

E-MAC Program III B.V. - Compartment NL 2008-II Investor report July 2018

Cashflow analysis for the period

Total interest received	549,744	
Interest received on transaction accounts	(464)	
Liquidity available	1,760,166	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		2,309,445
Company management expenses	-	
Administration fee	12,735	
MPT fee	9,932	
Third party fees	32,561	
Liquidity Facility fee	3,308	
Payments under hedging arrangements	282,309	
Interest on the Notes	215,865	
Making good on shortfall Class D PDL	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		556,710
Available after distribution of funds		1,752,736
Liquidity Facility	1,752,736 *	
Reserve account	-	
Available liquidity		1,752,736
Net cashflow		-

Outstanding unpaid Subordinated swap amounts not paid by the transactions:	
Unpaid Swap Subordinated Amount	4,217,094
Claimed subrogation amount CMIS Nederland B.V.	1,543,613
Total	5,760,707

Liquidity Facility Ledger*	
Liquidity Facility Maximum Amount	1,800,000
Liquidity Facility Drawing	47,264
Liquidity Facility available amount	1,752,736

Principal Deficiency Ledger

Class A1	-
Class A2	-
Class B	-
Class C	-
Class D	403
Total	403

Collateral

Starting principal balance	45,196,412	
Principal redemptions and repayments	(1,372,963.57)	
Unused Prefund	-	
Losses for the period	(117)	
Ending principal balance		43,823,331
Balance Reset Participation	-	
Total balance E-MAC NL 2008-II		43,823,331
Redemptions applied for purchase Further Advances during period		-
Substitution of loans		-
Repurchase of loans		-
Total balance E-MAC Program III Comp.NL 2008-II		43,823,331

Performance

	Last period	This period	Since issue
Prepayment rate	10.52%	11.38%	9.27%

Delinquency table	Number of loans	Balance	Percentage of total
Current	255	43,066,412	98.27%
31 - 60 days	1	353,615	0.81%
61 - 90 days	-	-	0.00%
91 - 120 days	1	148,800	0.34%
120+ days	1	254,504	0.58%
In repossession	-	-	0.00%
Total	258	43,823,331	100.00%

	Last period	This period	Recovered	Total
Aggregate principal losses	581,256	117	975	580,399

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Overview

Number of borrowers	258		
Number of loanparts	435		
	(weighted) average	Minimum	Maximum
Loan size borrower	169,858	23,000	410,000
Loan part size	100,743	527	410,000
Coupon	4.42%	0.68%	6.35%
Remaining maturity (months)	225	15	266
Remaining interest period (months)	109	0	237
Original interest period (months)	216	4	385
Seasoning (months)	8.9	0.2	19.3
Loan to Original Foreclosure Value (1)	89.6%	9.8%	128.0%

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	1,985,721	4.53%	35	8.05%	56,734.89	4.20%	217.42
Hybride	92,252	0.21%	2	0.46%	46,125.91	3.21%	230.65
Interest only	35,857,087	81.82%	324	74.48%	110,670.02	4.45%	229.01
Investment	90,670	0.21%	1	0.23%	90,670.39	4.25%	222.00
Life	4,352,000	9.93%	50	11.49%	87,040.01	4.31%	200.45
Savings	824,512	1.88%	12	2.76%	68,709.33	4.55%	210.57
STAR Aflossingsvrij	180,222	0.41%	3	0.69%	60,073.96	4.46%	229.38
Universal Life	440,866	1.01%	8	1.84%	55,108.25	4.08%	158.82
Total	43,823,331	100.00%	435	100.00%	100,743.29	4.42%	224.58

