.00%	0.00
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**0.00**	**15,388**	**8,622,896,256.72**	**100.00%**	**0.00**

Table 23: Distribution by Original Tenor

	Current			Initial		
Original 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
1	7	5,615,941.16	0.07%	5	7,475,700.00	0.09%
2	23	4,221,564.79	0.05%	25	13,365,307.42	0.15%
3	142	33,198,069.63	0.38%	104	55,440,274.35	0.64%
4	113	94,445,780.10	1.10%	154	64,618,120.39	0.75%
5	1,496	542,087,598.47	6.29%	961	410,411,067.97	4.76%
6-10	7,120	4,761,627,000.16	55.22%	5,460	3,601,166,162.53	41.76%
11-15	3,515	2,235,755,964.15	25.93%	4,369	2,983,974,907.78	34.61%
16-20	790	226,700,630.43	2.63%	1,088	322,663,685.75	3.74%
21-25	1,239	345,359,202.82	4.01%	1,695	550,422,285.55	6.38%
26-30	1,061	237,616,652.20	2.76%	1,348	364,880,548.00	4.23%
31-35	83	60,573,476.51	0.70%	112	140,816,105.92	1.63%
36-40	36	50,996,490.90	0.59%	39	67,119,144.95	0.78%
41-45	20	24,584,114.30	0.29%	27	40,476,013.89	0.47%
>50	2	120,250.91	0.00%	1	66,932.22	0.00%
TOTAL	**15,647**	**8,622,902,736.53**	**100.00%**	**15,388**	**8,622,896,256.72**	**100.00%**

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

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	15,647	8,622,902,736.53	7,040,661,950.36	13,453,418,475.93	**52.33%**
			81.65%		

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%	258	91,985,304.70	1.07%	156	9,006,606.31	0.10%
10.01% - 20.00%	489	144,429,724.78	1.67%	276	32,847,611.83	0.38%
20.01% - 30.00%	603	245,126,184.17	2.84%	480	100,591,664.37	1.17%
30.01% - 40.00%	968	442,081,880.99	5.13%	638	172,820,636.90	2.00%
40.01% - 50.00%	1,306	646,497,023.62	7.50%	973	346,415,563.61	4.02%
50.01% - 60.00%	1,478	761,020,855.23	8.83%	1,119	490,300,621.88	5.69%
60.01% - 70.00%	1,802	1,054,915,701.20	12.23%	1,371	679,124,877.58	7.88%
70.01% - 80.00%	1,827	1,149,218,223.04	13.33%	1,426	819,700,791.27	9.51%
80.01% - 90.00%	1,451	942,403,402.22	10.93%	1,446	920,872,971.15	10.68%
90.01% - 100.00%	1,134	664,564,153.12	7.71%	1,119	600,877,353.50	6.97%
100.01% - 110.00%	280	197,686,657.05	2.29%	316	176,719,031.93	2.05%
110.01% - 120.00%	159	104,593,783.98	1.21%	211	137,435,023.22	1.59%
120.01% - 130.00%	120	77,686,986.59	0.90%	140	108,956,453.98	1.26%
130.01% - 140.00%	101	56,142,134.53	0.65%	102	72,636,370.76	0.84%
140.01% - 150.00%	62	45,873,980.34	0.53%	64	38,749,555.58	0.45%
150.00% >=	413	426,320,729.55	4.94%	718	635,153,576.24	7.37%
No Collateral	3,196	1,572,356,011.42	18.23%	4,833	3,280,687,546.61	38.05%
TOTAL	**15,647**	**8,622,902,736.53**	**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	5	42,291,698.41	0.49%	*0.49%*
2	5	39,119,166.57	0.45%	*0.94%*
3	1	34,150,000.00	0.40%	*1.34%*
4	4	28,228,351.00	0.33%	*1.67%*
5	2	27,543,021.50	0.32%	*1.99%*
6	3	23,750,000.00	0.28%	*2.26%*
7	5	19,178,799.31	0.22%	*2.48%*
8	13	18,668,984.77	0.22%	*2.70%*
9	8	18,325,000.00	0.21%	*2.91%*
10	3	17,601,228.02	0.20%	*3.12%*
11	2	17,000,000.00	0.20%	*3.32%*
12	4	16,841,250.00	0.20%	*3.51%*
13	2	16,762,500.00	0.19%	*3.70%*
14	5	15,641,661.04	0.18%	*3.89%*
15	4	15,590,523.38	0.18%	*4.07%*
16	5	15,452,048.88	0.18%	*4.25%*
17	1	15,156,250.00	0.18%	*4.42%*
18	2	14,993,316.53	0.17%	*4.60%*
19	2	14,208,450.80	0.16%	*4.76%*
20	1	14,025,000.00	0.16%	*4.92%*
21	2	13,750,000.00	0.16%	*5.08%*
22	8	13,714,993.34	0.16%	*5.24%*
23	2	13,322,000.00	0.15%	*5.40%*
24	3	13,221,200.00	0.15%	*5.55%*
25	1	13,120,332.00	0.15%	*5.70%*
26	2	12,999,500.00	0.15%	*5.85%*
27	1	12,825,000.00	0.15%	*6.00%*
28	3	12,543,750.00	0.15%	*6.15%*
29	3	12,479,000.00	0.14%	*6.29%*
30	1	12,235,333.51	0.14%	*6.43%*
31	1	11,808,000.00	0.14%	*6.57%*
32	4	11,632,500.00	0.13%	*6.71%*
33	3	11,321,216.22	0.13%	*6.84%*
34	2	10,971,676.00	0.13%	*6.96%*
35	5	10,682,503.99	0.12%	*7.09%*
36	8	10,529,020.96	0.12%	*7.21%*
37	2	10,024,999.99	0.12%	*7.33%*
38	1	10,000,000.00	0.12%	*7.44%*
39	3	9,675,000.00	0.11%	*7.55%*
40	1	9,600,000.00	0.11%	*7.67%*
TOTAL	**133**	**660,983,276.22**	**7.67%**	***7.67%***

