

E-MAC Program III B.V. - Compartment NL 2008-II Investor report October 2015

Cashflow analysis for the period

Total interest received	960,760	
Interest received on transaction accounts	(66)	
Liquidity available	1,800,000	
Reserve account available	890,807	
Receivables under hedging arrangements	-	
Total funds available		3,651,501
Company management expenses	2,876	
Administration fee	12,441	
MPT fee	16,120	
Third party fees	6,329	
Liquidity Facility fee	3,220	
Payments under hedging arrangements	583,393	
Interest on the Notes	367,667	
Making good on shortfall Class D PDL	1,147	
Deferred Purchase Price Instalment	-	
Total funds distributed		993,193
Available after distribution of funds		2,658,308
Liquidity Facility	1,800,000	*
Reserve account	858,308	
Available liquidity		2,658,308
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	74,267,757
Principal redemptions and repayments	(3,254,102)
Unused Prefund	-
Losses for the period	(1,147)
Ending principal balance	71,012,507
Balance Reset Participation	-
Total balance E-MAC NL 2008-II	71,012,507
Redemptions applied for purchase Further Advances during period	-
Substitution of loans	-
Repurchase of loans	-
Total balance E-MAC Program III Comp.NL 2008-II	71,012,507

Performance

	Last period	This period	Since issue
Prepayment rate	12.55%	16.27%	6.62%

Delinquency table	Number of loans	Balance	Percentage of total
Current	395	69,954,149	98.51%
31 - 60 days	3	659,659	0.93%
61 - 90 days	1	116,000	0.16%
91 - 120 days	-	-	0.00%
120+ days	2	282,700	0.40%
In repossession	-	-	0.00%
Total	401	71,012,507	100.00%

	Last period	This period	Recovered	Total
Aggregate principal losses	385,502	1,147	9,977	376,672

Overview

Number of borrowers	401		
Number of loanparts	662		
	(weighted) average	Minimum	Maximum
Loan size borrower	177,089	9,921	509,000
Loan part size	107,270	131	410,000
Coupon	5,11%	0,85%	6,60%
Remaining maturity (months)	257	-32	299
Remaining interest period (months)	96	-32	270
Original interest period (months)	186	12	363
Seasoning (months)	7,5	0,3	16,6
Loan to Original Foreclosure Value (1)	91,5%	5,0%	128,0%

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	1,669,503	2.35%	31	4.68%	53,854.92	5.09%	241.00
Bridge Loan	92,000	0.13%	1	0.15%	92,000.00	3.15%	32.00
HyBride	99,538	0.14%	2	0.30%	49,768.91	5.39%	263.65
Interest only	57,991,289	81.66%	492	74.32%	117,868.47	5.13%	262.10
Investment	376,622	0.53%	5	0.76%	75,324.49	5.03%	264.09
Life	7,614,807	10.72%	85	12.84%	89,585.96	4.91%	231.67
Savings	1,395,354	1.96%	20	3.02%	69,767.70	5.46%	249.59
STAR Aflossingsvrij	855,495	1.20%	12	1.81%	71,291.27	5.38%	264.38
Universal Life	917,900	1.29%	14	2.11%	65,564.29	4.74%	221.13
Total	71,012,507	100.00%	662	100.00%	107,269.65	5,11%	257.23