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	205,000	0.47%	2	0.46%	102,500.00	3.75%	235.00
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	259,294	0.59%	1	0.23%	259,294.00	4.15%	230.00
9	-	0.00%	-	0.00%	-	0.00%	-
10	-	0.00%	-	0.00%	-	0.00%	-
11	-	0.00%	-	0.00%	-	0.00%	-
12	1,548,526	3.53%	12	2.76%	129,043.80	3.08%	229.70
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	472,250	1.08%	4	0.92%	118,062.50	2.74%	230.75
24	218,660	0.50%	2	0.46%	109,329.96	3.30%	231.00
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	222,000	0.51%	1	0.23%	222,000.00	3.30%	231.00
35	1,122,373	2.56%	9	2.07%	124,708.09	3.35%	231.89
36	-	0.00%	-	0.00%	-	0.00%	-
37	-	0.00%	-	0.00%	-	0.00%	-
38	135,083	0.31%	3	0.69%	45,027.77	3.31%	229.00
39	76,487	0.17%	1	0.23%	76,486.70	3.70%	234.00
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	-	0.00%	-	0.00%	-	0.00%	-
45	-	0.00%	-	0.00%	-	0.00%	-
46	216,000	0.49%	1	0.23%	216,000.00	4.55%	230.00
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	-	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	69,002	0.16%	1	0.23%	69,002.03	4.45%	179.00
60	1,384,274	3.16%	12	2.76%	115,356.15	3.68%	229.91
61	-	0.00%	-	0.00%	-	0.00%	-
62	-	0.00%	-	0.00%	-	0.00%	-
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	594,832	1.36%	4	0.92%	148,707.99	3.72%	233.48
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	400,810	0.91%	6	1.38%	66,801.62	3.05%	212.01
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	52,063	0.12%	1	0.23%	52,063.48	5.05%	234.00
95	-	0.00%	-	0.00%	-	0.00%	-
96	-	0.00%	-	0.00%	-	0.00%	-
97	-	0.00%	-	0.00%	-	0.00%	-
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	106,107	0.24%	1	0.23%	106,107.29	4.25%	222.00
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	103,331	0.24%	1	0.23%	103,330.64	3.25%	224.00
108	-	0.00%	-	0.00%	-	0.00%	-
109	15,000	0.03%	1	0.23%	15,000.00	0.68%	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	198,687	0.45%	3	0.69%	66,228.84	5.35%	232.00
115	-	0.00%	-	0.00%	-	0.00%	-
116	-	0.00%	-	0.00%	-	0.00%	-
117	-	0.00%	-	0.00%	-	0.00%	-
118	186,284	0.43%	4	0.92%	46,571.09	3.25%	227.19
119	-	0.00%	-	0.00%	-	0.00%	-
120	516,383	1.18%	8	1.84%	64,547.88	3.85%	232.49
121	-	0.00%	-	0.00%	-	0.00%	-
122	430,775	0.98%	5	1.15%	86,154.93	3.09%	226.23
123	378,406	0.86%	3	0.69%	126,135.36	3.46%	216.75
124	-	0.00%	-	0.00%	-	0.00%	-
125	-	0.00%	-	0.00%	-	0.00%	-
126	-	0.00%	-	0.00%	-	0.00%	-
127	467,500	1.07%	2	0.46%	233,750.00	1.78%	235.00
128	160,000	0.37%	1	0.23%	160,000.00	1.18%	234.00
129	4,230	0.01%	1	0.23%	4,229.96	0.75%	232.00
130	265,000	0.60%	1	0.23%	265,000.00	1.18%	232.00
131	-	0.00%	-	0.00%	-	0.00%	-
132	-	0.00%	-	0.00%	-	0.00%	-
133	286,000	0.65%	2	0.46%	143,000.00	2.79%	234.11
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	356,863	0.79%	4	0.89%	89,215.71	3.85%	220.71
135	136	57,941	0.13%	1	0.22%	57,940.59	5.70%	234.00
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	-	0.00%	-	0.00%	-	0.00%	-
143	144	-	0.00%	-	0.00%	-	0.00%	-
144	145	5,500	0.01%	1	0.22%	5,500.00	0.75%	159.00
145	146	-	0.00%	-	0.00%	-	0.00%	-
146	147	356,560	0.79%	2	0.45%	178,279.87	5.25%	238.00
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	-	0.00%	-	0.00%	-	0.00%	-
151	152	159,500	0.35%	2	0.45%	79,750.00	3.69%	198.61
152	153	-	0.00%	-	0.00%	-	0.00%	-
153	154	-	0.00%	-	0.00%	-	0.00%	-
154	155	225,000	0.50%	1	0.22%	225,000.00	3.00%	242.00
155	156	-	0.00%	-	0.00%	-	0.00%	-
156	157	316,350	0.70%	3	0.67%	105,450.00	2.33%	178.61
157	158	-	0.00%	-	0.00%	-	0.00%	-
158	159	237,500	0.53%	1	0.22%	237,500.00	3.20%	238.00
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	-	0.00%	-	0.00%	-	0.00%	-
168	169	301,900	0.67%	2	0.45%	150,950.00	5.33%	234.58
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	91,448	0.20%	2	0.45%	45,723.78	3.45%	232.00
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	159,260	0.35%	1	0.22%	159,260.00	5.05%	237.00
178	179	82,000	0.18%	1	0.22%	82,000.00	4.45%	230.00
179	180	458,567	1.01%	5	1.12%	91,713.56	5.10%	228.89
180	181	1,626,100	3.60%	19	4.24%	85,584.23	5.03%	209.29
181	182	221,000	0.49%	1	0.22%	221,000.00	5.40%	233.00
182	183	840,941	1.86%	10	2.23%	84,094.11	4.36%	234.61
183	184	-	0.00%	-	0.00%	-	0.00%	-
184	185	-	0.00%	-	0.00%	-	0.00%	-
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	525,883	1.16%	5	1.12%	105,176.56	3.17%	224.03
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	100,000	0.22%	1	0.22%	100,000.00	2.95%	195.00
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	122,500	0.27%	1	0.22%	122,500.00	2.95%	243.00
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	-	0.00%	-	0.00%	-	0.00%	-
208	209	23,000	0.05%	1	0.22%	23,000.00	4.75%	228.00
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	-	0.00%	-	0.00%	-	0.00%	-
213	214	171,927	0.38%	3	0.67%	57,308.86	4.92%	214.28
214	215	-	0.00%	-	0.00%	-	0.00%	-
215	216	-	0.00%	-	0.00%	-	0.00%	-
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	129,727	0.29%	3	0.67%	43,242.33	4.45%	210.81
220	221	84,273	0.19%	1	0.22%	84,273.00	4.45%	106.00
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	370,000	0.82%	4	0.89%	92,500.00	4.92%	193.42
225	226	-	0.00%	-	0.00%	-	0.00%	-
226	227	-	0.00%	-	0.00%	-	0.00%	-
227	228	-	0.00%	-	0.00%	-	0.00%	-
228	229	-	0.00%	-	0.00%	-	0.00%	-
229	230	-	0.00%	-	0.00%	-	0.00%	-
230	231	58,828	0.13%	1	0.22%	58,828.10	4.50%	224.00
231	232	-	0.00%	-	0.00%	-	0.00%	-
232	233	-	0.00%	-	0.00%	-	0.00%	-
233	234	-	0.00%	-	0.00%	-	0.00%	-
234	235	-	0.00%	-	0.00%	-	0.00%	-
235	236	-	0.00%	-	0.00%	-	0.00%	-
236	237	-	0.00%	-	0.00%	-	0.00%	-
237	238	1,024,693	2.27%	10	2.23%	102,469.28	4.25%	230.85
238	239	2,285,638	5.06%	22	4.91%	103,892.65	4.65%	233.47
239	240	3,180,776	7.04%	30	6.70%	106,025.85	4.32%	222.98
240	241	10,167,823	22.50%	103	22.89%	98,716.73	4.74%	229.43
241	242	1,666,812	3.69%	13	2.90%	128,216.29	4.55%	232.35
242	243	1,687,585	3.73%	20	4.46%	84,379.24	4.41%	231.95
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	-	0.00%	-	0.00%	-	0.00%	-
249	250	-	0.00%	-	0.00%	-	0.00%	-
250	251	-	0.00%	-	0.00%	-	0.00%	-
251	252	168,202	0.37%	3	0.67%	56,067.33	4.50%	199.48
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%	-
270	271	-	0.00%	-	0.00%	-	0.00%	-

