

E-MAC Program III B.V. - Compartment NL 2008-II Investor report October 2016

Cashflow analysis for the period

Total interest received	852,356	
Interest received on transaction accounts	(68)	
Liquidity available	1,800,000	
Reserve account available	696,525	
Receivables under hedging arrangements	-	
Total funds available		3,348,813
Company management expenses	-	
Administration fee	12,530	
MPT fee	13,605	
Third party fees	9,340	
Liquidity Facility fee	3,220	
Payments under hedging arrangements	591,422	
Interest on the Notes	276,880	
Making good on shortfall Class D PDL	743	
Deferred Purchase Price Instalment	-	
Total funds distributed		907,741
Available after distribution of funds		2,441,072
Liquidity Facility	1,800,000	*
Reserve account	641,072	
Available liquidity		2,441,072
Net cashflow		-

Principal Deficiency Ledger

Class A1	0
Class A2	0
Class B	0
Class C	0
Class D	0
Total	0

Collateral

Starting principal balance	62,390,896
Principal redemptions and repayments	(923,379)
Unused Prefund	-
Losses for the period	(743)
Ending principal balance	61,466,774
Balance Reset Participation	-
Total balance E-MAC NL 2008-II	61,466,774
Redemptions applied for purchase Further Advances during period	-
Substitution of loans	-
Repurchase of loans	-
Total balance E-MAC Program III Comp.NL 2008-II	61,466,774

Performance

	Last period	This period	Since issue
Prepayment rate	14.94%	5.62%	7.43%

Delinquency table	Number of loans	Balance	Percentage of total
Current	345	59,229,114	96.36%
31 - 60 days	2	310,000	0.50%
61 - 90 days	4	1,077,959	1.75%
91 - 120 days	1	252,388	0.41%
120+ days	3	597,314	0.97%
In repossession	-	-	0.00%
Total	355	61,466,774	100.00%

	Last period	This period	Recovered	Total
Aggregate principal losses	356,521	743	2,562	354,703

Overview

Number of borrowers	355		
Number of loanparts	581		
	(weighted) average	Minimum	Maximum
Loan size borrower	173,146	9,921	509,000
Loan part size	105,795	131	410,000
Coupon	5,09%	0,80%	6,60%
Remaining maturity (months)	246	-44	287
Remaining interest period (months)	91	-44	258
Original interest period (months)	193	24	363
Seasoning (months)	8,5	0,3	17,6
Loan to Original Foreclosure Value (1)	91.1%	4.1%	128.0%

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	1,918,433	3.12%	34	5.85%	56,424.49	4.99%	232.23
Bridge Loan	92,000	0.15%	1	0.17%	92,000.00	3.15%	44.00
Hybride	97,102	0.16%	2	0.34%	48,550.88	5.39%	251.65
Interest only	50,265,027	81.78%	433	74.53%	116,085.51	5.13%	250.09
Investment	365,396	0.59%	5	0.86%	73,079.20	5.05%	252.37
Life	6,126,373	9.97%	68	11.70%	90,093.72	4.81%	222.58
Savings	1,206,582	1.96%	18	3.10%	67,032.31	5.43%	236.40
STAR Aflossingsvrij	599,259	0.97%	8	1.38%	74,907.40	5.33%	252.01
Universal Life	796,603	1.30%	12	2.07%	66,383.58	4.80%	210.44
Total	61,466,774	100.00%	581	100.00%	105,794.79	5,09%	245.60