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	-	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	266,000	0.37%	1	0.15%	266,000.00	4.65%	268.00
12	216,000	0.30%	1	0.15%	216,000.00	5.80%	263.00
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	240,000	0.34%	1	0.15%	240,000.00	4.50%	265.00
22	-	0.00%	-	0.00%	-	0.00%	-
23	598,800	0.84%	5	0.76%	119,760.00	4.18%	266.06
24	684,500	0.96%	4	0.60%	171,125.00	5.17%	265.46
25	39,965	0.06%	1	0.15%	39,965.25	3.35%	220.00
26	71,048	0.10%	1	0.15%	71,047.76	5.15%	262.00
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	68,911	0.10%	1	0.15%	68,911.46	4.80%	264.00
35	-	0.00%	-	0.00%	-	0.00%	-
36	-	0.00%	-	0.00%	-	0.00%	-
37	452,498	0.64%	3	0.45%	150,832.60	5.01%	266.01
38	-	0.00%	-	0.00%	-	0.00%	-
39	-	0.00%	-	0.00%	-	0.00%	-
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	20,193	0.03%	1	0.15%	20,192.98	4.40%	56.00
45	-	0.00%	-	0.00%	-	0.00%	-
46	121,659	0.17%	2	0.30%	60,829.31	5.00%	264.00
47	438,372	0.62%	5	0.76%	87,674.40	4.53%	263.44
48	-	0.00%	-	0.00%	-	0.00%	-
49	-	0.00%	-	0.00%	-	0.00%	-
50	-	0.00%	-	0.00%	-	0.00%	-
51	-	0.00%	-	0.00%	-	0.00%	-
52	-	0.00%	-	0.00%	-	0.00%	-
53	94,479	0.13%	2	0.30%	47,239.55	5.30%	262.00
54	-	0.00%	-	0.00%	-	0.00%	-
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	1,657,804	2.33%	12	1.81%	138,150.36	5.35%	262.97
60	-	0.00%	-	0.00%	-	0.00%	-
61	158,128	0.22%	2	0.30%	79,063.97	4.15%	90.53
62	161,000	0.23%	2	0.30%	80,500.00	5.25%	229.78
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	-	0.00%	-	0.00%	-	0.00%	-
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	189,679	0.27%	4	0.60%	47,419.75	0.87%	268.43
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	225,377	0.32%	2	0.30%	112,688.42	3.89%	260.80
85	175,000	0.25%	1	0.15%	175,000.00	1.75%	263.00
86	-	0.00%	-	0.00%	-	0.00%	-
87	-	0.00%	-	0.00%	-	0.00%	-
88	-	0.00%	-	0.00%	-	0.00%	-
89	12,000	0.02%	1	0.15%	12,000.00	1.20%	273.00
90	-	0.00%	-	0.00%	-	0.00%	-
91	-	0.00%	-	0.00%	-	0.00%	-
92	60,000	0.08%	1	0.15%	60,000.00	5.15%	171.00
93	-	0.00%	-	0.00%	-	0.00%	-
94	713,594	1.00%	4	0.60%	178,398.50	2.38%	267.92
95	160,000	0.23%	1	0.15%	160,000.00	1.55%	267.00
96	336,780	0.47%	3	0.45%	112,259.89	4.06%	232.69
97	265,000	0.37%	1	0.15%	265,000.00	1.55%	265.00
98	60,500	0.09%	2	0.30%	30,250.00	5.10%	194.00
99	-	0.00%	-	0.00%	-	0.00%	-
100	-	0.00%	-	0.00%	-	0.00%	-
101	438,000	0.62%	2	0.30%	219,000.00	4.35%	206.00
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	-	0.00%	-	0.00%	-	0.00%	-
107	-	0.00%	-	0.00%	-	0.00%	-
108	-	0.00%	-	0.00%	-	0.00%	-
109	-	0.00%	-	0.00%	-	0.00%	-
110	-	0.00%	-	0.00%	-	0.00%	-
111	84,500	0.12%	1	0.15%	84,500.00	4.15%	255.00
112	-	0.00%	-	0.00%	-	0.00%	-
113	-	0.00%	-	0.00%	-	0.00%	-
114	100,000	0.14%	1	0.15%	100,000.00	5.40%	225.00
115	71,615	0.10%	2	0.30%	35,807.71	5.07%	259.16
116	-	0.00%	-	0.00%	-	0.00%	-
117	1,442,161	2.03%	16	2.42%	90,135.07	5.41%	260.82
118	3,020,704	4.25%	23	3.47%	131,334.97	5.50%	266.50
119	5,448,970	7.67%	48	7.25%	113,520.20	5.20%	257.14
120	9,919,689	13.97%	92	13.90%	107,822.71	5.27%	261.05
121	2,762,465	3.89%	23	3.47%	120,107.19	5.43%	262.49
122	3,100,495	4.37%	26	3.93%	119,249.82	5.59%	265.02
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	313,517	0.44%	3	0.45%	104,505.81	3.85%	230.11
128	-	0.00%	-	0.00%	-	0.00%	-
129	-	0.00%	-	0.00%	-	0.00%	-
130	-	0.00%	-	0.00%	-	0.00%	-
131	251,731	0.35%	3	0.45%	83,910.49	5.05%	240.34
132	168,202	0.24%	3	0.45%	56,067.33	5.55%	229.48
133	385,143	0.54%	7	1.06%	55,020.43	4.23%	229.03