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
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	0.14%	1	0.23%	60,806.55	2.70%	57.00
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	65,512	0.15%	1	0.23%	65,512.43	5.45%	172.00
300	301	629,050	1.44%	4	0.92%	157,262.44	5.10%	220.59
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	165,445	0.38%	4	0.92%	41,361.20	3.10%	188.40
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	67,768	0.15%	1	0.23%	67,768.00	2.75%	183.00
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	0.08%	1	0.23%	34,861.59	4.55%	219.00
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	0.66%	3	0.69%	96,666.67	5.33%	230.07
358	359	517,000	1.18%	3	0.69%	172,333.33	5.68%	233.00
359	360	1,133,318	2.59%	13	2.99%	87,178.28	5.08%	228.31
360	361	5,044,726	11.51%	46	10.57%	109,667.97	5.26%	225.40
361	362	541,108	1.23%	7	1.61%	77,301.19	5.16%	210.72
362	363	483,270	1.10%	4	0.92%	120,817.39	5.83%	234.07
363	364	-	0.00%	-	0.00%	-	0.00%	-
364	365	-	0.00%	-	0.00%	-	0.00%	-
365	366	-	0.00%	-	0.00%	-	0.00%	-
366	367	-	0.00%	-	0.00%	-	0.00%	-
367	368	-	0.00%	-	0.00%	-	0.00%	-
368	369	-	0.00%	-	0.00%	-	0.00%	-
369	370	-	0.00%	-	0.00%	-	0.00%	-
370	371	-	0.00%	-	0.00%	-	0.00%	-
371	372	-	0.00%	-	0.00%	-	0.00%	-
372	373	-	0.00%	-	0.00%	-	0.00%	-
373	374	-	0.00%	-	0.00%	-	0.00%	-
374	375	-	0.00%	-	0.00%	-	0.00%	-
375	376	-	0.00%	-	0.00%	-	0.00%	-
376	377	-	0.00%	-	0.00%	-	0.00%	-
377	378	-	0.00%	-	0.00%	-	0.00%	-
378	379	-	0.00%	-	0.00%	-	0.00%	-
379	380	-	0.00%	-	0.00%	-	0.00%	-
380	381	-	0.00%	-	0.00%	-	0.00%	-
381	382	-	0.00%	-	0.00%	-	0.00%	-
382	383	-	0.00%	-	0.00%	-	0.00%	-
383	384	-	0.00%	-	0.00%	-	0.00%	-
384	385	13,131	0.03%	1	0.23%	13,131.00	3.45%	236.00
385	>	-	0.00%	-	0.00%	-	0.00%	-
Total		43,823,331	100.00%	435	100.00%	100,743.29	4.42%	224.58