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	-	0.00%	-	0.00%	-	0.00%	-
1	2	0.00%	-	0.00%	-	0.00%	-
2	-	0.00%	-	0.00%	-	0.00%	-
3	-	0.00%	-	0.00%	-	0.00%	-
4	-	0.00%	-	0.00%	-	0.00%	-
5	-	0.00%	-	0.00%	-	0.00%	-
6	-	0.00%	-	0.00%	-	0.00%	-
7	-	0.00%	-	0.00%	-	0.00%	-
8	-	0.00%	-	0.00%	-	0.00%	-
9	-	0.00%	-	0.00%	-	0.00%	-
10	-	0.00%	-	0.00%	-	0.00%	-
11	-	0.00%	-	0.00%	-	0.00%	-
12	-	0.00%	-	0.00%	-	0.00%	-
13	-	0.00%	-	0.00%	-	0.00%	-
14	-	0.00%	-	0.00%	-	0.00%	-
15	-	0.00%	-	0.00%	-	0.00%	-
16	-	0.00%	-	0.00%	-	0.00%	-
17	-	0.00%	-	0.00%	-	0.00%	-
18	-	0.00%	-	0.00%	-	0.00%	-
19	-	0.00%	-	0.00%	-	0.00%	-
20	-	0.00%	-	0.00%	-	0.00%	-
21	-	0.00%	-	0.00%	-	0.00%	-
22	-	0.00%	-	0.00%	-	0.00%	-
23	676,800	1.10%	4	0.69%	169,200.00	4.02%	255.39
24	216,000	0.35%	1	0.17%	216,000.00	5.80%	251.00
25	-	0.00%	-	0.00%	-	0.00%	-
26	46,086	0.07%	1	0.17%	46,085.77	5.15%	250.00
27	-	0.00%	-	0.00%	-	0.00%	-
28	-	0.00%	-	0.00%	-	0.00%	-
29	-	0.00%	-	0.00%	-	0.00%	-
30	-	0.00%	-	0.00%	-	0.00%	-
31	-	0.00%	-	0.00%	-	0.00%	-
32	-	0.00%	-	0.00%	-	0.00%	-
33	-	0.00%	-	0.00%	-	0.00%	-
34	67,102	0.11%	1	0.17%	67,102.07	4.80%	252.00
35	-	0.00%	-	0.00%	-	0.00%	-
36	316,532	0.51%	3	0.52%	105,510.73	4.10%	252.00
37	222,000	0.36%	1	0.17%	222,000.00	5.40%	252.00
38	-	0.00%	-	0.00%	-	0.00%	-
39	316,487	0.51%	2	0.34%	158,243.35	3.09%	253.48
40	-	0.00%	-	0.00%	-	0.00%	-
41	-	0.00%	-	0.00%	-	0.00%	-
42	-	0.00%	-	0.00%	-	0.00%	-
43	-	0.00%	-	0.00%	-	0.00%	-
44	16,207	0.03%	1	0.17%	16,207.25	4.40%	44.00
45	-	0.00%	-	0.00%	-	0.00%	-
46	119,388	0.19%	2	0.34%	59,693.77	5.00%	252.00
47	-	0.00%	-	0.00%	-	0.00%	-
48	120,121	0.20%	2	0.34%	60,060.49	5.65%	250.00
49	372,000	0.61%	2	0.34%	186,000.00	5.08%	253.79
50	-	0.00%	-	0.00%	-	0.00%	-
51	-	0.00%	-	0.00%	-	0.00%	-
52	-	0.00%	-	0.00%	-	0.00%	-
53	-	0.00%	-	0.00%	-	0.00%	-
54	93,367	0.15%	2	0.34%	46,683.73	5.30%	250.00
55	-	0.00%	-	0.00%	-	0.00%	-
56	-	0.00%	-	0.00%	-	0.00%	-
57	-	0.00%	-	0.00%	-	0.00%	-
58	-	0.00%	-	0.00%	-	0.00%	-
59	-	0.00%	-	0.00%	-	0.00%	-
60	1,406,864	2.29%	11	1.89%	127,896.74	5.39%	250.96
61	-	0.00%	-	0.00%	-	0.00%	-
62	92,000	0.15%	1	0.17%	92,000.00	3.15%	44.00
63	-	0.00%	-	0.00%	-	0.00%	-
64	-	0.00%	-	0.00%	-	0.00%	-
65	-	0.00%	-	0.00%	-	0.00%	-
66	-	0.00%	-	0.00%	-	0.00%	-
67	-	0.00%	-	0.00%	-	0.00%	-
68	-	0.00%	-	0.00%	-	0.00%	-
69	-	0.00%	-	0.00%	-	0.00%	-
70	-	0.00%	-	0.00%	-	0.00%	-
71	-	0.00%	-	0.00%	-	0.00%	-
72	220,000	0.36%	1	0.17%	220,000.00	3.85%	254.00
73	-	0.00%	-	0.00%	-	0.00%	-
74	-	0.00%	-	0.00%	-	0.00%	-
75	-	0.00%	-	0.00%	-	0.00%	-
76	-	0.00%	-	0.00%	-	0.00%	-
77	-	0.00%	-	0.00%	-	0.00%	-
78	-	0.00%	-	0.00%	-	0.00%	-
79	-	0.00%	-	0.00%	-	0.00%	-
80	-	0.00%	-	0.00%	-	0.00%	-
81	-	0.00%	-	0.00%	-	0.00%	-
82	-	0.00%	-	0.00%	-	0.00%	-
83	-	0.00%	-	0.00%	-	0.00%	-
84	4,139	0.01%	1	0.17%	4,139.26	5.40%	36.00
85	-	0.00%	-	0.00%	-	0.00%	-
86	-	0.00%	-	0.00%	-	0.00%	-
87	-	0.00%	-	0.00%	-	0.00%	-
88	-	0.00%	-	0.00%	-	0.00%	-
89	189,679	0.31%	4	0.69%	47,419.75	0.87%	256.43
90	-	0.00%	-	0.00%	-	0.00%	-
91	-	0.00%	-	0.00%	-	0.00%	-
92	60,000	0.10%	1	0.17%	60,000.00	5.15%	159.00
93	-	0.00%	-	0.00%	-	0.00%	-
94	54,693	0.09%	1	0.17%	54,692.56	5.05%	255.00
95	-	0.00%	-	0.00%	-	0.00%	-
96	175,000	0.28%	1	0.17%	175,000.00	1.75%	251.00
97	60,500	0.10%	2	0.34%	30,250.00	5.10%	182.00
98	-	0.00%	-	0.00%	-	0.00%	-
99	-	0.00%	-	0.00%	-	0.00%	-
100	-	0.00%	-	0.00%	-	0.00%	-
101	12,000	0.02%	1	0.17%	12,000.00	1.20%	261.00
102	-	0.00%	-	0.00%	-	0.00%	-
103	-	0.00%	-	0.00%	-	0.00%	-
104	-	0.00%	-	0.00%	-	0.00%	-
105	-	0.00%	-	0.00%	-	0.00%	-
106	467,500	0.76%	2	0.34%	233,750.00	2.15%	256.00
107	160,000	0.26%	1	0.17%	160,000.00	1.55%	255.00
108	4,583	0.01%	1	0.17%	4,583.41	0.80%	253.00
109	265,000	0.43%	1	0.17%	265,000.00	1.55%	253.00
110	-	0.00%	-	0.00%	-	0.00%	-
111	-	0.00%	-	0.00%	-	0.00%	-
112	-	0.00%	-	0.00%	-	0.00%	-
113	-	0.00%	-	0.00%	-	0.00%	-
114	100,000	0.16%	1	0.17%	100,000.00	5.40%	213.00
115	66,115	0.11%	1	0.17%	66,115.41	5.40%	253.00
116	-	0.00%	-	0.00%	-	0.00%	-
117	1,252,095	2.04%	15	2.58%	83,473.02	5.18%	251.98
118	2,969,303	4.83%	22	3.79%	134,968.33	5.50%	254.54
119	3,983,375	6.48%	33	5.68%	120,708.34	5.19%	244.97
120	8,883,262	14.45%	75	12.91%	118,443.49	5.30%	251.16
121	2,239,533	3.64%	19	3.27%	117,870.16	5.41%	250.53
122	2,589,420	4.21%	19	3.27%	136,285.25	5.70%	253.91
123	-	0.00%	-	0.00%	-	0.00%	-
124	-	0.00%	-	0.00%	-	0.00%	-
125	-	0.00%	-	0.00%	-	0.00%	-
126	-	0.00%	-	0.00%	-	0.00%	-
127	5,500	0.01%	1	0.17%	5,500.00	0.80%	177.00
128	308,645	0.50%	3	0.52%	102,881.58	3.85%	218.64
129	-	0.00%	-	0.00%	-	0.00%	-
130	-	0.00%	-	0.00%	-	0.00%	-
131	247,908	0.40%	3	0.52%	82,636.02	5.05%	230.57
132	-	0.00%	-	0.00%	-	0.00%	-
133	-	0.00%	-	0.00%	-	0.00%	-

