

E-MAC Program II B.V. - Compartment NL 2008-IV Investor report July 2016

Cashflow analysis for the period

| | | |
|---|-----------|-----------|
| Total interest received | 1,875,454 | |
| Interest received on transaction accounts | (65) | |
| Liquidity available | 3,843,750 | |
| Reserve account available | 3,483,022 | |
| Receivables under hedging arrangements | - | |
| Total funds available | | 9,202,161 |
| Company management expenses | 772 | |
| Administration fee | 15,074 | |
| MPT fee | 23,745 | |
| Third party fees | 43,177 | |
| Liquidity Facility fee | 6,801 | |
| Payments under hedging arrangements | 1,120,015 | |
| Interest on the Notes Class A-E | 662,720 | |
| Principal Redemption on the Notes Class E | - | |
| Making good on shortfall Class D PDL | 1,107 | |
| Residual Class Revenue Amount | - | |
| Total funds distributed | | 1,873,411 |
| Available after distribution of funds | | 7,328,750 |
| Liquidity Facility | 3,843,750 | * |
| Reserve account | 3,485,000 | |
| Available liquidity | | 7,328,750 |
| Net cashflow | | - |

Principal Deficiency Ledger

| | |
|---------|---|
| Class A | 0 |
| Class B | 0 |
| Class C | 0 |
| Class D | 0 |
| Total | 0 |

Collateral

| | |
|---|-------------|
| Starting principal balance | 135,683,769 |
| Principal redemptions and repayments | (2,759,413) |
| Losses for the period | (1,107) |
| Ending principal balance | 132,925,462 |
| Balance Reset Participation | - |
| Balance Further Advance Participation | - |
| Total balance E-MAC NL 2008-IV | 132,925,462 |
| Repurchases | - |
| Total collateral balance Notes E-MAC Program II Comp.NL 2008-IV | 132,925,462 |

Performance

| | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 10.67% | 7.74% | 7.88% |

| Delinquency table | Number of loans | Balance | Percentage of total |
|-------------------|-----------------|-------------|---------------------|
| Current | 662 | 129,753,859 | 97.61% |
| 31 - 60 days | 3 | 893,342 | 0.67% |
| 61 - 90 days | 0 | - | 0.00% |
| 91 - 120 days | 2 | 365,000 | 0.27% |
| 120+ days | 7 | 1,913,261 | 1.44% |
| In repossession | - | - | 0.00% |
| Total | 674 | 132,925,462 | 100.00% |

| | Last period | This period | Recovered | Total |
|----------------------------|-------------|-------------|-----------|-----------|
| Aggregate principal losses | 2,701,731 | 1,107 | 9,524 | 2,693,313 |

**E-MAC Program II B.V. - Compartment NL 2008-IV Investor report July 2016
Overview**

| | | | |
|--|--------------------|---------|---------|
| Number of borrowers | 674 | | |
| Number of loanparts | 992 | | |
| | (weighted) average | Minimum | Maximum |
| Loan size borrower | 197,219 | 17,088 | 918,000 |
| Loan part size | 133,997 | 515 | 918,000 |
| Coupon | 5,32% | 0,65% | 6,75% |
| Remaining maturity (months) | 250 | -92 | 260 |
| Remaining interest period (months) | 84 | 1 | 261 |
| Original interest period (months) | 177 | 9 | 363 |
| Seasoning (months) | 7.8 | 0.1 | 9.5 |
| Loan to Original Foreclosure Value (1) | 94.4% | 7.1% | 128.0% |

Redemption Type

| Redemption Type | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|------------------------|--------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| Annuity | 1,192,808 | 0.90% | 25 | 2.52% | 47,712.34 | 5.41% | 233.65 |
| Bridge Loan | 163,986 | 0.12% | 3 | 0.30% | 54,662.08 | 6.34% | 61.15 |
| Hybride | 266,536 | 0.20% | 4 | 0.40% | 66,634.00 | 5.65% | 194.14 |
| Interest only | 115,028,465 | 86.54% | 751 | 75.71% | 153,167.06 | 5.31% | 253.69 |
| Investment | 1,272,633 | 0.96% | 18 | 1.81% | 70,701.83 | 5.30% | 250.26 |
| Life | 7,122,934 | 5.36% | 91 | 9.17% | 78,274.00 | 5.29% | 225.35 |
| Life (external policy) | 90,000 | 0.07% | 1 | 0.10% | 90,000.00 | 5.05% | 259.00 |
| Savings | 5,005,174 | 3.77% | 67 | 6.75% | 74,704.09 | 5.65% | 242.52 |
| STAR Aflossingsvrij | 960,750 | 0.72% | 7 | 0.71% | 137,250.00 | 5.55% | 256.39 |
| Universal Life | 1,822,175 | 1.37% | 25 | 2.52% | 72,887.01 | 5.32% | 209.68 |
| Total | 132,925,462 | 100.00% | 992 | 100.00% | 133,997.44 | 5.32% | 250.45 |

