

E-MAC Program III B.V. - Compartment NL 2008-II Investor report July 2017

Cashflow analysis for the period

Total interest received	728,376	
Interest received on transaction accounts	(2,739)	
Liquidity available	1,800,000	
Reserve account available	462,528	
Receivables under hedging arrangements	-	
Total funds available		2,988,164
Company management expenses	14,304	
Administration fee	12,607	
MPT fee	12,394	
Third party fees	67,388	
Liquidity Facility fee	3,185	
Payments under hedging arrangements	478,047	
Interest on the Notes	251,329	
Making good on shortfall Class D PDL	154,085	
Deferred Purchase Price Instalment	-	
Total funds distributed		993,338
Available after distribution of funds		1,994,826
Liquidity Facility	1,800,000	*
Reserve account	194,826	
Available liquidity		1,994,826
Net cashflow		-

Outstanding unpaid Subordinated swap amounts not paid by the transactions:	
Unpaid Swap Subordinated Amount	2,745,577
Claimed subrogation amount CMIS Nederland B.V.	1,543,613
Total	4,289,190

Principal Deficiency Ledger

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

Collateral

Starting principal balance	56,818,426
Principal redemptions and repayments	(2,020,759)
Unused Prefund	-
Losses for the period	(154,085)
Ending principal balance	54,643,582
Balance Reset Participation	-
Total balance E-MAC NL 2008-II	54,643,582
Redemptions applied for purchase Further Advances during period	-
Substitution of loans	-
Repurchase of loans	-
Total balance E-MAC Program III Comp.NL 2008-II	54,643,582

Performance

	Last period	This period	Since issue
Prepayment rate	18.04%	14.22%	8.02%

Delinquency table	Number of loans	Balance	Percentage of total
Current	311	53,129,805	97.23%
31 - 60 days	3	668,162	1.22%
61 - 90 days	1	240,000	0.44%
91 - 120 days	2	498,615	0.91%
120+ days	1	107,000	0.20%
In repossession	-	-	0.00%
Total	318	54,643,582	100.00%

	Last period	This period	Recovered	Total
Aggregate principal losses	348,876	154,085	881	502,080

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Overview

Number of borrowers	331		
Number of loanparts	545		
	(weighted) average	Minimum	Maximum
Loan size borrower	171,835	10,000	410,000
Loan part size	104,083	131	410,000
Coupon	5,02%	0,67%	6,60%
Remaining maturity (months)	236	-53	278
Remaining interest period (months)	89	-53	249
Original interest period (months)	197	12	363
Seasoning (months)	9,0	0,2	18,3
Loan to Original Foreclosure Value (1)	91,4%	4,1%	128,0%

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	1,855,922	3,40%	34	6,48%	54,585,93	4,81%	221,78
Bridge Loan	91,276	0,17%	1	0,19%	91,275,50	3,15%	53,00
Hybride	95,187	0,17%	2	0,38%	47,593,44	5,39%	242,65
Interest only	44,804,510	81,95%	392	74,67%	114,297,22	5,06%	241,02
Investment	184,256	0,34%	3	0,57%	61,418,80	4,79%	238,68
Life	5,190,451	9,50%	59	11,24%	87,973,74	4,76%	213,90
Savings	1,140,142	2,09%	17	3,24%	67,067,17	5,21%	227,22
STAR Aflossingsvrij	524,716	0,96%	6	1,14%	87,452,65	5,37%	242,87
Universal Life	757,123	1,39%	11	2,10%	68,829,36	4,45%	199,22
Total	54,643,582	100,00%	525	100,00%	104,083,01	5,02%	236,44