Interest Term	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
133	-	0.00%	-	0.00%	-	0.00%	-
134	228,127	0.37%	4	4.44%	57,031.68	4.44%	169.98
135	60,273	0.10%	1	0.17%	60,273.12	5.70%	252.00
136	-	0.00%	-	0.00%	-	0.00%	-
137	-	0.00%	-	0.00%	-	0.00%	-
138	-	0.00%	-	0.00%	-	0.00%	-
139	-	0.00%	-	0.00%	-	0.00%	-
140	-	0.00%	-	0.00%	-	0.00%	-
141	-	0.00%	-	0.00%	-	0.00%	-
142	-	0.00%	-	0.00%	-	0.00%	-
143	-	0.00%	-	0.00%	-	0.00%	-
144	-	0.00%	-	0.00%	-	0.00%	-
145	130,929	0.21%	1	0.17%	130,929.00	5.30%	227.00
146	-	0.00%	-	0.00%	-	0.00%	-
147	473,984	0.77%	3	0.52%	157,994.56	5.47%	254.53
148	-	0.00%	-	0.00%	-	0.00%	-
149	-	0.00%	-	0.00%	-	0.00%	-
150	-	0.00%	-	0.00%	-	0.00%	-
151	-	0.00%	-	0.00%	-	0.00%	-
152	167,500	0.27%	2	0.34%	83,750.00	3.69%	218.34
153	-	0.00%	-	0.00%	-	0.00%	-
154	-	0.00%	-	0.00%	-	0.00%	-
155	-	0.00%	-	0.00%	-	0.00%	-
156	-	0.00%	-	0.00%	-	0.00%	-
157	190,350	0.31%	2	0.34%	95,175.00	1.85%	159.28
158	-	0.00%	-	0.00%	-	0.00%	-
159	-	0.00%	-	0.00%	-	0.00%	-
160	-	0.00%	-	0.00%	-	0.00%	-
161	-	0.00%	-	0.00%	-	0.00%	-
162	-	0.00%	-	0.00%	-	0.00%	-
163	-	0.00%	-	0.00%	-	0.00%	-
164	-	0.00%	-	0.00%	-	0.00%	-
165	-	0.00%	-	0.00%	-	0.00%	-
166	-	0.00%	-	0.00%	-	0.00%	-
167	-	0.00%	-	0.00%	-	0.00%	-
168	-	0.00%	-	0.00%	-	0.00%	-
169	301,900	0.49%	2	0.34%	150,950.00	5.33%	252.58
170	-	0.00%	-	0.00%	-	0.00%	-
171	-	0.00%	-	0.00%	-	0.00%	-
172	-	0.00%	-	0.00%	-	0.00%	-
173	-	0.00%	-	0.00%	-	0.00%	-
174	-	0.00%	-	0.00%	-	0.00%	-
175	-	0.00%	-	0.00%	-	0.00%	-
176	-	0.00%	-	0.00%	-	0.00%	-
177	-	0.00%	-	0.00%	-	0.00%	-
178	159,260	0.26%	1	0.17%	159,260.00	5.05%	255.00
179	410,195	0.67%	4	0.69%	102,548.69	4.80%	240.69
180	455,769	0.74%	4	0.69%	113,942.32	5.14%	246.44
181	1,810,233	2.95%	21	3.61%	86,201.58	5.04%	226.11
182	399,983	0.65%	3	0.52%	133,327.76	5.31%	251.00
183	478,956	0.78%	7	1.20%	68,422.24	5.23%	252.44
184	-	0.00%	-	0.00%	-	0.00%	-
185	-	0.00%	-	0.00%	-	0.00%	-
186	-	0.00%	-	0.00%	-	0.00%	-
187	-	0.00%	-	0.00%	-	0.00%	-
188	-	0.00%	-	0.00%	-	0.00%	-
189	-	0.00%	-	0.00%	-	0.00%	-
190	-	0.00%	-	0.00%	-	0.00%	-
191	-	0.00%	-	0.00%	-	0.00%	-
192	-	0.00%	-	0.00%	-	0.00%	-
193	192,000	0.31%	3	0.52%	64,000.00	2.51%	228.17
194	-	0.00%	-	0.00%	-	0.00%	-
195	84,500	0.14%	1	0.17%	84,500.00	3.25%	243.00
196	-	0.00%	-	0.00%	-	0.00%	-
197	-	0.00%	-	0.00%	-	0.00%	-
198	-	0.00%	-	0.00%	-	0.00%	-
199	-	0.00%	-	0.00%	-	0.00%	-
200	-	0.00%	-	0.00%	-	0.00%	-
201	-	0.00%	-	0.00%	-	0.00%	-
202	-	0.00%	-	0.00%	-	0.00%	-
203	-	0.00%	-	0.00%	-	0.00%	-
204	-	0.00%	-	0.00%	-	0.00%	-
205	-	0.00%	-	0.00%	-	0.00%	-
206	-	0.00%	-	0.00%	-	0.00%	-
207	-	0.00%	-	0.00%	-	0.00%	-
208	-	0.00%	-	0.00%	-	0.00%	-
209	23,000	0.04%	1	0.17%	23,000.00	4.75%	246.00
210	-	0.00%	-	0.00%	-	0.00%	-
211	-	0.00%	-	0.00%	-	0.00%	-
212	-	0.00%	-	0.00%	-	0.00%	-
213	175,941	0.29%	3	0.52%	58,646.92	4.92%	232.39
214	-	0.00%	-	0.00%	-	0.00%	-
215	-	0.00%	-	0.00%	-	0.00%	-
216	-	0.00%	-	0.00%	-	0.00%	-
217	60,807	0.10%	1	0.17%	60,806.55	4.80%	78.00
218	-	0.00%	-	0.00%	-	0.00%	-
219	-	0.00%	-	0.00%	-	0.00%	-
220	129,727	0.21%	3	0.52%	43,242.33	4.45%	228.81
221	84,273	0.14%	1	0.17%	84,273.00	4.45%	124.00
222	-	0.00%	-	0.00%	-	0.00%	-
223	15,000	0.02%	1	0.17%	15,000.00	4.90%	249.00
224	-	0.00%	-	0.00%	-	0.00%	-
225	370,000	0.60%	4	0.69%	92,500.00	4.95%	211.42
226	-	0.00%	-	0.00%	-	0.00%	-
227	-	0.00%	-	0.00%	-	0.00%	-
228	-	0.00%	-	0.00%	-	0.00%	-
229	-	0.00%	-	0.00%	-	0.00%	-
230	-	0.00%	-	0.00%	-	0.00%	-
231	58,828	0.10%	1	0.17%	58,828.10	4.50%	242.00
232	-	0.00%	-	0.00%	-	0.00%	-
233	-	0.00%	-	0.00%	-	0.00%	-
234	-	0.00%	-	0.00%	-	0.00%	-
235	-	0.00%	-	0.00%	-	0.00%	-
236	-	0.00%	-	0.00%	-	0.00%	-
237	-	0.00%	-	0.00%	-	0.00%	-
238	621,937	1.01%	7	1.20%	88,848.15	4.68%	246.60
239	1,745,889	2.84%	17	2.93%	102,699.37	5.10%	246.76
240	2,308,746	3.76%	23	3.96%	100,380.26	5.14%	237.84
241	8,675,052	14.11%	88	15.15%	98,580.13	5.12%	246.67
242	939,110	1.53%	8	1.38%	117,388.76	5.31%	251.00
243	1,480,198	2.41%	18	3.10%	82,233.21	5.28%	248.47
244	-	0.00%	-	0.00%	-	0.00%	-
245	-	0.00%	-	0.00%	-	0.00%	-
246	-	0.00%	-	0.00%	-	0.00%	-
247	-	0.00%	-	0.00%	-	0.00%	-
248	-	0.00%	-	0.00%	-	0.00%	-
249	-	0.00%	-	0.00%	-	0.00%	-
250	-	0.00%	-	0.00%	-	0.00%	-
251	-	0.00%	-	0.00%	-	0.00%	-
252	168,202	0.27%	3	0.52%	56,067.33	4.50%	217.48
253	-	0.00%	-	0.00%	-	0.00%	-
254	-	0.00%	-	0.00%	-	0.00%	-
255	-	0.00%	-	0.00%	-	0.00%	-
256	-	0.00%	-	0.00%	-	0.00%	-
257	-	0.00%	-	0.00%	-	0.00%	-
258	-	0.00%	-	0.00%	-	0.00%	-
259	-	0.00%	-	0.00%	-	0.00%	-
260	-	0.00%	-	0.00%	-	0.00%	-
261	-	0.00%	-	0.00%	-	0.00%	-
262	-	0.00%	-	0.00%	-	0.00%	-
263	-	0.00%	-	0.00%	-	0.00%	-
264	-	0.00%	-	0.00%	-	0.00%	-
265	-	0.00%	-	0.00%	-	0.00%	-
266	-	0.00%	-	0.00%	-	0.00%	-
267	-	0.00%	-	0.00%	-	0.00%	-
268	-	0.00%	-	0.00%	-	0.00%	-
269	-	0.00%	-	0.00%	-	0.00%	-