Interest Term	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
133	-	0.00%	-	0.00%	-	0.00%	-
134	-	0.00%	-	0.00%	-	0.00%	-
135	-	0.00%	-	0.00%	-	0.00%	-
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	0.15%	1	0.15%	130,929.00	5.30%	239.00
146	-	0.00%	-	0.00%	-	0.00%	-
147	474,600	0.67%	3	0.45%	158,200.10	5.47%	266.53
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	175,000	0.25%	2	0.30%	87,500.00	3.69%	228.14
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	0.27%	2	0.30%	95,175.00	1.85%	171.28
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	69,139	0.10%	1	0.15%	69,138.89	5.15%	169.00
165	-	0.00%	-	0.00%	-	0.00%	-
166	-	0.00%	-	0.00%	-	0.00%	-
167	-	0.00%	-	0.00%	-	0.00%	-
168	301,900	0.43%	2	0.30%	150,950.00	5.33%	264.58
169	-	0.00%	-	0.00%	-	0.00%	-
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	0.22%	1	0.15%	159,260.00	5.05%	267.00
179	410,195	0.58%	4	0.60%	102,548.69	4.80%	252.69
180	719,395	1.01%	6	0.91%	119,899.10	5.13%	260.72
181	2,337,873	3.29%	25	3.78%	93,514.91	5.10%	242.55
182	399,983	0.56%	3	0.45%	133,327.76	5.31%	263.00
183	613,825	0.86%	8	1.21%	76,728.09	5.26%	264.06
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	-	0.00%	-	0.00%	-	0.00%	-
194	-	0.00%	-	0.00%	-	0.00%	-
195	-	0.00%	-	0.00%	-	0.00%	-
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	0.03%	1	0.15%	23,000.00	4.75%	258.00
210	-	0.00%	-	0.00%	-	0.00%	-
211	-	0.00%	-	0.00%	-	0.00%	-
212	-	0.00%	-	0.00%	-	0.00%	-
213	178,452	0.25%	3	0.45%	59,484.08	4.93%	244.45
214	-	0.00%	-	0.00%	-	0.00%	-
215	-	0.00%	-	0.00%	-	0.00%	-
216	60,807	0.09%	1	0.15%	60,806.55	4.80%	90.00
217	-	0.00%	-	0.00%	-	0.00%	-
218	-	0.00%	-	0.00%	-	0.00%	-
219	-	0.00%	-	0.00%	-	0.00%	-
220	129,727	0.18%	3	0.45%	43,242.33	4.45%	240.81
221	84,273	0.12%	1	0.15%	84,273.00	4.45%	136.00
222	173,000	0.24%	3	0.45%	57,666.67	4.30%	217.83
223	15,000	0.02%	1	0.15%	15,000.00	4.90%	261.00
224	-	0.00%	-	0.00%	-	0.00%	-
225	370,000	0.52%	4	0.60%	92,500.00	4.92%	223.42
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	353,370	0.50%	3	0.45%	117,790.00	4.75%	262.97
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	662,489	0.93%	8	1.21%	82,811.13	4.69%	258.74
239	2,162,473	3.05%	20	3.02%	108,123.67	5.12%	257.22
240	2,563,946	3.61%	26	3.93%	98,613.30	5.13%	250.44
241	9,465,162	13.33%	95	14.35%	99,633.28	5.11%	259.04
242	1,086,544	1.53%	9	1.36%	120,727.06	5.27%	263.00
243	1,927,684	2.71%	21	3.17%	91,794.46	5.23%	260.65
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	-	0.00%	-	0.00%	-	0.00%	-
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	73,222	0.10%	1	0.15%	73,222.44	5.45%	205.00
300	301	894,581	1.25%	5	0.76%	178,916.25	5.11%	256.45
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	-	0.00%	-	0.00%	-	0.00%	-
345	346	-	0.00%	-	0.00%	-	0.00%	-
346	347	-	0.00%	-	0.00%	-	0.00%	-
347	348	54,912	0.08%	1	0.15%	54,912.15	4.55%	252.00
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	0.41%	3	0.45%	96,666.67	5.33%	263.07
358	359	809,292	1.14%	5	0.76%	161,858.47	5.54%	266.00
359	360	1,756,706	2.47%	15	2.27%	117,113.70	5.35%	264.02
360	361	5,822,492	8.20%	50	7.55%	116,449.83	5.31%	259.80
361	362	586,063	0.83%	7	1.06%	83,723.27	5.15%	238.75
362	363	492,384	0.69%	4	0.60%	123,095.91	5.63%	267.03
363	>	-	0.00%	-	0.00%	-	0.00%	-
Total		71,012,507	100.00%	662	100.00%	107,269.65	5.11%	257.23