Interest Term

| Interest Term | | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|---------------|----|-----------|---------------|----------|---------------|--------------------|-------|--------|
| 1 | | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1 | 1 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1 | 2 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 2 | 3 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 3 | 4 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 4 | 5 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 5 | 6 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 6 | 7 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 7 | 8 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 8 | 9 | 76,517 | 0.06% | 1 | 0.10% | 76,517.39 | 4.35% | 255.00 |
| 9 | 10 | 137,500 | 0.10% | 1 | 0.10% | 137,500.00 | 3.75% | 259.00 |
| 10 | 11 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 11 | 12 | 1,777,915 | 1.34% | 11 | 1.11% | 161,628.64 | 4.31% | 257.20 |
| 12 | 13 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 13 | 14 | 374,850 | 0.28% | 1 | 0.10% | 374,850.00 | 4.05% | 257.00 |
| 14 | 15 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 15 | 16 | 335,344 | 0.25% | 2 | 0.20% | 167,671.79 | 4.85% | 246.12 |
| 16 | 17 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 17 | 18 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 18 | 19 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 19 | 20 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 20 | 21 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 21 | 22 | 238,500 | 0.18% | 1 | 0.10% | 238,500.00 | 5.40% | 255.00 |
| 22 | 23 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 23 | 24 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 24 | 25 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 25 | 26 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 26 | 27 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 27 | 28 | 60,923 | 0.05% | 1 | 0.10% | 60,922.54 | 5.65% | 258.00 |
| 28 | 29 | 86,456 | 0.07% | 1 | 0.10% | 86,455.65 | 5.95% | 259.00 |
| 29 | 30 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 30 | 31 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 31 | 32 | 339,731 | 0.26% | 1 | 0.10% | 339,731.29 | 5.25% | 256.00 |
| 32 | 33 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 33 | 34 | 17,448 | 0.01% | 1 | 0.10% | 17,448.00 | 4.72% | 17.00 |
| 34 | 35 | 215,000 | 0.16% | 1 | 0.10% | 215,000.00 | 4.00% | 257.00 |
| 35 | 36 | 2,471,019 | 1.86% | 13 | 1.31% | 190,078.37 | 4.50% | 256.48 |
| 36 | 37 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 37 | 38 | 545,938 | 0.41% | 3 | 0.30% | 181,979.34 | 4.56% | 257.00 |
| 38 | 39 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 39 | 40 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 40 | 41 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 41 | 42 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 42 | 43 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 43 | 44 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 44 | 45 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 45 | 46 | 710,358 | 0.53% | 5 | 0.50% | 142,071.60 | 5.24% | 221.31 |
| 46 | 47 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 47 | 48 | 131,249 | 0.10% | 2 | 0.20% | 65,624.50 | 3.60% | 256.00 |
| 48 | 49 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 49 | 50 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 50 | 51 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 51 | 52 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 52 | 53 | 201,824 | 0.15% | 2 | 0.20% | 100,912.05 | 6.45% | 257.00 |
| 53 | 54 | 185,864 | 0.14% | 1 | 0.10% | 185,864.00 | 3.75% | 259.00 |
| 54 | 55 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 55 | 56 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 56 | 57 | 112,030 | 0.08% | 1 | 0.10% | 112,029.71 | 5.60% | 258.00 |
| 57 | 58 | 276,038 | 0.21% | 3 | 0.30% | 92,012.65 | 4.34% | 237.59 |
| 58 | 59 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 59 | 60 | 3,775,790 | 2.84% | 28 | 2.82% | 134,849.65 | 5.44% | 250.07 |
| 60 | 61 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 61 | 62 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 62 | 63 | 691,079 | 0.52% | 4 | 0.40% | 172,769.73 | 4.61% | 258.35 |
| 63 | 64 | 44,435 | 0.03% | 1 | 0.10% | 44,434.54 | 5.30% | 257.00 |
| 64 | 65 | 266,734 | 0.20% | 3 | 0.30% | 88,911.25 | 5.37% | 233.36 |
| 65 | 66 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 66 | 67 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 67 | 68 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 68 | 69 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 69 | 70 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 70 | 71 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 71 | 72 | 337,116 | 0.25% | 3 | 0.30% | 112,371.95 | 5.36% | 234.48 |
| 72 | 73 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 73 | 74 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 74 | 75 | 66,500 | 0.05% | 1 | 0.10% | 66,500.00 | 5.30% | 173.00 |
| 75 | 76 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 76 | 77 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 77 | 78 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 78 | 79 | 255,000 | 0.19% | 1 | 0.10% | 255,000.00 | 5.80% | 257.00 |
| 79 | 80 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 80 | 81 | 265,431 | 0.20% | 1 | 0.10% | 265,430.67 | 6.05% | 255.00 |
| 81 | 82 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 82 | 83 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 83 | 84 | 180,515 | 0.14% | 2 | 0.20% | 90,257.71 | 4.95% | 258.37 |
| 84 | 85 | 160,000 | 0.12% | 1 | 0.10% | 160,000.00 | 4.95% | 257.00 |
| 85 | 86 | - | 0.00% | - | 0.00% | - | 0.00% | - |