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2,50%	1,564,423	3.57%	16	3.68%	97,776.42	1.76%	217.96
2,50%	2,75%	1,827,144	4.17%	23	5.29%	79,441.06	2.68%	219.67
2,75%	3,00%	2,258,296	5.15%	24	5.52%	94,095.66	2.91%	225.69
3,00%	3,25%	2,816,443	6.43%	28	6.44%	100,587.24	3.21%	224.55
3,25%	3,50%	3,291,262	7.51%	29	6.67%	113,491.79	3.41%	231.41
3,50%	3,75%	2,638,645	6.02%	24	5.52%	109,943.54	3.68%	230.08
3,75%	4,00%	1,740,433	3.97%	12	2.76%	145,036.06	3.89%	229.78
4,00%	4,25%	2,000,905	4.57%	21	4.83%	95,281.18	4.19%	216.97
4,25%	4,50%	1,462,747	3.34%	21	4.83%	69,654.63	4.45%	196.79
4,50%	4,75%	1,366,082	3.12%	17	3.91%	80,357.76	4.62%	220.90
4,75%	5,00%	2,682,381	6.12%	28	6.44%	95,799.32	4.96%	219.53
5,00%	5,25%	8,071,020	18.42%	74	17.01%	109,067.83	5.17%	225.46
5,25%	5,50%	8,045,517	18.36%	75	17.24%	107,273.56	5.40%	226.13
5,50%	5,75%	3,098,768	7.07%	32	7.36%	96,836.49	5.66%	229.35
5,75%	6,00%	844,266	1.93%	8	1.84%	105,533.31	5.85%	234.56
6,00%	6,25%	90,000	0.21%	2	0.46%	45,000.00	6.10%	243.20
6,25%	6,50%	25,000	0.06%	1	0.23%	25,000.00	6.35%	263.00
6,50%	6,75%	-	0.00%	-	0.00%	-	0.00%	-
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		43,823,331	100.00%	435	100.00%	100,743.29	4.42%	224.58