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2.50%	1,659,809	2.34%	15	2.27%	-	1.76%	255.62
2.50%	2.75%	-	0.00%	-	0.00%	-	0.00%	-
2.75%	3.00%	-	0.00%	-	0.00%	-	0.00%	-
3.00%	3.25%	92,000	0.13%	1	0.15%	92,000.00	3.15%	32.00
3.25%	3.50%	39,965	0.06%	1	0.15%	39,965.25	3.35%	220.00
3.50%	3.75%	905,843	1.28%	14	2.11%	64,703.07	3.65%	230.42
3.75%	4.00%	1,179,972	1.66%	12	1.81%	98,331.03	3.92%	247.41
4.00%	4.25%	2,926,549	4.12%	32	4.83%	91,454.67	4.16%	243.59
4.25%	4.50%	3,029,650	4.27%	32	4.83%	94,676.55	4.43%	234.32
4.50%	4.75%	2,180,574	3.07%	23	3.47%	94,807.58	4.65%	254.58
4.75%	5.00%	9,528,676	13.42%	85	12.84%	112,102.07	4.94%	259.61
5.00%	5.25%	19,043,993	26.82%	161	24.32%	118,285.67	5.17%	259.25
5.25%	5.50%	14,600,370	20.56%	145	21.90%	100,692.21	5.39%	258.62
5.50%	5.75%	10,515,156	14.81%	98	14.80%	107,297.51	5.64%	261.96
5.75%	6.00%	2,911,552	4.10%	23	3.47%	126,589.21	5.86%	267.26
6.00%	6.25%	692,833	0.98%	10	1.51%	69,283.33	6.12%	266.11
6.25%	6.50%	910,325	1.28%	6	0.91%	151,720.83	6.46%	268.19
6.50%	6.75%	795,239	1.12%	4	0.60%	198,809.82	6.60%	263.48
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		71,012,507	100.00%	662	100.00%	107,269.65	5.11%	257.23