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
269	270	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
298	299	-	0.00%	-	0.00%	-	0.00%	-
299	300	70,551	0.11%	1	0.17%	70,551.23	5.45%	193.00
300	301	866,153	1.41%	5	0.86%	173,230.53	5.12%	244.20
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	172,183	0.28%	4	0.69%	43,045.72	3.09%	208.45
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	67,768	0.11%	1	0.17%	67,768.00	2.75%	204.00
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	-	0.00%	-	0.00%	-	0.00%	-
345	346	-	0.00%	-	0.00%	-	0.00%	-
346	347	-	0.00%	-	0.00%	-	0.00%	-
347	348	44,896	0.07%	1	0.17%	44,895.72	4.55%	240.00
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	-	0.00%	-	0.00%	-	0.00%	-
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	290,000	0.47%	3	0.52%	96,666.67	5.33%	251.07
358	359	606,744	0.99%	4	0.69%	151,685.91	5.63%	254.00
359	360	1,682,057	2.74%	18	3.10%	93,447.63	5.22%	250.49
360	361	5,812,002	9.46%	52	8.95%	111,769.27	5.28%	247.55
361	362	563,586	0.92%	7	1.20%	80,512.23	5.15%	229.14
362	363	490,962	0.80%	4	0.69%	122,740.62	5.63%	255.02
363	>	-	0.00%	-	0.00%	-	0.00%	-
Total		61,466,774	100.00%	581	100.00%	105,794.79	5.09%	245.60