| Interest Term | | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|---------------|-----|------------|---------------|----------|---------------|--------------------|-------|--------|
| 86 | 87 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 87 | 88 | 156,500 | 0.12% | 1 | 0.10% | 156,500.00 | 1.55% | 258.00 |
| 88 | 89 | 50,000 | 0.04% | 1 | 0.10% | 50,000.00 | 5.15% | 126.00 |
| 89 | 90 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 90 | 91 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 91 | 92 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 92 | 93 | 35,000 | 0.03% | 1 | 0.10% | 35,000.00 | 5.30% | 221.00 |
| 93 | 94 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 94 | 95 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 95 | 96 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 96 | 97 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 97 | 98 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 98 | 99 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 99 | 100 | 258,500 | 0.19% | 1 | 0.10% | 258,500.00 | 5.75% | 199.00 |
| 100 | 101 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 101 | 102 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 102 | 103 | 37,000 | 0.03% | 1 | 0.10% | 37,000.00 | 0.95% | 259.00 |
| 103 | 104 | 389,653 | 0.29% | 3 | 0.30% | 129,884.33 | 1.34% | 258.00 |
| 104 | 105 | 16,500 | 0.01% | 1 | 0.10% | 16,500.00 | 4.75% | 15.00 |
| 105 | 106 | 641,155 | 0.48% | 6 | 0.60% | 106,859.23 | 3.15% | 199.28 |
| 106 | 107 | 926,697 | 0.70% | 6 | 0.60% | 154,449.50 | 1.82% | 252.14 |
| 107 | 108 | 94,413 | 0.07% | 1 | 0.10% | 94,412.81 | 0.75% | 254.00 |
| 108 | 109 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 109 | 110 | 487,831 | 0.37% | 2 | 0.20% | 243,915.45 | 2.11% | 220.89 |
| 110 | 111 | 222,455 | 0.17% | 2 | 0.20% | 111,227.30 | 5.15% | 195.00 |
| 111 | 112 | 4,000 | 0.00% | 1 | 0.10% | 4,000.00 | 0.65% | 250.00 |
| 112 | 113 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 113 | 114 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 114 | 115 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 115 | 116 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 116 | 117 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 117 | 118 | 12,241,365 | 9.21% | 86 | 8.67% | 142,341.45 | 5.65% | 257.05 |
| 118 | 119 | 12,983,389 | 9.77% | 88 | 8.87% | 147,538.51 | 5.63% | 250.24 |
| 119 | 120 | 17,923,360 | 13.48% | 131 | 13.21% | 136,819.55 | 5.45% | 251.41 |
| 120 | 121 | 7,804,523 | 5.87% | 59 | 5.95% | 132,280.05 | 5.36% | 254.45 |
| 121 | 122 | 1,058,959 | 0.80% | 6 | 0.60% | 176,493.16 | 5.71% | 254.00 |
| 122 | 123 | 6,740,263 | 5.07% | 57 | 5.75% | 118,250.22 | 5.66% | 257.49 |
| 123 | 124 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 124 | 125 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 125 | 126 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 126 | 127 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 127 | 128 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 128 | 129 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 129 | 130 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 130 | 131 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 131 | 132 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 132 | 133 | - | 0.00% | - | 0.00% | - | 0.00% | - |

| Interest Term | | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|---------------|-----|-----------|---------------|----------|---------------|--------------------|-------|--------|
| 133 | 134 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 134 | 135 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 135 | 136 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 136 | 137 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 137 | 138 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 138 | 139 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 139 | 140 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 140 | 141 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 141 | 142 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 142 | 143 | 211,736 | 0.16% | 2 | 0.20% | 105,868.19 | 5.56% | 257.00 |
| 143 | 144 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 144 | 145 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 145 | 146 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 146 | 147 | 391,262 | 0.29% | 3 | 0.30% | 130,420.67 | 5.25% | 259.00 |
| 147 | 148 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 148 | 149 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 149 | 150 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 150 | 151 | 107,413 | 0.08% | 1 | 0.10% | 107,413.47 | 5.45% | 162.00 |
| 151 | 152 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 152 | 153 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 153 | 154 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 154 | 155 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 155 | 156 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 156 | 157 | 310,750 | 0.23% | 2 | 0.20% | 155,375.00 | 5.35% | 255.00 |
| 157 | 158 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 158 | 159 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 159 | 160 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 160 | 161 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 161 | 162 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 162 | 163 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 163 | 164 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 164 | 165 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 165 | 166 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 166 | 167 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 167 | 168 | 81,225 | 0.06% | 1 | 0.10% | 81,225.00 | 5.85% | 256.00 |
| 168 | 169 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 169 | 170 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 170 | 171 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 171 | 172 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 172 | 173 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 173 | 174 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 174 | 175 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 175 | 176 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 176 | 177 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 177 | 178 | 2,830,661 | 2.13% | 15 | 1.51% | 188,710.76 | 5.30% | 256.52 |
| 178 | 179 | 3,288,635 | 2.47% | 22 | 2.22% | 149,483.42 | 5.33% | 256.17 |
| 179 | 180 | 4,624,316 | 3.48% | 40 | 4.03% | 115,607.90 | 5.42% | 239.01 |
| 180 | 181 | 1,898,824 | 1.43% | 14 | 1.41% | 135,630.31 | 5.27% | 241.10 |
| 181 | 182 | 986 | 0.00% | 1 | 0.10% | 985.78 | 5.05% | 254.00 |
| 182 | 183 | 1,300,168 | 0.98% | 16 | 1.61% | 81,260.50 | 5.35% | 248.38 |
| 183 | 184 | 183,240 | 0.14% | 4 | 0.40% | 45,810.09 | 5.18% | 257.41 |
| 184 | 185 | - | 0.00% | - | 0.00% | - | 0.00% | - |