Interest Reset Date

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floating		402,280	0.57%	12	1.81%	-	3.76%	144.62
<	1-1-2011	3,552,379	5.00%	25	3.78%	142,095.15	3.66%	261.11
1-1-2011	1-1-2012	1,951,299	2.75%	19	2.87%	102,699.93	4.27%	240.64
1-1-2012	1-1-2013	20,867,065	29.39%	186	28.10%	112,188.52	5.32%	259.91
1-1-2013	1-1-2014	6,526,883	9.19%	54	8.16%	120,868.20	5.36%	260.92
1-1-2014	1-1-2015	1,166,942	1.64%	11	1.66%	106,085.63	5.06%	260.96
1-1-2015	1-1-2016	813,150	1.15%	8	1.21%	101,643.79	4.54%	250.44
1-1-2016	1-1-2017	697,805	0.98%	6	0.91%	116,300.82	4.55%	261.35
1-1-2017	1-1-2018	4,039,930	5.69%	43	6.50%	93,951.87	5.13%	250.02
1-1-2018	1-1-2019	612,998	0.86%	4	0.60%	153,249.56	5.69%	267.76
1-1-2019	1-1-2020	188,000	0.26%	2	0.30%	94,000.00	4.88%	264.14
1-1-2020	1-1-2021	530,819	0.75%	9	1.36%	58,979.87	4.50%	253.57
1-1-2021	1-1-2022	2,470,184	3.48%	36	5.44%	68,616.21	4.40%	232.80
1-1-2022	1-1-2023	14,370,802	20.24%	131	19.79%	109,700.78	5.15%	259.39
1-1-2023	1-1-2024	2,042,320	2.88%	25	3.78%	81,692.80	5.62%	262.03
1-1-2024	1-1-2025	-	0.00%	-	0.00%	-	-	-
1-1-2025	1-1-2026	-	0.00%	-	0.00%	-	-	-
1-1-2026	1-1-2027	-	0.00%	-	0.00%	-	-	-
1-1-2027	1-1-2028	1,024,804	1.44%	8	1.21%	128,100.46	5.13%	250.07
1-1-2028	1-1-2029	-	0.00%	-	0.00%	-	-	-
1-1-2029	1-1-2030	-	0.00%	-	0.00%	-	-	-
1-1-2030	1-1-2031	-	0.00%	-	0.00%	-	-	-
1-1-2031	1-1-2032	54,912	0.08%	1	0.15%	54,912.15	4.55%	252.00
1-1-2032	1-1-2033	8,298,276	11.69%	72	10.88%	115,253.83	5.31%	259.34
1-1-2033	1-1-2034	1,401,660	1.97%	10	1.51%	140,166.03	5.57%	267.93
1-1-2034	1-1-2035	-	0.00%	-	0.00%	-	-	-
1-1-2035	1-1-2036	-	0.00%	-	0.00%	-	-	-
1-1-2036	1-1-2037	-	0.00%	-	0.00%	-	-	-
1-1-2037	1-1-2038	-	0.00%	-	0.00%	-	-	-
1-1-2038	1-1-2039	-	0.00%	-	0.00%	-	-	-
1-1-2039	1-1-2040	-	0.00%	-	0.00%	-	-	-
1-1-2040	>	-	0.00%	-	0.00%	-	-	-
Total		71,012,507	100.00%	662	100.00%	107,269.65	5.11%	257.23