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%	-
<	1-1-2019	3,614,487	8.25%	30	6.90%	120,482.89	0.00%	226.33
1-1-2019	1-1-2020	1,173,733	2.68%	11	2.53%	106,702.99	3.52%	229.77
1-1-2020	1-1-2021	1,733,236	3.96%	16	3.68%	108,327.26	3.76%	227.48
1-1-2021	1-1-2022	1,344,622	3.07%	11	2.53%	122,238.34	3.76%	228.35
1-1-2022	1-1-2023	3,236,360	7.39%	33	7.59%	98,071.52	4.63%	217.09
1-1-2023	1-1-2024	1,514,924	3.46%	14	3.22%	108,208.84	3.82%	225.31
1-1-2024	1-1-2025	280,003	0.64%	4	0.92%	70,000.83	4.28%	218.02
1-1-2025	1-1-2026	823,673	1.88%	12	2.76%	68,639.39	4.07%	213.16
1-1-2026	1-1-2027	1,998,389	4.56%	28	6.44%	71,371.03	4.31%	202.27
1-1-2027	1-1-2028	15,329,241	34.96%	149	34.25%	102,880.81	4.62%	227.09
1-1-2028	1-1-2029	3,789,474	8.65%	39	8.97%	97,166.00	4.29%	230.25
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	165,445	0.38%	4	0.92%	41,361.20	3.10%	188.40
1-1-2032	1-1-2033	751,562	1.71%	7	1.61%	107,366.02	5.13%	212.89
1-1-2033	1-1-2034	67,768	0.15%	1	0.23%	67,768.00	2.75%	183.00
1-1-2034	1-1-2035	-	0.00%	-	0.00%	-	0.00%	-
1-1-2035	1-1-2036	179,291	0.41%	7	1.61%	25,613.00	3.22%	209.27
1-1-2036	1-1-2037	107,340	0.24%	2	0.46%	53,670.10	3.60%	214.27
1-1-2037	1-1-2038	6,564,110	14.96%	59	13.56%	111,256.09	5.32%	225.55
1-1-2038	1-1-2039	1,149,674	2.62%	8	1.84%	143,709.23	5.53%	234.73
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%	-
Total		43,823,331	100.00%	435	100.00%	100,743.29	4.42%	224.58