| Interest Term | | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|---------------|-----|-----------|---------------|----------|---------------|--------------------|-------|--------|
| 185 | 186 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 186 | 187 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 187 | 188 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 188 | 189 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 189 | 190 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 190 | 191 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 191 | 192 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 192 | 193 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 193 | 194 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 194 | 195 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 195 | 196 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 196 | 197 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 197 | 198 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 198 | 199 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 199 | 200 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 200 | 201 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 201 | 202 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 202 | 203 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 203 | 204 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 204 | 205 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 205 | 206 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 206 | 207 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 207 | 208 | 100,000 | 0.08% | 1 | 0.10% | 100,000.00 | 4.50% | 226.00 |
| 208 | 209 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 209 | 210 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 210 | 211 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 211 | 212 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 212 | 213 | 56,203 | 0.04% | 1 | 0.10% | 56,202.88 | 5.35% | 198.00 |
| 213 | 214 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 214 | 215 | 265,000 | 0.20% | 1 | 0.10% | 265,000.00 | 3.95% | 233.00 |
| 215 | 216 | 37,059 | 0.03% | 1 | 0.10% | 37,059.37 | 4.70% | 190.00 |
| 216 | 217 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 217 | 218 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 218 | 219 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 219 | 220 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 220 | 221 | 209,401 | 0.16% | 1 | 0.10% | 209,401.00 | 4.20% | 237.00 |
| 221 | 222 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 222 | 223 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 223 | 224 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 224 | 225 | 472,302 | 0.36% | 3 | 0.30% | 157,434.00 | 4.59% | 242.22 |
| 225 | 226 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 226 | 227 | 133,674 | 0.10% | 2 | 0.20% | 66,837.23 | 5.30% | 179.62 |
| 227 | 228 | 245,000 | 0.18% | 1 | 0.10% | 245,000.00 | 3.35% | 256.00 |
| 228 | 229 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 229 | 230 | 105,000 | 0.08% | 2 | 0.20% | 52,500.00 | 4.40% | 128.00 |
| 230 | 231 | 118,600 | 0.09% | 1 | 0.10% | 118,600.00 | 4.55% | 250.00 |
| 231 | 232 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 232 | 233 | 7,916 | 0.01% | 1 | 0.10% | 7,916.16 | 4.25% | 125.00 |
| 233 | 234 | 247,494 | 0.19% | 2 | 0.20% | 123,747.19 | 4.05% | 218.33 |
| 234 | 235 | 215,000 | 0.16% | 1 | 0.10% | 215,000.00 | 4.25% | 245.00 |
| 235 | 236 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 236 | 237 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 237 | 238 | 2,436,491 | 1.83% | 23 | 2.32% | 105,934.41 | 5.48% | 236.51 |
| 238 | 239 | 3,198,388 | 2.41% | 27 | 2.72% | 118,458.80 | 5.48% | 245.30 |
| 239 | 240 | 3,646,315 | 2.74% | 27 | 2.72% | 135,048.69 | 5.42% | 235.90 |
| 240 | 241 | 3,027,102 | 2.28% | 21 | 2.12% | 144,147.70 | 5.39% | 251.43 |
| 241 | 242 | 396,655 | 0.30% | 3 | 0.30% | 132,218.47 | 5.63% | 254.00 |
| 242 | 243 | 817,726 | 0.62% | 8 | 0.81% | 102,215.69 | 5.36% | 251.94 |
| 243 | 244 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 244 | 245 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 245 | 246 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 246 | 247 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 247 | 248 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 248 | 249 | 108,589 | 0.08% | 1 | 0.10% | 108,589.00 | 5.45% | 247.00 |
| 249 | 250 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 250 | 251 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 251 | 252 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 252 | 253 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 253 | 254 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 254 | 255 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 255 | 256 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 256 | 257 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 257 | 258 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 258 | 259 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 259 | 260 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 260 | 261 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 261 | 262 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 262 | 263 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 263 | 264 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 264 | 265 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 265 | 266 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 266 | 267 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 267 | 268 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 268 | 269 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 269 | 270 | - | 0.00% | - | 0.00% | - | 0.00% | - |