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	0.13%	1	0.15%	92,000.00	3.15%	32.00
01-Jan-2016 - 31-Dec-2016	52,941	0.07%	1	0.15%	52,941.00	3.65%	14.00
01-Jan-2019 - 31-Dec-2019	29,627	0.04%	2	0.30%	14,813.42	4.38%	40.63
01-Jan-2020 - 31-Dec-2020	20,193	0.03%	1	0.15%	20,192.98	4.40%	56.00
01-Jan-2022 - 31-Dec-2022	101,468	0.14%	2	0.30%	50,734.00	4.93%	81.34
01-Jan-2023 - 31-Dec-2023	187,538	0.26%	4	0.60%	46,884.51	3.43%	95.01
01-Jan-2024 - 31-Dec-2024	7,000	0.01%	1	0.15%	7,000.00	5.20%	108.00
01-Jan-2025 - 31-Dec-2025	33,596	0.05%	1	0.15%	33,596.48	5.45%	120.00
01-Jan-2026 - 31-Dec-2026	312,070	0.44%	4	0.60%	78,017.50	5.21%	132.76
01-Jan-2027 - 31-Dec-2027	84,273	0.12%	1	0.15%	84,273.00	4.45%	136.00
01-Jan-2028 - 31-Dec-2028	462,009	0.65%	6	0.91%	77,001.50	4.71%	154.63
01-Jan-2029 - 31-Dec-2029	210,265	0.30%	2	0.30%	105,132.45	4.71%	165.64
01-Jan-2030 - 31-Dec-2030	672,160	0.95%	7	1.06%	96,022.82	5.11%	179.39
01-Jan-2031 - 31-Dec-2031	557,523	0.79%	9	1.36%	61,946.98	4.80%	189.66
01-Jan-2032 - 31-Dec-2032	951,787	1.34%	9	1.36%	105,754.11	4.65%	203.61
01-Jan-2033 - 31-Dec-2033	594,514	0.84%	6	0.91%	99,085.67	4.94%	215.88
01-Jan-2034 - 31-Dec-2034	1,065,415	1.50%	12	1.81%	88,784.54	5.05%	224.78
01-Jan-2035 - 31-Dec-2035	1,646,509	2.32%	25	3.78%	65,860.36	4.28%	238.60
01-Jan-2036 - 31-Dec-2036	1,904,921	2.68%	24	3.63%	79,371.70	4.52%	248.40
01-Jan-2037 - 31-Dec-2037	48,336,265	68.07%	416	62.84%	116,192.94	5.15%	263.77
01-Jan-2038 - 31-Dec-2038	13,557,434	19.09%	122	18.43%	111,126.51	5.29%	268.05
01-Jan-2039 - 31-Dec-2039	64,000	0.09%	3	0.45%	21,333.33	2.92%	282.66
01-Jan-2040 - 31-Dec-2040	69,000	0.10%	3	0.45%	23,000.00	5.04%	294.43
Total	71,012,507	100.00%	662	100.00%	107,269.65	5.11%	257.23

Loan to Foreclosure Value

From	until	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
NHG		6,159,735	8.67%	32	7.98%	192,491.71	4.30%	239.87
<	50,00%	5,981,091	8.42%	66	16.46%	90,622.59	5.14%	256.92
50,00%	55,00%	2,159,366	3.04%	14	3.49%	154,240.42	5.14%	260.03
55,00%	60,00%	3,555,349	5.01%	22	5.49%	161,606.76	5.07%	264.12
60,00%	65,00%	2,778,904	3.91%	14	3.49%	198,493.15	5.22%	250.85
65,00%	70,00%	3,044,320	4.29%	18	4.49%	169,128.90	5.21%	259.77
70,00%	75,00%	5,745,916	8.09%	32	7.98%	179,559.88	5.25%	260.47
75,00%	80,00%	766,669	1.08%	5	1.25%	153,333.90	4.09%	258.89
80,00%	85,00%	2,769,984	3.90%	15	3.74%	184,665.57	5.33%	266.68
85,00%	90,00%	2,232,681	3.14%	12	2.99%	186,056.77	5.18%	263.93
90,00%	95,00%	4,782,530	6.73%	23	5.74%	207,936.11	5.06%	259.56
95,00%	100,00%	2,870,431	4.04%	15	3.74%	191,362.07	5.10%	254.14
100,00%	105,00%	1,943,822	2.74%	10	2.49%	194,382.23	4.90%	247.02
105,00%	110,00%	2,055,407	2.89%	8	2.00%	256,925.84	5.03%	244.58
110,00%	115,00%	4,770,017	6.72%	23	5.74%	207,392.05	5.21%	257.16
115,00%	120,00%	7,649,614	10.77%	35	8.73%	218,560.99	4.84%	259.36
120,00%	125,00%	11,007,156	15.50%	54	13.47%	203,836.22	5.30%	262.06
125,00%	>	739,515	1.04%	3	0.75%	246,504.99	5.09%	259.05
Total		71,012,507	100.00%	401	100.00%	177,088.55	5.11%	257.23