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2,50%	1,677,553	2.73%	17	2.93%	98,679.61	1.77%	232.59
2,50%	2,75%	348,867	0.57%	7	1.20%	49,838.13	2.75%	230.43
2,75%	3,00%	392,183	0.64%	4	0.69%	98,045.72	2.90%	234.92
3,00%	3,25%	213,500	0.35%	3	0.52%	71,166.67	3.20%	121.23
3,25%	3,50%	-	0.00%	-	0.00%	-	0.00%	-
3,50%	3,75%	615,574	1.00%	8	1.38%	76,946.71	3.73%	244.27
3,75%	4,00%	979,399	1.59%	10	1.72%	97,939.87	3.91%	232.42
4,00%	4,25%	2,386,003	3.88%	25	4.30%	95,440.12	4.16%	236.34
4,25%	4,50%	2,351,658	3.83%	30	5.16%	78,388.60	4.45%	225.81
4,50%	4,75%	1,332,206	2.17%	17	2.93%	78,365.03	4.64%	241.66
4,75%	5,00%	7,266,980	11.82%	67	11.53%	108,462.38	4.96%	246.33
5,00%	5,25%	16,635,511	27.06%	144	24.78%	115,524.38	5.17%	247.09
5,25%	5,50%	13,973,144	22.73%	137	23.58%	101,993.75	5.40%	246.96
5,50%	5,75%	8,788,331	14.30%	77	13.25%	114,134.17	5.64%	251.73
5,75%	6,00%	2,374,790	3.86%	19	3.27%	124,988.92	5.86%	255.53
6,00%	6,25%	425,512	0.69%	6	1.03%	70,918.71	6.10%	256.40
6,25%	6,50%	910,325	1.48%	6	1.03%	151,720.83	6.46%	256.19
6,50%	6,75%	795,239	1.29%	4	0.69%	198,809.82	6.60%	251.48
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%	-
Total		61,466,774	100.00%	581	100.00%	105,794.79	5.09%	245.60