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	-	0.00%	-	0.00%	-	0.00%	-
12	806,996	1.48%	6	1.14%	134,499.33	3.44%	242.53
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	-	0.00%	-	0.00%	-	0.00%	-
24	-	0.00%	-	0.00%	-	0.00%	-
25	-	0.00%	-	0.00%	-	0.00%	-
26	-	0.00%	-	0.00%	-	0.00%	-
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	216,000	0.40%	1	0.19%	216,000.00	5.80%	242.00
35	222,000	0.41%	1	0.19%	222,000.00	3.30%	243.00
36	157,359	0.29%	3	0.57%	52,452.95	3.65%	225.72
37	-	0.00%	-	0.00%	-	0.00%	-
38	137,530	0.25%	3	0.57%	45,843.40	3.30%	241.00
39	536,487	0.98%	3	0.57%	178,828.90	3.18%	243.88
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	-	0.00%	-	0.00%	-	0.00%	-
45	-	0.00%	-	0.00%	-	0.00%	-
46	-	0.00%	-	0.00%	-	0.00%	-
47	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
54	92,494	0.17%	2	0.38%	46,247.13	5.30%	241.00
55	-	0.00%	-	0.00%	-	0.00%	-
56	-	0.00%	-	0.00%	-	0.00%	-
57	-	0.00%	-	0.00%	-	0.00%	-
58	372,000	0.68%	2	0.38%	186,000.00	5.08%	244.79
59	72,192	0.13%	1	0.19%	72,192.00	4.45%	191.00
60	1,058,130	1.94%	9	1.71%	117,570.00	5.47%	240.43
61	-	0.00%	-	0.00%	-	0.00%	-
62	91,276	0.17%	1	0.19%	91,275.50	3.15%	53.00
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	494,942	0.91%	3	0.57%	164,980.65	3.88%	245.98
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	87,666	0.16%	2	0.38%	43,833.17	3.33%	226.52
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	-	0.00%	-	0.00%	-	0.00%	-
90	-	0.00%	-	0.00%	-	0.00%	-
91	-	0.00%	-	0.00%	-	0.00%	-
92	-	0.00%	-	0.00%	-	0.00%	-
93	-	0.00%	-	0.00%	-	0.00%	-
94	-	0.00%	-	0.00%	-	0.00%	-
95	53,594	0.10%	1	0.19%	53,594.13	5.05%	246.00
96	-	0.00%	-	0.00%	-	0.00%	-
97	75,500	0.14%	3	0.57%	25,166.67	4.22%	191.08
98	-	0.00%	-	0.00%	-	0.00%	-
99	-	0.00%	-	0.00%	-	0.00%	-
100	-	0.00%	-	0.00%	-	0.00%	-
101	-	0.00%	-	0.00%	-	0.00%	-
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	12,000	0.02%	1	0.19%	12,000.00	0.82%	252.00
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	0.18%	1	0.19%	100,000.00	5.40%	204.00
115	533,615	0.98%	3	0.57%	177,871.80	2.22%	246.63
116	160,000	0.29%	1	0.19%	160,000.00	1.17%	246.00
117	4,432	0.01%	1	0.19%	4,432.48	0.75%	244.00
118	973,537	1.78%	10	1.90%	97,353.66	4.14%	244.86
119	1,502,978	2.75%	10	1.90%	150,297.76	5.66%	246.06
120	3,479,304	6.37%	28	5.33%	124,260.86	5.16%	237.77
121	7,262,931	13.29%	64	12.19%	113,483.29	5.31%	242.48
122	1,942,386	3.55%	16	3.05%	121,399.11	5.15%	240.96
123	2,846,672	5.21%	21	4.00%	135,555.81	5.43%	242.88
124	-	0.00%	-	0.00%	-	0.00%	-
125	-	0.00%	-	0.00%	-	0.00%	-
126	-	0.00%	-	0.00%	-	0.00%	-
127	-	0.00%	-	0.00%	-	0.00%	-
128	305,748	0.56%	3	0.57%	101,915.93	3.85%	209.97
129	-	0.00%	-	0.00%	-	0.00%	-
130	-	0.00%	-	0.00%	-	0.00%	-
131	244,911	0.45%	3	0.57%	81,637.11	5.05%	223.36
132	-	0.00%	-	0.00%	-	0.00%	-
133	-	0.00%	-	0.00%	-	0.00%	-
134	-	0.00%	-	0.00%	-	0.00%	-