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2019 - 31-Dec-2019	1,806	0.00%	1	0.23%	1,806.39	5.40%	15.00
01-Jan-2020 - 31-Dec-2020	8,699	0.02%	1	0.23%	8,699.05	2.55%	23.00
01-Jan-2022 - 31-Dec-2022	101,468	0.23%	2	0.46%	50,734.00	4.93%	48.34
01-Jan-2023 - 31-Dec-2023	150,807	0.34%	2	0.46%	75,403.28	2.19%	61.77
01-Jan-2024 - 31-Dec-2024	7,000	0.02%	1	0.23%	7,000.00	5.20%	75.00
01-Jan-2025 - 31-Dec-2025	25,888	0.06%	1	0.23%	25,887.91	3.05%	87.00
01-Jan-2026 - 31-Dec-2026	302,070	0.69%	4	0.92%	75,517.50	5.20%	99.72
01-Jan-2027 - 31-Dec-2027	84,273	0.19%	1	0.23%	84,273.00	4.45%	103.00
01-Jan-2028 - 31-Dec-2028	262,164	0.60%	3	0.69%	87,388.04	4.92%	121.17
01-Jan-2029 - 31-Dec-2029	141,126	0.32%	1	0.23%	141,126.00	4.50%	131.00
01-Jan-2030 - 31-Dec-2030	293,946	0.67%	4	0.92%	73,486.41	3.87%	144.91
01-Jan-2031 - 31-Dec-2031	448,231	1.02%	8	1.84%	56,028.86	4.36%	157.06
01-Jan-2032 - 31-Dec-2032	299,717	0.68%	5	1.15%	59,943.37	5.23%	169.29
01-Jan-2033 - 31-Dec-2033	331,516	0.76%	5	1.15%	66,303.21	4.43%	182.33
01-Jan-2034 - 31-Dec-2034	723,942	1.65%	7	1.61%	103,420.26	4.10%	193.00
01-Jan-2035 - 31-Dec-2035	901,613	2.06%	19	4.37%	47,453.29	3.49%	204.62
01-Jan-2036 - 31-Dec-2036	1,430,241	3.26%	20	4.60%	71,512.05	4.37%	216.31
01-Jan-2037 - 31-Dec-2037	28,794,886	65.71%	261	60.00%	110,325.24	4.56%	230.62
01-Jan-2038 - 31-Dec-2038	9,445,939	21.55%	85	19.54%	111,128.69	4.11%	234.99
01-Jan-2039 - 31-Dec-2039	39,000	0.09%	2	0.46%	19,500.00	4.11%	252.00
01-Jan-2040 - 31-Dec-2040	29,000	0.07%	2	0.46%	14,500.00	6.27%	263.41
Total	43,823,331	100.00%	435	100.00%	100,743.29	4.42%	224.58

Loan to Foreclosure Value

From	until	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
NHG		4,753,318	10.85%	27	10.47%	176,048.81		3.94%
<	50,00%	4,592,168	10.48%	51	19.77%	90,042.50		4.69%
50,00%	55,00%	1,333,110	3.04%	9	3.49%	148,123.35		4.41%
55,00%	60,00%	1,914,867	4.37%	13	5.04%	147,297.49		4.63%
60,00%	65,00%	1,680,380	3.82%	8	3.10%	210,047.46		5.09%
65,00%	70,00%	1,629,367	3.72%	11	4.26%	148,124.25		5.06%
70,00%	75,00%	3,310,465	7.55%	19	7.36%	174,235.02		4.85%
75,00%	80,00%	265,000	0.60%	1	0.39%	265,000.00		1.18%
80,00%	85,00%	2,016,593	4.60%	11	4.26%	183,326.63		4.36%
85,00%	90,00%	1,486,648	3.39%	8	3.10%	185,830.94		4.40%
90,00%	95,00%	3,458,904	7.89%	16	6.20%	216,181.51		3.77%
95,00%	100,00%	1,744,596	3.98%	10	3.88%	174,459.63		4.21%
100,00%	105,00%	1,525,169	3.48%	7	2.71%	217,881.32		4.58%
105,00%	110,00%	1,115,875	2.55%	6	2.33%	185,979.09		4.09%
110,00%	115,00%	2,957,814	6.75%	15	5.81%	197,187.62		5.59%
115,00%	120,00%	2,843,321	6.49%	13	5.04%	218,717.03		4.91%
120,00%	125,00%	6,631,453	15.13%	31	12.02%	213,917.84		4.30%
125,00%	130,00%	564,283	1.29%	2	0.78%	282,141.39		4.20%
130,00%	>	-	0.00%	-	0.00%	-		0.00%
Unknown		-	0.00%	-	0.00%	-		0.00%
Total		43,823,331	100.00%	258	100.00%	169,857.87		4.42%