Interest Reset Date

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floatina	<	-	0.00%	-	0.00%	-	0.00%	-
1/1/2017	1/1/2017	2,234,203	3.63%	18	3.10%	124,122.41	3.08%	235.42
1/1/2018	1/1/2018	18,270,762	29.72%	158	27.19%	115,637.73	5.29%	248.54
1/1/2019	1/1/2019	6,100,015	9.92%	49	8.43%	124,490.09	5.34%	248.88
1/1/2020	1/1/2020	1,231,251	2.00%	12	2.07%	102,604.24	4.54%	249.92
1/1/2021	1/1/2021	805,038	1.31%	8	1.38%	100,629.21	4.55%	239.09
1/1/2022	1/1/2022	887,108	1.44%	9	1.55%	98,567.57	4.11%	244.80
1/1/2023	1/1/2023	3,348,516	5.45%	35	6.02%	95,671.89	5.15%	236.58
1/1/2024	1/1/2024	425,223	0.69%	4	0.69%	106,305.68	5.07%	253.07
1/1/2025	1/1/2025	188,000	0.31%	2	0.34%	94,000.00	4.88%	252.14
1/1/2026	1/1/2026	621,291	1.01%	10	1.72%	62,129.09	4.48%	232.14
1/1/2027	1/1/2027	2,392,440	3.89%	34	5.85%	70,365.88	4.30%	224.35
1/1/2028	1/1/2028	12,292,103	20.00%	117	20.14%	105,060.71	5.18%	247.02
1/1/2029	1/1/2029	2,003,928	3.26%	25	4.30%	80,157.13	5.62%	250.59
1/1/2030	1/1/2030	-	0.00%	-	0.00%	-	0.00%	-
1/1/2031	1/1/2031	-	0.00%	-	0.00%	-	0.00%	-
1/1/2032	1/1/2032	-	0.28%	-	0.69%	-	3.02%	-
1/1/2033	1/1/2033	172,183	0.28%	4	0.69%	43,045.72	5.14%	208.45
1/1/2034	1/1/2034	993,704	1.62%	8	1.38%	124,212.98	5.14%	237.79
1/1/2035	1/1/2035	67,768	0.11%	1	0.17%	67,768.00	2.75%	204.00
1/1/2036	1/1/2036	-	0.00%	-	0.00%	-	0.00%	-
1/1/2037	1/1/2037	179,291	0.29%	7	1.20%	25,613.00	3.22%	230.27
1/1/2038	1/1/2038	44,896	0.07%	1	0.17%	44,895.72	4.55%	240.00
1/1/2039	1/1/2039	7,821,321	12.72%	69	11.88%	113,352.48	5.31%	247.24
1/1/2040	1/1/2040	1,387,739	2.26%	10	1.72%	138,773.92	5.57%	255.94
1/1/2041	1/1/2041	-	0.00%	-	0.00%	-	0.00%	-
1/1/2042	1/1/2042	-	0.00%	-	0.00%	-	0.00%	-
1/1/2043	1/1/2043	-	0.00%	-	0.00%	-	0.00%	-
1/1/2044	1/1/2044	-	0.00%	-	0.00%	-	0.00%	-
1/1/2045	1/1/2045	-	0.00%	-	0.00%	-	0.00%	-
1/1/2046	>	-	0.00%	-	0.00%	-	0.00%	-
Total		61,466,774	100.00%	581	100.00%	105,794.79	5.09%	245.60