| Interest Term | | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|---------------|-----|-------------|---------------|----------|---------------|--------------------|-------|--------|
| 270 | 271 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 271 | 272 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 272 | 273 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 273 | 274 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 274 | 275 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 275 | 276 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 276 | 277 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 277 | 278 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 278 | 279 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 279 | 280 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 280 | 281 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 281 | 282 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 282 | 283 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 283 | 284 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 284 | 285 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 285 | 286 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 286 | 287 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 287 | 288 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 288 | 289 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 289 | 290 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 290 | 291 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 291 | 292 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 292 | 293 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 293 | 294 | 208,505 | 0.16% | 2 | 0.20% | 104,252.50 | 5.10% | 232.76 |
| 294 | 295 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 295 | 296 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 296 | 297 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 297 | 298 | 240,356 | 0.18% | 3 | 0.30% | 80,118.68 | 5.37% | 226.80 |
| 298 | 299 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 299 | 300 | 864,528 | 0.65% | 6 | 0.60% | 144,087.93 | 5.36% | 242.06 |
| 300 | 301 | 441,650 | 0.33% | 2 | 0.20% | 220,825.00 | 5.40% | 207.00 |
| 301 | 302 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 302 | 303 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 303 | 304 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 304 | 305 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 305 | 306 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 306 | 307 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 307 | 308 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 308 | 309 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 309 | 310 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 310 | 311 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 311 | 312 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 312 | 313 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 313 | 314 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 314 | 315 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 315 | 316 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 316 | 317 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 317 | 318 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 318 | 319 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 319 | 320 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 320 | 321 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 321 | 322 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 322 | 323 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 323 | 324 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 324 | 325 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 325 | 326 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 326 | 327 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 327 | 328 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 328 | 329 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 329 | 330 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 330 | 331 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 331 | 332 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 332 | 333 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 333 | 334 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 334 | 335 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 335 | 336 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 336 | 337 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 337 | 338 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 338 | 339 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 339 | 340 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 340 | 341 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 341 | 342 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 342 | 343 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 343 | 344 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 344 | 345 | 71,108 | 0.05% | 2 | 0.20% | 35,554.08 | 4.85% | 240.00 |
| 345 | 346 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 346 | 347 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 347 | 348 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 348 | 349 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 349 | 350 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 350 | 351 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 351 | 352 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 352 | 353 | 96,700 | 0.07% | 2 | 0.20% | 48,350.00 | 4.70% | 250.00 |
| 353 | 354 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 354 | 355 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 355 | 356 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 356 | 357 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 357 | 358 | 2,428,124 | 1.83% | 18 | 1.81% | 134,895.80 | 5.29% | 258.00 |
| 358 | 359 | 6,279,146 | 4.72% | 49 | 4.94% | 128,145.84 | 5.41% | 257.00 |
| 359 | 360 | 6,226,384 | 4.68% | 48 | 4.84% | 129,716.34 | 5.37% | 254.13 |
| 360 | 361 | 4,552,384 | 3.42% | 32 | 3.23% | 142,262.00 | 5.47% | 251.29 |
| 361 | 362 | 996,163 | 0.75% | 7 | 0.71% | 142,308.97 | 5.34% | 254.00 |
| 362 | 363 | 3,038,615 | 2.29% | 21 | 2.12% | 144,695.94 | 5.51% | 259.00 |
| 363 | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 132,925,462 | 100.00% | 992 | 100.00% | 133,997.44 | 5.32% | 250.45 |

Mortgage Coupons

| from | until | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|--------------|-------|--------------------|---------------|------------|----------------|--------------------|--------------|---------------|
| < | 2,50% | 2,281,566 | 1.72% | 15 | 1.51% | 152,104.39 | 1.37% | 255.35 |
| 2,50% | 2,75% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 2,75% | 3,00% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 3,00% | 3,25% | 6,436 | 0.00% | 1 | 0.10% | 6,436.39 | 3.25% | 257.00 |
| 3,25% | 3,50% | 245,000 | 0.18% | 1 | 0.10% | 245,000.00 | 3.35% | 256.00 |
| 3,50% | 3,75% | 921,371 | 0.69% | 9 | 0.91% | 102,374.51 | 3.68% | 258.57 |
| 3,75% | 4,00% | 1,203,359 | 0.91% | 8 | 0.81% | 150,419.93 | 3.97% | 246.81 |
| 4,00% | 4,25% | 2,190,395 | 1.65% | 14 | 1.41% | 156,456.76 | 4.14% | 249.02 |
| 4,25% | 4,50% | 2,058,816 | 1.55% | 16 | 1.61% | 128,676.01 | 4.39% | 238.06 |
| 4,50% | 4,75% | 3,206,097 | 2.41% | 23 | 2.32% | 139,395.52 | 4.64% | 248.85 |
| 4,75% | 5,00% | 5,112,397 | 3.85% | 47 | 4.74% | 108,774.40 | 4.93% | 249.68 |
| 5,00% | 5,25% | 31,731,751 | 23.87% | 244 | 24.60% | 130,048.16 | 5.16% | 250.92 |
| 5,25% | 5,50% | 33,607,278 | 25.28% | 258 | 26.01% | 130,260.77 | 5.40% | 248.96 |
| 5,50% | 5,75% | 33,997,356 | 25.58% | 244 | 24.60% | 139,333.43 | 5.66% | 251.80 |
| 5,75% | 6,00% | 9,703,673 | 7.30% | 71 | 7.16% | 136,671.45 | 5.87% | 252.61 |
| 6,00% | 6,25% | 1,398,830 | 1.05% | 9 | 0.91% | 155,425.60 | 6.08% | 242.66 |
| 6,25% | 6,50% | 3,613,997 | 2.72% | 23 | 2.32% | 157,130.29 | 6.43% | 247.73 |
| 6,50% | 6,75% | 1,647,141 | 1.24% | 9 | 0.91% | 183,015.65 | 6.59% | 257.58 |
| 6,75% | 7,00% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 7,00% | 7,25% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 7,25% | 7,50% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 7,50% | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Unknown | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 132,925,462 | 100% | 992 | 100.00% | 133,997.44 | 5,32% | 250.45 |