Interest Term	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
134	135	173,557	0.32%	3	57,852.30	5.25%	211.44
135	136	64,632	0.12%	2	32,315.86	5.28%	236.62
136	137	-	0.00%	-	-	0.00%	-
137	138	-	0.00%	-	-	0.00%	-
138	139	-	0.00%	-	-	0.00%	-
139	140	-	0.00%	-	-	0.00%	-
140	141	-	0.00%	-	-	0.00%	-
141	142	-	0.00%	-	-	0.00%	-
142	143	-	0.00%	-	-	0.00%	-
143	144	-	0.00%	-	-	0.00%	-
144	145	130,929	0.24%	1	130,929.00	5.30%	218.00
145	146	-	0.00%	-	-	0.00%	-
146	147	357,220	0.65%	2	178,610.14	5.25%	247.00
147	148	-	0.00%	-	-	0.00%	-
148	149	-	0.00%	-	-	0.00%	-
149	150	-	0.00%	-	-	0.00%	-
150	151	-	0.00%	-	-	0.00%	-
151	152	159,500	0.29%	2	79,750.00	3.69%	207.61
152	153	-	0.00%	-	-	0.00%	-
153	154	-	0.00%	-	-	0.00%	-
154	155	-	0.00%	-	-	0.00%	-
155	156	-	0.00%	-	-	0.00%	-
156	157	190,350	0.35%	2	95,175.00	1.85%	150.28
157	158	-	0.00%	-	-	0.00%	-
158	159	-	0.00%	-	-	0.00%	-
159	160	-	0.00%	-	-	0.00%	-
160	161	-	0.00%	-	-	0.00%	-
161	162	-	0.00%	-	-	0.00%	-
162	163	-	0.00%	-	-	0.00%	-
163	164	-	0.00%	-	-	0.00%	-
164	165	-	0.00%	-	-	0.00%	-
165	166	-	0.00%	-	-	0.00%	-
166	167	-	0.00%	-	-	0.00%	-
167	168	-	0.00%	-	-	0.00%	-
168	169	301,900	0.55%	2	150,950.00	5.33%	243.58
169	170	-	0.00%	-	-	0.00%	-
170	171	-	0.00%	-	-	0.00%	-
171	172	-	0.00%	-	-	0.00%	-
172	173	-	0.00%	-	-	0.00%	-
173	174	-	0.00%	-	-	0.00%	-
174	175	-	0.00%	-	-	0.00%	-
175	176	-	0.00%	-	-	0.00%	-
176	177	-	0.00%	-	-	0.00%	-
177	178	159,260	0.29%	1	159,260.00	5.05%	246.00
178	179	82,000	0.15%	1	82,000.00	4.45%	239.00
179	180	453,709	0.83%	4	113,427.23	5.14%	237.58
180	181	1,522,818	2.79%	17	89,577.52	5.20%	216.31
181	182	221,000	0.40%	1	221,000.00	5.40%	242.00
182	183	478,956	0.88%	7	68,422.24	5.23%	243.44
183	184	-	0.00%	-	-	0.00%	-
184	185	-	0.00%	-	-	0.00%	-
185	186	-	0.00%	-	-	0.00%	-
186	187	-	0.00%	-	-	0.00%	-
187	188	-	0.00%	-	-	0.00%	-
188	189	-	0.00%	-	-	0.00%	-
189	190	-	0.00%	-	-	0.00%	-
190	191	-	0.00%	-	-	0.00%	-
191	192	-	0.00%	-	-	0.00%	-
192	193	192,000	0.35%	3	64,000.00	2.51%	219.17
193	194	-	0.00%	-	-	0.00%	-
194	195	-	0.00%	-	-	0.00%	-
195	196	-	0.00%	-	-	0.00%	-
196	197	-	0.00%	-	-	0.00%	-
197	198	-	0.00%	-	-	0.00%	-
198	199	-	0.00%	-	-	0.00%	-
199	200	-	0.00%	-	-	0.00%	-
200	201	-	0.00%	-	-	0.00%	-
201	202	-	0.00%	-	-	0.00%	-
202	203	-	0.00%	-	-	0.00%	-
203	204	-	0.00%	-	-	0.00%	-
204	205	-	0.00%	-	-	0.00%	-
205	206	-	0.00%	-	-	0.00%	-
206	207	-	0.00%	-	-	0.00%	-
207	208	-	0.00%	-	-	0.00%	-
208	209	23,000	0.04%	1	23,000.00	4.75%	237.00
209	210	-	0.00%	-	-	0.00%	-
210	211	-	0.00%	-	-	0.00%	-
211	212	-	0.00%	-	-	0.00%	-
212	213	-	0.00%	-	-	0.00%	-
213	214	173,972	0.32%	3	57,990.60	4.92%	223.34
214	215	-	0.00%	-	-	0.00%	-
215	216	-	0.00%	-	-	0.00%	-
216	217	-	0.00%	-	-	0.00%	-
217	218	-	0.00%	-	-	0.00%	-
218	219	-	0.00%	-	-	0.00%	-
219	220	129,727	0.24%	3	43,242.33	4.45%	219.81
220	221	84,273	0.15%	1	84,273.00	4.45%	115.00
221	222	-	0.00%	-	-	0.00%	-
222	223	-	0.00%	-	-	0.00%	-
223	224	-	0.00%	-	-	0.00%	-
224	225	370,000	0.68%	4	92,500.00	4.92%	202.42
225	226	-	0.00%	-	-	0.00%	-
226	227	-	0.00%	-	-	0.00%	-
227	228	-	0.00%	-	-	0.00%	-
228	229	-	0.00%	-	-	0.00%	-
229	230	-	0.00%	-	-	0.00%	-
230	231	58,828	0.11%	1	58,828.10	4.50%	233.00
231	232	-	0.00%	-	-	0.00%	-
232	233	-	0.00%	-	-	0.00%	-
233	234	-	0.00%	-	-	0.00%	-
234	235	-	0.00%	-	-	0.00%	-
235	236	-	0.00%	-	-	0.00%	-
236	237	-	0.00%	-	-	0.00%	-
237	238	862,542	1.58%	9	95,838.04	4.25%	238.40
238	239	1,754,385	3.21%	18	97,465.81	5.09%	237.76
239	240	2,143,308	3.92%	23	93,187.30	4.96%	229.28
240	241	8,364,918	15.31%	86	97,266.49	5.13%	237.57
241	242	1,105,277	2.02%	10	110,527.73	4.95%	240.95
242	243	1,310,502	2.40%	17	77,088.35	5.25%	239.11
243	244	-	0.00%	-	-	0.00%	-
244	245	-	0.00%	-	-	0.00%	-
245	246	-	0.00%	-	-	0.00%	-
246	247	-	0.00%	-	-	0.00%	-
247	248	-	0.00%	-	-	0.00%	-
248	249	-	0.00%	-	-	0.00%	-
249	250	-	0.00%	-	-	0.00%	-
250	251	-	0.00%	-	-	0.00%	-
251	252	168,202	0.31%	3	56,067.33	4.50%	208.48
252	253	-	0.00%	-	-	0.00%	-
253	254	-	0.00%	-	-	0.00%	-
254	255	-	0.00%	-	-	0.00%	-
255	256	-	0.00%	-	-	0.00%	-
256	257	-	0.00%	-	-	0.00%	-
257	258	-	0.00%	-	-	0.00%	-
258	259	-	0.00%	-	-	0.00%	-
259	260	-	0.00%	-	-	0.00%	-
260	261	-	0.00%	-	-	0.00%	-
261	262	-	0.00%	-	-	0.00%	-
262	263	-	0.00%	-	-	0.00%	-
263	264	-	0.00%	-	-	0.00%	-
264	265	-	0.00%	-	-	0.00%	-
265	266	-	0.00%	-	-	0.00%	-
266	267	-	0.00%	-	-	0.00%	-
267	268	-	0.00%	-	-	0.00%	-
268	269	-	0.00%	-	-	0.00%	-
269	270	-	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	60,807	0.11%	1	0.19%	60,806.55	2.70%	69.00
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	68,450	0.13%	1	0.19%	68,450.32	5.45%	184.00
300	301	629,050	1.15%	4	0.76%	157,262.44	5.10%	232.59
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	169,337	0.31%	4	0.76%	42,334.22	3.09%	199.84
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	0.12%	1	0.19%	67,768.00	2.75%	195.00
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	34,862	0.06%	1	0.19%	34,861.59	4.55%	231.00
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	0.53%	3	0.57%	96,666.67	5.33%	242.07
358	359	517,000	0.95%	3	0.57%	172,333.33	5.68%	245.00
359	360	1,304,012	2.39%	15	2.86%	86,934.11	5.17%	240.78
360	361	5,591,902	10.23%	51	9.71%	109,645.14	5.29%	238.55
361	362	541,108	0.99%	7	1.33%	77,301.19	5.16%	222.72
362	363	489,843	0.90%	4	0.76%	122,460.81	5.63%	246.02
363	>	-	0.00%	-	0.00%	-	0.00%	-
Total		54,643,582	100.00%	525	100.00%	104,083.01	5.02%	236.44