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	2,111,476	4.82%	12	4.65%	175,956.35		4.51%
Flevoland	2,250,408	5.14%	13	5.04%	173,108.30		3.92%
Friesland	1,743,886	3.98%	9	3.49%	193,765.15		3.29%
Gelderland	6,213,085	14.18%	35	13.57%	177,516.71		4.53%
Groningen	1,479,391	3.38%	10	3.88%	147,939.14		4.62%
Limburg	3,065,279	6.99%	18	6.98%	170,293.30		4.36%
Noord-Brabant	7,056,148	16.10%	42	16.28%	168,003.52		4.82%
Noord-Holland	5,666,110	12.93%	33	12.79%	171,700.30		4.68%
Overijssel	2,566,450	5.86%	16	6.20%	160,403.10		4.38%
Utrecht	1,377,320	3.14%	10	3.88%	137,732.04		4.71%
Zeeland	708,512	1.62%	6	2.33%	118,085.25		4.65%
Zuid-Holland	9,585,266	21.87%	54	20.93%	177,504.92		4.15%
Unspecified	-	0.00%	-	0.00%	-		0.00%
Total	43,823,331	100.00%	258	100.00%	169,857.87		4.42%

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single family house	26,421,682	60.29%	153	59.30%	172,690.73		4.32%
Flat/apartment	2,854,334	6.51%	21	8.14%	135,920.67		4.50%
Shop/private house	350,000	0.80%	1	0.39%	350,000.00		5.29%
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	5,974,447	13.63%	32	12.40%	186,701.47		4.34%
Flat/apartment with garage	425,437	0.97%	3	1.16%	141,812.21		4.11%
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	7,797,431	17.79%	48	18.60%	162,446.47		4.77%
Total	43,823,331	100.00%	258	100.00%	169,857.87		4.42%

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	23,000	0.05%	1	0.39%	23,000.00		4.75%
25.000	343,357	0.78%	9	3.49%	38,150.73		4.58%
50.000	843,015	1.92%	13	5.04%	64,847.53		4.32%
75.000	3,106,465	7.09%	34	13.18%	91,366.61		4.63%
100.000	2,059,920	4.70%	18	6.98%	114,439.99		4.39%
125.000	3,453,688	7.88%	25	9.69%	138,147.54		4.58%
150.000	5,954,344	13.59%	36	13.95%	165,398.43		4.37%
175.000	7,752,280	17.69%	41	15.89%	189,080.00		4.32%
200.000	6,237,457	14.23%	29	11.24%	215,084.74		4.45%
225.000	5,211,857	11.89%	22	8.53%	236,902.60		4.37%
250.000	4,454,712	10.17%	17	6.59%	262,041.88		4.10%
275.000	1,162,000	2.65%	4	1.55%	290,500.00		5.01%
300.000	320,000	0.73%	1	0.39%	320,000.00		5.40%
325.000	683,883	1.56%	2	0.78%	341,941.39		4.44%
350.000	1,430,875	3.27%	4	1.55%	357,718.64		4.74%
375.000	376,479	0.86%	1	0.39%	376,478.51		3.45%
400.000	425,000	0.94%	1	0.39%	410,000.00		5.50%
425.000	410,000	0.94%	1	0.39%	410,000.00		5.50%
450.000	-	0.00%	-	0.00%	-		0.00%
475.000	-	0.00%	-	0.00%	-		0.00%
500.000	-	0.00%	-	0.00%	-		0.00%
525.000	-	0.00%	-	0.00%	-		0.00%
550.000	-	0.00%	-	0.00%	-		0.00%
575.000	-	0.00%	-	0.00%	-		0.00%
600.000	-	0.00%	-	0.00%	-		0.00%
625.000	-	0.00%	-	0.00%	-		0.00%
650.000	-	0.00%	-	0.00%	-		0.00%
>	-	0.00%	-	0.00%	-		0.00%
Total	43,823,331	100.00%	258	100.00%	169,857.87		4.42%