Interest Reset Date

| from | until | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|--------------|----------|--------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| Floating | | - | 0.00% | - | 0.00% | - | 0.00% | - |
| < | 1/1/2017 | 6,792,374 | 5.11% | 47 | 4.74% | 144,518.60 | 3.62% | 242.47 |
| 1/1/2017 | 1/1/2018 | 54,068,940 | 40.68% | 389 | 39.21% | 138,994.71 | 5.52% | 253.05 |
| 1/1/2018 | 1/1/2019 | 10,117,027 | 7.61% | 78 | 7.86% | 129,705.48 | 5.39% | 256.64 |
| 1/1/2019 | 1/1/2020 | 1,410,753 | 1.06% | 13 | 1.31% | 108,519.46 | 5.01% | 237.75 |
| 1/1/2020 | 1/1/2021 | 1,444,438 | 1.09% | 11 | 1.11% | 131,312.53 | 4.72% | 254.60 |
| 1/1/2021 | 1/1/2022 | 211,225 | 0.16% | 2 | 0.20% | 105,612.50 | 5.05% | 257.23 |
| 1/1/2022 | 1/1/2023 | 13,513,070 | 10.17% | 98 | 9.88% | 137,888.47 | 5.35% | 246.77 |
| 1/1/2023 | 1/1/2024 | 1,974,038 | 1.49% | 19 | 1.92% | 103,896.76 | 5.48% | 244.15 |
| 1/1/2024 | 1/1/2025 | 1,543,875 | 1.16% | 8 | 0.81% | 192,984.38 | 5.34% | 250.74 |
| 1/1/2025 | 1/1/2026 | 477,500 | 0.36% | 3 | 0.30% | 159,166.67 | 4.32% | 236.72 |
| 1/1/2026 | 1/1/2027 | 1,205,197 | 0.91% | 8 | 0.81% | 150,649.67 | 4.16% | 239.10 |
| 1/1/2027 | 1/1/2028 | 13,684,896 | 10.30% | 112 | 11.29% | 122,186.58 | 5.41% | 241.51 |
| 1/1/2028 | 1/1/2029 | 842,526 | 0.63% | 9 | 0.91% | 93,614.00 | 5.36% | 252.18 |
| 1/1/2029 | 1/1/2030 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2030 | 1/1/2031 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2031 | 1/1/2032 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2032 | 1/1/2033 | 1,950,975 | 1.47% | 16 | 1.61% | 121,935.96 | 5.34% | 224.78 |
| 1/1/2033 | 1/1/2034 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2034 | 1/1/2035 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2035 | 1/1/2036 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2036 | 1/1/2037 | 71,108 | 0.05% | 2 | 0.20% | 35,554.08 | 4.85% | 240.00 |
| 1/1/2037 | 1/1/2038 | 20,578,902 | 15.48% | 156 | 15.73% | 131,916.04 | 5.39% | 254.81 |
| 1/1/2038 | 1/1/2039 | 3,038,615 | 2.29% | 21 | 2.12% | 144,695.94 | 5.51% | 259.00 |
| 1/1/2039 | 1/1/2040 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2040 | 1/1/2041 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2041 | 1/1/2042 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2042 | 1/1/2043 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2043 | 1/1/2044 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2044 | 1/1/2045 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2045 | 1/1/2046 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2046 | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 132,925,462 | 100.00% | 992 | 100.00% | 133,997.44 | 5,32% | 250.45 |

Legal Maturity

| Legal Maturity | Value | As % of total | no.parts | As % of total | Average Loan Parts | WAC | WAM |
|---------------------------|--------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| 01-Jan-2008 - 31-Dec-2008 | 105,155 | 0.08% | 2 | 0.20% | 52,577.68 | 6.44% | 92.00 |
| 01-Jan-2015 - 31-Dec-2015 | 17,448 | 0.01% | 1 | 0.10% | 17,448.00 | 4.72% | 17.00 |
| 01-Jan-2016 - 31-Dec-2016 | 58,831 | 0.04% | 1 | 0.10% | 58,830.89 | 6.16% | 6.00 |
| 01-Jan-2017 - 31-Dec-2017 | 40,140 | 0.03% | 2 | 0.20% | 20,070.00 | 5.04% | 10.88 |
| 01-Jan-2019 - 31-Dec-2019 | 94,786 | 0.07% | 3 | 0.30% | 31,595.45 | 4.59% | 37.30 |
| 01-Jan-2021 - 31-Dec-2021 | 15,199 | 0.01% | 1 | 0.10% | 15,198.94 | 5.25% | 65.00 |
| 01-Jan-2022 - 31-Dec-2022 | 101,350 | 0.08% | 2 | 0.20% | 50,675.00 | 5.60% | 76.00 |
| 01-Jan-2023 - 31-Dec-2023 | 61,130 | 0.05% | 1 | 0.10% | 61,130.00 | 5.35% | 88.00 |
| 01-Jan-2024 - 31-Dec-2024 | 109,909 | 0.08% | 2 | 0.20% | 54,954.48 | 5.23% | 95.41 |
| 01-Jan-2025 - 31-Dec-2025 | 225,987 | 0.17% | 4 | 0.40% | 56,496.74 | 4.92% | 109.11 |
| 01-Jan-2026 - 31-Dec-2026 | 270,883 | 0.20% | 6 | 0.60% | 45,147.23 | 5.19% | 120.86 |
| 01-Jan-2027 - 31-Dec-2027 | 1,534,018 | 1.15% | 18 | 1.81% | 85,223.20 | 5.39% | 134.96 |
| 01-Jan-2028 - 31-Dec-2028 | 385,313 | 0.29% | 6 | 0.60% | 64,218.77 | 5.52% | 143.73 |
| 01-Jan-2029 - 31-Dec-2029 | 645,608 | 0.49% | 8 | 0.81% | 80,700.94 | 5.53% | 159.30 |
| 01-Jan-2030 - 31-Dec-2030 | 785,576 | 0.59% | 9 | 0.91% | 87,286.18 | 5.47% | 168.89 |
| 01-Jan-2031 - 31-Dec-2031 | 165,293 | 0.12% | 2 | 0.20% | 82,646.55 | 5.33% | 183.69 |
| 01-Jan-2032 - 31-Dec-2032 | 1,864,259 | 1.40% | 11 | 1.11% | 169,478.05 | 5.11% | 195.62 |
| 01-Jan-2033 - 31-Dec-2033 | 1,544,204 | 1.16% | 11 | 1.11% | 140,382.17 | 5.48% | 204.38 |
| 01-Jan-2034 - 31-Dec-2034 | 152,836 | 0.11% | 3 | 0.30% | 50,945.33 | 5.34% | 213.69 |
| 01-Jan-2035 - 31-Dec-2035 | 632,146 | 0.48% | 6 | 0.60% | 105,357.63 | 4.52% | 229.14 |
| 01-Jan-2036 - 31-Dec-2036 | 1,456,989 | 1.10% | 13 | 1.31% | 112,076.09 | 4.52% | 241.95 |
| 01-Jan-2037 - 31-Dec-2037 | 86,775,784 | 65.28% | 609 | 61.39% | 142,488.97 | 5.31% | 255.89 |
| 01-Jan-2038 - 31-Dec-2038 | 35,882,620 | 26.99% | 271 | 27.32% | 132,408.19 | 5.40% | 258.41 |
| Total | 132,925,462 | 100.00% | 992 | 100.00% | 133,997.44 | 5.32% | 250.45 |