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2,50%	1,274,782	2.33%	12	2.29%	106,231.87	1.62%	227.57
2,50%	2,75%	428,953	0.79%	10	1.90%	42,895.35	2.73%	194.44
2,75%	3,00%	767,355	1.40%	9	1.71%	85,261.66	2.86%	233.56
3,00%	3,25%	1,251,845	2.29%	12	2.29%	104,320.38	3.21%	213.61
3,25%	3,50%	832,388	1.52%	8	1.52%	104,048.54	3.32%	239.93
3,50%	3,75%	692,334	1.27%	11	2.10%	62,939.42	3.72%	235.45
3,75%	4,00%	1,150,822	2.11%	9	1.71%	127,869.13	3.90%	232.82
4,00%	4,25%	1,890,905	3.46%	22	4.19%	85,950.23	4.17%	223.77
4,25%	4,50%	1,754,319	3.21%	24	4.57%	73,096.62	4.44%	210.80
4,50%	4,75%	1,320,990	2.42%	17	3.24%	77,705.31	4.64%	232.69
4,75%	5,00%	5,528,138	10.12%	48	9.14%	115,169.55	4.97%	237.53
5,00%	5,25%	13,558,818	24.81%	121	23.05%	112,056.34	5.17%	238.51
5,25%	5,50%	12,612,939	23.08%	122	23.24%	103,384.75	5.40%	237.75
5,50%	5,75%	7,511,266	13.75%	68	12.95%	110,459.79	5.65%	242.43
5,75%	6,00%	2,270,582	4.16%	18	3.43%	126,143.46	5.86%	246.53
6,00%	6,25%	307,581	0.56%	5	0.95%	61,516.15	6.08%	249.79
6,25%	6,50%	910,325	1.67%	6	1.14%	151,720.83	6.46%	247.19
6,50%	6,75%	579,239	1.06%	3	0.57%	193,079.75	6.60%	242.66
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		54,643,582	100.00%	525	100.00%	104,083.01	5.02%	236.44