Portfolio Overview After Replenishment

Next Payment Date:	28-Nov-24
Reporting Date:	28-Oct-24
Date As Of:	30-Sep-24

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	26	21,172,988.47	29,153,303.47	12,344,136.90	0.00	0.00
Default (in Workout)>=6M	44	50,673,975.73	68,965,908.89	25,480,358.62	0.00	0.00
Liquidation(in WorkOut)	54	17,492,693.85	22,414,099.62	6,770,601.85	0.00	0.00
Total Currently In Default	124	89,339,658.05	120,533,311.98	44,595,097.38	0.00	0.00
Cured						
Reperforming	58	23,698,881.81	26,122,237.47	22,043,939.59	0.00	0.00
Reperforming (Restructuring)	9	5,527,105.44	7,813,178.49	4,720,927.72	0.00	0.00
Reperforming (Repaid)	8	1,659,501.20	2,114,207.90	1,691,680.79	0.00	0.00
Total Reperforming	75	30,885,488.45	36,049,623.86	28,456,548.10	0.00	0.00
Recovered						
Liquidated Without Loss	57	23,049,298.19	26,833,015.63	22,369,513.48	0.00	23,049,298.19
Liquidated With Loss	10	636,478.83	648,736.83	117,026.48	361,802.25	274,676.58
Total Worked Out	67	23,685,777.02	27,481,752.46	22,486,539.96	361,802.25	23,323,974.77
TOTAL DEFAULTS	**266**	**143,910,923.52**	**184,064,688.30**	**95,538,185.44**	**361,802.25**	**23,323,974.77**

Cure Rate: **25.16%** =SubTot. Balance At default Cured / Tot. Balance At default (Excl. Defaults In WO < 6M)

Recovery Rate: **98.47%** =Recovery / SubTot. Balance At default Recovered

Cure and Recovery Rate: **44.17%** =(SubTot. Balance At default Cured + Recovery) / Tot. Balance At default (Excl. Defaults In WO < 6M)

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	2	1,207,684.00	1,227,422.00	1,149,012.87	0.00	1,207,684.00
Liquidated With Loss	0	0.00	0.00	0.00	0.00	0.00
SubTotal	2	1,207,684.00	1,227,422.00	1,149,012.87	0.00	1,207,684.00
TOTAL	**2**	**1,207,684.00**	**1,227,422.00**	**1,149,012.87**	**0.00**	**1,207,684.00**

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**	69,650,359.92	0.00	0.00	0.00	1,207,684.00	0.00	**70,858,043.92**
		65	0	0	0	2	0	**67**
Active	**Under Workout- Liquidation**	0.00	16,710,669.85	0.00	0.00	0.00	0.00	**16,710,669.85**
		0	51	0	0	0	0	**51**
Active	**Reperforming**	0.00	0.00	29,225,987.25	0.00	0.00	0.00	**29,225,987.25**
		0	0	67	0	0	0	**67**
Inactive	**Reperforming (Repaid)**	0.00	0.00	0.00	1,659,501.20	0.00	0.00	**1,659,501.20**
		0	0	0	8	0	0	**8**
Inactive	**Worked Out Without Losses**	0.00	0.00	0.00	0.00	21,841,614.19	0.00	**21,841,614.19**
		0	0	0	0	55	0	**55**
Inactive	**Worked Out With Realised Losses**	0.00	0.00	0.00	0.00	0.00	636,478.83	**636,478.83**
		0	0	0	0	0	10	**10**
	New Defaults	2,196,604.28	782,024.00	0.00	0.00	0.00	0.00	**2,978,628.28**
		5	3	0	0	0	0	**8**
Total		**71,846,964.20**	**17,492,693.85**	**29,225,987.25**	**1,659,501.20**	**23,049,298.19**	**636,478.83**	**143,910,923.52**
		70	**54**	**67**	**8**	**57**	**10**	**266**

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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

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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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