Loan to Foreclosure Value

| from | until | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|--------------|---------|--------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| NHG | | 2,017,205 | 1.52% | 13 | 1.93% | 155,169.58 | 4.80% | 231.17 |
| < | 50,00% | 8,284,813 | 6.23% | 73 | 10.83% | 113,490.59 | 5.05% | 251.78 |
| 50,00% | 55,00% | 2,970,566 | 2.23% | 20 | 2.97% | 148,528.30 | 5.28% | 251.33 |
| 55,00% | 60,00% | 3,440,170 | 2.59% | 22 | 3.26% | 156,371.34 | 4.39% | 251.02 |
| 60,00% | 65,00% | 4,792,385 | 3.61% | 28 | 4.15% | 171,156.59 | 5.31% | 252.52 |
| 65,00% | 70,00% | 5,103,952 | 3.84% | 27 | 4.01% | 189,035.25 | 4.97% | 255.19 |
| 70,00% | 75,00% | 7,836,968 | 5.90% | 35 | 5.19% | 223,913.38 | 5.13% | 248.71 |
| 75,00% | 80,00% | 5,010,859 | 3.77% | 25 | 3.71% | 200,434.36 | 5.33% | 250.09 |
| 80,00% | 85,00% | 10,507,635 | 7.90% | 45 | 6.68% | 233,503.00 | 5.05% | 248.84 |
| 85,00% | 90,00% | 5,886,703 | 4.43% | 29 | 4.30% | 202,989.76 | 5.29% | 250.39 |
| 90,00% | 95,00% | 11,010,202 | 8.28% | 54 | 8.01% | 203,892.62 | 5.64% | 252.13 |
| 95,00% | 100,00% | 7,459,711 | 5.61% | 33 | 4.90% | 226,051.86 | 5.32% | 250.67 |
| 100,00% | 105,00% | 2,916,133 | 2.19% | 14 | 2.08% | 208,295.19 | 5.31% | 252.72 |
| 105,00% | 110,00% | 4,637,731 | 3.49% | 19 | 2.82% | 244,091.12 | 5.52% | 248.85 |
| 110,00% | 115,00% | 9,198,574 | 6.92% | 43 | 6.38% | 213,920.33 | 5.58% | 251.21 |
| 115,00% | 120,00% | 14,604,721 | 10.99% | 66 | 9.79% | 221,283.65 | 5.47% | 251.45 |
| 120,00% | 125,00% | 25,676,966 | 19.32% | 120 | 17.80% | 213,974.72 | 5.48% | 250.67 |
| 125,00% | 130,00% | 1,570,170 | 1.18% | 8 | 1.19% | 196,271.21 | 5.46% | 235.10 |
| 130,00% | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Unknown | | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 132,925,462 | 100.00% | 674 | 100.00% | 197,218.79 | 5.32% | 250.45 |

Province

| Province | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|---------------|--------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| Drenthe | 3,863,024 | 2.91% | 23 | 3.41% | 167,957.58 | 5.24% | 250.73 |
| Flevoland | 5,902,784 | 4.44% | 30 | 4.45% | 196,759.46 | 5.44% | 247.74 |
| Friesland | 6,421,386 | 4.83% | 38 | 5.64% | 168,983.85 | 5.37% | 250.96 |
| Gelderland | 15,114,410 | 11.37% | 70 | 10.39% | 215,920.14 | 5.42% | 253.54 |
| Groningen | 5,110,307 | 3.84% | 27 | 4.01% | 189,270.64 | 5.46% | 246.77 |
| Limburg | 9,810,632 | 7.38% | 57 | 8.46% | 172,116.36 | 5.37% | 249.08 |
| Noord-Brabant | 19,672,322 | 14.80% | 90 | 13.35% | 218,581.36 | 5.24% | 252.26 |
| Noord-Holland | 21,288,519 | 16.02% | 97 | 14.39% | 219,469.27 | 5.31% | 249.16 |
| Overijssel | 6,136,998 | 4.62% | 37 | 5.49% | 165,864.80 | 5.60% | 250.05 |
| Utrecht | 11,136,592 | 8.38% | 52 | 7.72% | 214,165.23 | 5.00% | 251.40 |
| Zeeland | 2,947,956 | 2.22% | 19 | 2.82% | 155,155.60 | 5.40% | 247.85 |
| Zuid-Holland | 25,520,532 | 19.20% | 134 | 19.88% | 190,451.73 | 5.35% | 250.03 |
| Unspecified | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | 132,925,462 | 100.00% | 674 | 100.00% | 197,218.79 | 5.32% | 250.45 |