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%	-
<	1-1-2018	14,775,143	27.04%	120	22.86%	123,126.19	3.05%	239.34
1-1-2018	1-1-2019	5,622,695	10.29%	47	8.95%	119,631.80	5.17%	239.12
1-1-2019	1-1-2020	944,169	1.73%	9	1.71%	104,907.64	4.35%	240.58
1-1-2020	1-1-2021	1,109,322	2.03%	10	1.90%	110,932.23	3.98%	236.50
1-1-2021	1-1-2022	885,014	1.62%	9	1.71%	98,334.86	4.11%	235.82
1-1-2022	1-1-2023	2,837,979	5.19%	31	5.90%	91,547.70	5.14%	225.18
1-1-2023	1-1-2024	760,971	1.39%	7	1.33%	108,710.17	4.46%	231.06
1-1-2024	1-1-2025	188,000	0.34%	2	0.38%	94,000.00	4.88%	243.14
1-1-2025	1-1-2026	604,152	1.11%	10	1.90%	60,415.20	4.48%	223.25
1-1-2026	1-1-2027	2,348,887	4.30%	33	6.29%	71,178.39	4.30%	215.05
1-1-2027	1-1-2028	12,956,946	23.71%	129	24.57%	100,441.44	4.97%	237.83
1-1-2028	1-1-2029	1,906,972	3.49%	24	4.57%	79,457.18	5.61%	241.32
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	169,337	0.31%	4	0.76%	42,334.22	3.09%	199.84
1-1-2032	1-1-2033	754,500	1.38%	7	1.33%	107,785.72	5.13%	224.73
1-1-2033	1-1-2034	67,768	0.12%	1	0.19%	67,768.00	2.75%	195.00
1-1-2034	1-1-2035	-	0.00%	-	0.00%	-	0.00%	-
1-1-2035	1-1-2036	179,291	0.33%	7	1.33%	25,613.00	3.22%	221.27
1-1-2036	1-1-2037	34,862	0.06%	1	0.19%	34,861.59	4.55%	231.00
1-1-2037	1-1-2038	7,110,954	13.01%	64	12.19%	111,108.66	5.31%	237.94
1-1-2038	1-1-2039	1,386,620	2.54%	10	1.90%	138,662.00	5.57%	246.94
Total		54,643,582	100.00%	525	100.00%	104,083.01	5.02%	236.44