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2013 - 31-Dec-2013	92,000	0.15%	1	0.17%	92,000.00	3.15%	44.00)
01-Jan-2016 - 31-Dec-2016	52,941	0.09%	1	0.17%	52,941.00	1.75%	2.00
01-Jan-2019 - 31-Dec-2019	4,139	0.01%	1	0.17%	4,139.26	5.40%	36.00
01-Jan-2020 - 31-Dec-2020	16,207	0.03%	1	0.17%	16,207.25	4.40%	44.00
01-Jan-2022 - 31-Dec-2022	101,468	0.17%	2	0.34%	50,734.00	4.93%	69.34
01-Jan-2023 - 31-Dec-2023	183,715	0.30%	4	0.69%	45,928.65	3.40%	82.99
01-Jan-2024 - 31-Dec-2024	7,000	0.01%	1	0.17%	7,000.00	5.20%	96.00
01-Jan-2025 - 31-Dec-2025	30,998	0.05%	1	0.17%	30,997.88	5.45%	108.00
01-Jan-2026 - 31-Dec-2026	302,070	0.49%	4	0.69%	75,517.50	5.20%	120.72
01-Jan-2027 - 31-Dec-2027	84,273	0.14%	1	0.17%	84,273.00	4.45%	124.00
01-Jan-2028 - 31-Dec-2028	265,855	0.43%	3	0.52%	88,618.17	4.91%	142.12
01-Jan-2029 - 31-Dec-2029	141,126	0.23%	1	0.17%	141,126.00	4.50%	152.00
01-Jan-2030 - 31-Dec-2030	497,182	0.81%	6	1.03%	82,863.73	4.97%	166.94
01-Jan-2031 - 31-Dec-2031	453,711	0.74%	8	1.38%	56,713.88	4.66%	178.04
01-Jan-2032 - 31-Dec-2032	483,836	0.79%	7	1.20%	69,119.37	4.92%	189.32
01-Jan-2033 - 31-Dec-2033	594,514	0.97%	6	1.03%	99,085.67	4.84%	203.88
01-Jan-2034 - 31-Dec-2034	1,004,884	1.63%	10	1.72%	100,488.43	4.94%	212.95
01-Jan-2035 - 31-Dec-2035	1,629,032	2.65%	25	4.30%	65,161.29	3.92%	226.60
01-Jan-2036 - 31-Dec-2036	1,701,630	2.77%	22	3.79%	77,346.83	4.48%	236.67
01-Jan-2037 - 31-Dec-2037	41,815,926	68.03%	365	62.82%	114,564.18	5.14%	251.78
01-Jan-2038 - 31-Dec-2038	11,911,267	19.38%	106	18.24%	112,370.44	5.29%	256.11
01-Jan-2039 - 31-Dec-2039	64,000	0.10%	3	0.52%	21,333.33	2.92%	270.66
01-Jan-2040 - 31-Dec-2040	29,000	0.05%	2	0.34%	14,500.00	6.27%	284.41
Total	61,466,774	100.00%	581	100.00%	105,794.79	5.09%	245.60

Loan to Foreclosure Value

From	until	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
NIG		5,642,790	9.18%	30	8.45%	188,092.98		4.08%
<	50,00%	5,887,750	9.58%	64	18.03%	91,996.10		5.17%
50,00%	55,00%	1,649,810	2.68%	11	3.10%	149,982.71		5.03%
55,00%	60,00%	3,110,131	5.06%	20	5.63%	155,506.57		5.11%
60,00%	65,00%	2,492,794	4.06%	13	3.66%	191,753.40		5.32%
65,00%	70,00%	2,233,922	3.63%	14	3.94%	159,565.85		5.29%
70,00%	75,00%	5,133,860	8.35%	29	8.17%	177,029.65		5.27%
75,00%	80,00%	588,071	0.96%	4	1.13%	147,017.72		3.84%
80,00%	85,00%	2,291,071	3.73%	13	3.66%	176,236.23		5.28%
85,00%	90,00%	1,531,278	2.49%	8	2.25%	191,409.75		4.84%
90,00%	95,00%	3,978,987	6.47%	19	5.35%	209,420.35		5.03%
95,00%	100,00%	2,196,051	3.57%	12	3.38%	183,004.27		5.22%
100,00%	105,00%	2,077,209	3.38%	10	2.82%	207,720.94		4.91%
105,00%	110,00%	1,580,426	2.57%	8	2.25%	197,553.25		5.31%
110,00%	115,00%	4,942,395	8.04%	24	6.76%	205,933.11		5.22%
115,00%	120,00%	6,284,827	10.22%	28	7.89%	224,458.10		5.33%
120,00%	125,00%	9,281,108	15.10%	46	12.96%	201,763.22		5.30%
125,00%	130,00%	564,295	0.92%	2	0.56%	282,147.30		5.06%
130,00%	>	-	0.00%	-	0.00%	-		0.00%
Total		61,466,774	100.00%	355	100.00%	173,145.84		5.09%