Property Type

| Property Type | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|----------------------------------|--------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| Single family house | 81,267,370 | 61.14% | 405 | 60.09% | 200,660.17 | 5.32% | 250.81 |
| Flat/apartment | 18,147,173 | 13.65% | 120 | 17.80% | 151,226.44 | 5.48% | 253.73 |
| Shop/private house | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Residential farm | 205,000 | 0.15% | 1 | 0.15% | 205,000.00 | 5.65% | 255.00 |
| Garage | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Rural estate | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Single family house with garage | 33,143,919 | 24.93% | 147 | 21.81% | 225,468.84 | 5.24% | 247.74 |
| Flat/apartment with garage | 162,000 | 0.12% | 1 | 0.15% | 162,000.00 | 4.95% | 257.00 |
| Single garage for house | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Single garage for flat/apartment | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Conversion | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Caravan | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Houseboat | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Condominium | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Condominium with garage | - | 0.00% | - | 0.00% | - | 0.00% | - |
| House/Practice | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Other property / unknown | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Shop / House | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Farm house | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Office space | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Recreational home | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Unspecified | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Utility building | - | 0.00% | - | 0.00% | - | 0.00% | - |
| NRF Property | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Retail property | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Unknown | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | 132,925,462 | 100.00% | 674 | 100.00% | 197,218.79 | 5.32% | 250.45 |

Net Size

| Net Size | Value | As % of total | no. of loans | As % of total | Average Loans | WAC | WAM |
|--------------|--------------------|----------------|--------------|----------------|-------------------|--------------|---------------|
| < | 0 | 0.00% | - | 0.00% | - | 0.00% | - |
| 0 | 25,000 | 17,088 | 1 | 0.15% | 17,087.85 | 5.25% | 257.00 |
| 25.000 | 50,000 | 608,329 | 15 | 2.23% | 40,555.23 | 5.17% | 255.16 |
| 50.000 | 75,000 | 1,011,640 | 16 | 2.37% | 63,227.49 | 5.32% | 256.47 |
| 75.000 | 100,000 | 3,217,813 | 36 | 5.34% | 89,383.70 | 5.19% | 251.98 |
| 100.000 | 125,000 | 6,728,285 | 59 | 8.75% | 114,038.73 | 5.32% | 248.78 |
| 125.000 | 150,000 | 14,892,803 | 108 | 16.02% | 137,896.32 | 5.34% | 252.17 |
| 150.000 | 175,000 | 17,152,529 | 105 | 15.58% | 163,357.42 | 5.38% | 254.90 |
| 175.000 | 200,000 | 11,919,972 | 63 | 9.35% | 189,205.90 | 5.44% | 252.93 |
| 200.000 | 225,000 | 16,171,923 | 76 | 11.28% | 212,788.46 | 5.43% | 249.47 |
| 225.000 | 250,000 | 11,641,065 | 49 | 7.27% | 237,572.76 | 5.18% | 245.12 |
| 250.000 | 275,000 | 11,544,903 | 44 | 6.53% | 262,384.16 | 5.38% | 248.43 |
| 275.000 | 300,000 | 7,582,996 | 26 | 3.86% | 291,653.69 | 5.18% | 254.11 |
| 300.000 | 325,000 | 5,954,480 | 19 | 2.82% | 313,393.69 | 5.34% | 247.76 |
| 325.000 | 350,000 | 3,369,885 | 10 | 1.48% | 336,988.49 | 5.40% | 246.42 |
| 350.000 | 375,000 | 4,009,509 | 11 | 1.63% | 364,500.84 | 5.18% | 253.46 |
| 375.000 | 400,000 | 2,729,593 | 7 | 1.04% | 389,941.85 | 5.37% | 247.32 |
| 400.000 | 425,000 | 3,307,142 | 8 | 1.19% | 413,392.71 | 5.64% | 256.87 |
| 425.000 | 450,000 | 2,646,420 | 6 | 0.89% | 441,070.06 | 4.05% | 246.67 |
| 450.000 | 475,000 | 1,843,184 | 4 | 0.59% | 460,795.88 | 5.39% | 248.44 |
| 475.000 | 500,000 | 1,463,313 | 3 | 0.45% | 487,771.16 | 5.48% | 249.63 |
| 500.000 | 525,000 | 523,538 | 1 | 0.15% | 523,538.00 | 5.31% | 246.74 |
| 525.000 | 550,000 | 1,079,000 | 2 | 0.30% | 539,500.00 | 5.23% | 251.70 |
| 550.000 | 575,000 | 1,117,662 | 2 | 0.30% | 558,831.18 | 5.35% | 245.25 |
| 575.000 | 600,000 | - | - | 0.00% | - | 0.00% | - |
| 600.000 | 625,000 | - | - | 0.00% | - | 0.00% | - |
| 625.000 | 650,000 | - | - | 0.00% | - | 0.00% | - |
| 650.000 | > | 2,392,391 | 3 | 0.45% | 797,463.57 | 5.57% | 236.27 |
| Total | 132,925,462 | 100.00% | 674 | 100.00% | 197,218.79 | 5.32% | 250.45 |