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2013 - 31-Dec-2013	91,276	0.17%	1	0.19%	91,275.50	3.15%	53.00
01-Jan-2019 - 31-Dec-2019	3,166	0.01%	1	0.19%	3,166.33	5.40%	27.00
01-Jan-2020 - 31-Dec-2020	13,072	0.02%	1	0.19%	13,071.86	2.55%	35.00
01-Jan-2022 - 31-Dec-2022	101,468	0.19%	2	0.38%	50,734.00	4.93%	60.34
01-Jan-2023 - 31-Dec-2023	180,718	0.33%	4	0.76%	45,179.47	2.67%	73.98
01-Jan-2024 - 31-Dec-2024	7,000	0.01%	1	0.19%	7,000.00	5.20%	87.00
01-Jan-2025 - 31-Dec-2025	28,954	0.05%	1	0.19%	28,954.06	5.45%	99.00
01-Jan-2026 - 31-Dec-2026	302,070	0.55%	4	0.76%	75,517.50	5.20%	111.72
01-Jan-2027 - 31-Dec-2027	84,273	0.15%	1	0.19%	84,273.00	4.45%	115.00
01-Jan-2028 - 31-Dec-2028	264,305	0.48%	3	0.57%	88,101.74	4.91%	133.14
01-Jan-2029 - 31-Dec-2029	141,126	0.26%	1	0.19%	141,126.00	4.50%	143.00
01-Jan-2030 - 31-Dec-2030	359,692	0.66%	5	0.95%	71,938.49	4.59%	157.29
01-Jan-2031 - 31-Dec-2031	451,396	0.83%	8	1.52%	56,424.55	4.67%	169.05
01-Jan-2032 - 31-Dec-2032	471,465	0.86%	7	1.33%	67,352.20	4.92%	180.33
01-Jan-2033 - 31-Dec-2033	574,706	1.05%	6	1.14%	95,784.34	4.86%	195.01
01-Jan-2034 - 31-Dec-2034	996,354	1.82%	10	1.90%	99,635.39	4.80%	203.95
01-Jan-2035 - 31-Dec-2035	1,196,343	2.19%	21	4.00%	56,968.73	3.74%	217.36
01-Jan-2036 - 31-Dec-2036	1,552,533	2.84%	21	4.00%	73,930.14	4.39%	228.13
01-Jan-2037 - 31-Dec-2037	36,727,696	67.21%	321	61.14%	114,416.50	5.05%	242.69
01-Jan-2038 - 31-Dec-2038	11,027,968	20.18%	102	19.43%	108,117.33	5.24%	246.95
01-Jan-2039 - 31-Dec-2039	39,000	0.07%	2	0.38%	19,500.00	4.10%	264.00
01-Jan-2040 - 31-Dec-2040	29,000	0.05%	2	0.38%	14,500.00	6.27%	275.41
Total	54,643,582	100.00%	525	100.00%	104,083.01	5.02%	236.44

Loan to Foreclosure Value

From	until	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
NHG		5,230,750	9.57%	29	9.12%	180,370.68		221.23
<	50,00%	5,249,097	9.61%	58	18.24%	90,501.67	4.01%	234.59
50,00%	55,00%	1,174,964	2.15%	8	2.52%	146,870.53	5.05%	236.82
55,00%	60,00%	2,600,144	4.76%	18	5.66%	144,452.43	5.02%	238.85
60,00%	65,00%	2,089,110	3.82%	11	3.46%	189,919.10	5.28%	234.00
65,00%	70,00%	2,071,862	3.79%	13	4.09%	159,373.96	5.30%	238.46
70,00%	75,00%	4,552,321	8.33%	25	7.86%	182,092.83	5.25%	240.36
75,00%	80,00%	612,886	1.12%	4	1.26%	153,221.38	3.65%	236.80
80,00%	85,00%	2,014,500	3.69%	11	3.46%	183,136.36	5.28%	246.05
85,00%	90,00%	1,904,825	3.49%	9	2.83%	211,647.17	4.81%	228.76
90,00%	95,00%	3,317,396	6.07%	16	5.03%	207,337.23	5.11%	242.99
95,00%	100,00%	2,148,072	3.93%	12	3.77%	179,005.96	5.28%	239.97
100,00%	105,00%	2,021,255	3.70%	10	3.14%	202,125.54	4.85%	226.81
105,00%	110,00%	1,143,756	2.09%	6	1.89%	190,626.07	5.40%	243.71
110,00%	115,00%	4,113,263	7.53%	20	6.29%	205,663.15	5.05%	236.08
115,00%	120,00%	5,152,952	9.43%	24	7.55%	214,706.32	5.27%	238.38
120,00%	125,00%	8,682,137	15.89%	42	13.21%	206,717.55	5.08%	240.36
125,00%	130,00%	564,295	1.03%	2	0.63%	282,147.30	5.06%	236.51
130,00%	>	-	0.00%	-	0.00%	-	0.00%	-
Total		54,643,582	100.00%	318	100.00%	171,835.16	5.02%	236.44