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	2,138,025	3.48%	12	3.38%	178,168.71	5.09%	246.26
Flevoland	2,605,587	4.24%	15	4.23%	173,705.78	4.86%	243.59
Friesland	2,566,678	4.18%	15	4.23%	171,111.85	4.54%	248.71
Gelderland	8,308,704	13.52%	44	12.39%	188,834.19	5.18%	250.51
Groningen	1,810,622	2.95%	13	3.66%	139,278.60	4.93%	241.57
Limburg	3,291,655	5.36%	19	5.35%	173,244.99	4.81%	236.68
Noord-Brabant	10,092,356	16.42%	58	16.34%	174,006.13	5.33%	244.46
Noord-Holland	8,190,078	13.32%	46	12.96%	178,045.17	5.09%	247.28
Overijssel	3,379,694	5.50%	21	5.92%	160,937.83	5.09%	242.48
Utrecht	3,478,921	5.66%	22	6.20%	158,132.78	5.39%	247.64
Zeeland	974,796	1.59%	8	2.25%	121,849.53	5.09%	249.83
Zuid-Holland	14,629,659	23.80%	82	23.10%	178,410.48	5.04%	244.85
Unspecified	-	0.00%	-	0.00%	-	0.00%	-
Total	61,466,774	100.00%	355	100.00%	173,145.84	5.09%	245.60

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single family house	25,541,946	41.55%	143	40.28%	178,615.01	5.14%	246.52
Flat/apartment	6,476,354	10.54%	44	12.39%	147,189.86	5.08%	251.54
Shop/private house	-	0.00%	-	0.00%	-	0.00%	-
Residential farm	-	0.00%	-	0.00%	-	0.00%	-
Garage	-	0.00%	-	0.00%	-	0.00%	-
Rural estate	-	0.00%	-	0.00%	-	0.00%	-
Single family house with garage	7,333,600	11.93%	39	10.99%	188,041.02	5.12%	248.76
Flat/apartment with garage	-	0.00%	-	0.00%	-	0.00%	-
Single garage for house	720,798	1.17%	5	1.41%	144,159.59	5.15%	252.91
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	21,394,077	34.81%	124	34.93%	172,532.88	5.03%	241.38
Total	61,466,774	100.00%	355	100.00%	173,145.84	5.09%	245.60

Net Size

Net Size	Value	As % of total	no. of loans	As % of total	Average Loans	WAC	WAM
<	-	0.00%	-	0.00%	-	0.00%	-
0	81,403	0.13%	5	1.41%	16,280.58	5.19%	250.00
25	356,520	0.58%	8	2.25%	44,565.06	5.01%	248.39
50	1,034,520	1.68%	16	4.51%	64,657.48	5.05%	233.36
75	3,172,488	5.16%	35	9.86%	90,642.52	5.11%	242.80
100	3,518,497	5.72%	31	8.73%	113,499.90	5.36%	244.65
125	5,821,783	9.47%	42	11.83%	138,613.89	5.07%	245.21
150	7,666,970	12.47%	46	12.96%	166,673.26	4.86%	248.10
175	9,037,760	14.70%	48	13.52%	188,286.67	5.22%	245.54
200	10,308,503	16.77%	48	13.52%	214,760.48	5.26%	250.50
225	8,545,837	13.90%	36	10.14%	237,384.37	5.04%	248.69
250	5,765,215	9.38%	22	6.20%	262,055.22	4.93%	244.77
275	1,441,550	2.35%	5	1.41%	288,310.00	4.85%	235.52
300	938,645	1.53%	3	0.85%	312,881.58	4.76%	241.04
325	683,895	1.11%	2	0.56%	341,947.30	5.15%	251.10
350	2,174,188	3.54%	6	1.69%	362,364.68	5.03%	217.36
375	-	0.00%	-	0.00%	-	0.00%	-
400	410,000	0.67%	1	0.28%	410,000.00	5.50%	256.00
425	-	0.00%	-	0.00%	-	0.00%	-
450	-	0.00%	-	0.00%	-	0.00%	-
475	-	0.00%	-	0.00%	-	0.00%	-
500	-	0.00%	-	0.00%	-	0.00%	-
525	509,000	0.83%	1	0.28%	509,000.00	5.55%	260.00
550	-	0.00%	-	0.00%	-	0.00%	-
575	-	0.00%	-	0.00%	-	0.00%	-
600	-	0.00%	-	0.00%	-	0.00%	-
625	-	0.00%	-	0.00%	-	0.00%	-
650	-	0.00%	-	0.00%	-	0.00%	-
Total	61,466,774	100.00%	355	100.00%	173,145.84	5.09%	245.60