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	2,145,947	3.02%	12	2.99%	178,828.91	5.09%	258.27
Flevoland	2,853,803	4.02%	16	3.99%	178,362.66	4.95%	255.76
Friesland	2,852,354	4.02%	17	4.24%	167,785.51	4.65%	261.22
Gelderland	9,050,063	12.74%	48	11.97%	188,542.98	5.11%	261.20
Groningen	2,008,635	2.83%	15	3.74%	133,909.03	5.10%	253.77
Limburg	3,757,714	5.31%	15	3.74%	179,414.97	4.84%	245.85
Noord-Brabant	11,182,138	15.75%	62	15.46%	180,357.07	5.30%	255.20
Noord-Holland	10,830,080	15.25%	59	14.71%	183,560.68	5.12%	260.51
Overijssel	4,681,142	6.59%	27	6.73%	173,375.64	5.08%	256.21
Utrecht	4,238,572	5.97%	26	6.48%	163,021.98	5.34%	258.00
Zeeuws-Vlaanderen	1,240,449	1.75%	9	2.24%	137,827.63	5.17%	262.46
Zuid-Holland	15,594,417	21.96%	86	21.45%	181,330.43	5.09%	256.12
Unspecified	567,194	0.80%	3	0.75%	189,064.58	5.37%	263.59
Total	71,012,507	100.00%	401	100.00%	177,088.55	5.11%	257.23

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single family house	30,183,233	42.50%	168	41.90%	179,662.10	5.13%	257.89
Flat/apartment	7,938,455	11.18%	52	12.97%	152,662.59	5.19%	263.69
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	8,584,121	12.09%	44	10.97%	195,093.65	5.09%	260.80
Flat/apartment with garage	723,716	1.02%	5	1.25%	144,743.21	5.15%	264.91
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	23,582,983	33.21%	132	32.92%	178,658.96	5.06%	252.66
Total	71,012,507	100.00%	401	100.00%	177,088.55	5.11%	257.23

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	0.10%	4	1.00%	16,980.16	5.01%	262.04
25,000	50,000	0.41%	7	1.75%	41,973.23	5.10%	258.30
50,000	75,000	1.96%	21	5.24%	66,306.31	5.03%	248.79
75,000	100,000	4.13%	32	7.98%	91,671.83	5.17%	255.17
100,000	125,000	3.96%	35	8.73%	113,357.19	5.32%	258.23
125,000	150,000	6.48%	47	11.72%	137,914.81	5.10%	257.11
150,000	175,000	11.19%	48	11.97%	165,593.58	4.99%	259.85
175,000	200,000	16.67%	63	15.71%	187,925.32	5.15%	257.34
200,000	225,000	14.89%	49	12.22%	215,845.70	5.27%	262.74
225,000	250,000	15.08%	45	11.22%	238,039.65	5.12%	259.46
250,000	275,000	10.68%	29	7.23%	261,467.93	5.02%	257.32
275,000	300,000	2.44%	6	1.50%	288,258.34	4.84%	250.43
300,000	325,000	1.33%	3	0.75%	314,505.81	4.75%	252.75
325,000	350,000	1.92%	4	1.00%	341,470.52	4.91%	250.96
350,000	375,000	2.56%	5	1.25%	364,162.97	5.00%	226.29
375,000	400,000	0.00%	-	0.00%	-	0.00%	-
400,000	425,000	0.58%	1	0.25%	410,000.00	5.50%	268.00
425,000	450,000	0.62%	1	0.25%	438,000.00	4.35%	206.00
450,000	475,000	0.00%	-	0.00%	-	0.00%	-
475,000	500,000	0.00%	-	0.00%	-	0.00%	-
500,000	525,000	0.72%	1	0.25%	509,000.00	5.55%	272.00
525,000	550,000	0.00%	-	0.00%	-	0.00%	-
550,000	575,000	0.00%	-	0.00%	-	0.00%	-
575,000	600,000	0.00%	-	0.00%	-	0.00%	-
600,000	625,000	0.00%	-	0.00%	-	0.00%	-
625,000	650,000	0.00%	-	0.00%	-	0.00%	-
650,000	>	0.00%	-	0.00%	-	0.00%	-
Total	71,012,507	100.00%	401	100.00%	177,088.55	5.11%	257.23