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	2,119,937	3.88%	12	3.77%	176,661.43	5.09%	237.21
Flevoland	2,411,280	4.41%	14	4.40%	172,234.27	4.45%	234.01
Friesland	2,025,493	3.71%	11	3.46%	184,135.72	4.51%	238.11
Gelderland	7,514,385	13.75%	41	12.89%	183,277.68	5.06%	241.24
Groningen	1,774,449	3.25%	13	4.09%	136,496.07	4.94%	233.29
Limburg	3,081,115	5.64%	18	5.66%	171,173.08	4.80%	231.02
Noord-Brabant	8,821,717	16.14%	50	15.72%	176,434.34	5.40%	235.10
Noord-Holland	7,159,408	13.10%	41	12.89%	174,619.71	5.13%	238.39
Overijssel	2,868,370	5.25%	18	5.66%	159,353.89	4.97%	231.88
Utrecht	2,869,134	5.25%	18	5.66%	159,396.36	5.23%	239.30
Zeeland	848,700	1.55%	7	2.20%	121,242.82	4.86%	240.49
Zuid-Holland	13,149,594	24.06%	75	23.58%	175,327.92	4.87%	235.41
Total	54,643,582	100.00%	318	100.00%	171,835.16	5.02%	236.44

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single family house	32,159,082	58.85%	182	57.23%	176,698.26	4.99%	234.58
Flat/apartment	5,798,124	10.61%	39	12.26%	148,669.85	5.10%	242.61
Shop/private house	350,000	0.64%	1	0.31%	350,000.00	5.29%	243.14
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	6,952,350	12.72%	36	11.32%	193,120.85	5.11%	239.56
Flat/apartment with garage	425,437	0.78%	3	0.94%	141,812.21	5.06%	243.81
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	8,958,588	16.39%	57	17.92%	157,168.22	4.98%	236.08
Total	54,643,582	100.00%	318	100.00%	171,835.16	5.02%	236.44

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	46.45%	3	0.94%	15,486.03	5.19%	240.68	
25,000	50,000	357,780	0.65%	9	2.83%	39,753.31	5.04%	240.41
50,000	75,000	911,001	1.67%	14	4.40%	65,071.48	4.88%	221.63
75,000	100,000	3,660,511	6.70%	40	12.58%	91,512.78	5.03%	231.44
100,000	125,000	2,187,977	4.00%	19	5.97%	115,156.66	5.33%	239.33
125,000	150,000	4,957,306	9.07%	36	11.32%	137,702.94	5.06%	239.98
150,000	175,000	6,978,227	12.77%	42	13.21%	166,148.25	4.99%	237.18
175,000	200,000	8,481,885	15.52%	45	14.15%	188,486.34	5.25%	237.21
200,000	225,000	9,235,893	16.90%	43	13.52%	214,788.20	5.09%	241.63
225,000	250,000	7,589,911	13.89%	32	10.06%	237,184.73	4.87%	239.00
250,000	275,000	5,240,570	9.59%	20	6.29%	262,028.51	4.58%	235.01
275,000	300,000	1,162,000	2.13%	4	1.26%	290,500.00	5.01%	227.88
300,000	325,000	935,748	1.71%	3	0.94%	311,915.93	4.76%	232.22
325,000	350,000	683,895	1.25%	2	0.63%	341,947.30	5.15%	242.10
350,000	375,000	1,804,421	3.30%	5	1.57%	360,884.21	5.02%	203.50
375,000	400,000	-	0.00%	-	0.00%	-	0.00%	-
400,000	425,000	410,000	0.75%	1	0.31%	410,000.00	5.50%	247.00
425,000	450,000	-	0.00%	-	0.00%	-	0.00%	-
450,000	475,000	-	0.00%	-	0.00%	-	0.00%	-
475,000	500,000	-	0.00%	-	0.00%	-	0.00%	-
500,000	525,000	-	0.00%	-	0.00%	-	0.00%	-
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	54,643,582	100.00%	318	100.00%	171,835.16	5.02%	236.44	