

**E-MAC Program - Compartment NL 2007-NHG II Investor report January 2020**

**Cashflow analysis for the period**

|  |           |                  |
|--|-----------|------------------|
| Total interest received                      | 2,668,040 |                  |
| Interest received on transaction accounts    | (11,864)  |                  |
| Liquidity available                          | 3,600,000 |                  |
| Reserve account available                    | 2,484,030 |                  |
| Receivables under hedging arrangements       | -         |                  |
| <b>Total funds available</b>                 |           | <b>8,740,206</b> |
| Company management expenses                  | 3,310     |                  |
| MPT fee                                      | 41,185    |                  |
| Administration fee                           | 4,208     |                  |
| Third party fees                             | 5,497     |                  |
| Liquidity Facility fee                       | 1,410     |                  |
| Payments under hedging arrangements          | 2,811,615 |                  |
| Interest on the Notes                        | 4,653     |                  |
| Shortfall Class A PDL Repayment              | 126       |                  |
| Redemption of Class B-Notes                  | -         |                  |
| Deferred Purchase Price Instalment           | -         |                  |
| <b>Total funds distributed</b>               |           | <b>2,872,004</b> |
| <b>Available after distribution of funds</b> |           | <b>5,868,202</b> |
| Undrawn Liquidity Facility                   | 3,600,000 |                  |
| Reserve account                              | 2,268,202 |                  |
| <b>Available liquidity</b>                   |           | <b>5,868,202</b> |
| <b>Net cashflow</b>                          |           | <b>-</b>         |

|  |                   |
|--|-------------------|
| <b>Outstanding unpaid Subordinated swap amounts not paid by the transaction:</b> |                   |
| Unpaid Swap Subordinated Amount  | 50,673,157        |
| Claimed subrogation amount CMIS Nederland B.V.                                   | 5,436,590         |
| <b>Total</b>   | <b>56,109,747</b> |

**\* Reference is made to the notice dated 24 May 2019:**

No Extension Margins have been determined to date. The Issuer and the Security Trustee are considering the way forward. Pending such determination and until further notice, no distributions will be made through the Interest Priority of Payments prior to the notification of pledge, below item q, being the item directly above the item relating to the Subordinated Extension Interest Part relating to the Senior Class A Notes, and amounts then remaining will be provisionally retained by the Issuer.

This QPD, distributions made through the Interest Priority of Payments end above Item q.

**Collateral**

|   |             |                    |
|---|-------------|--------------------|
| Starting principal balance  | 219,546,034 |                    |
| Further Advances bought   | -           |                    |
| Repurchase of loans in the Quarterly Calculation Period                             | (205,958)   |                    |
| Substitution of loans in the Quarterly Calculation Period                           | -           |                    |
| Principal redemptions and repayments  | (7,619,080) |                    |
| Losses for the period   | (126)       |                    |
| <b>Ending principal balance as per 01 January 2020</b>                              |             | <b>211,720,870</b> |
| Balance Reset Participation   | -           |                    |
| <b>Total balance collateral E-MAC NL 2007-NHG II</b>                                |             | <b>211,720,870</b> |
| Redemptions applied for purchase Further Advances in January 2020                   | -           |                    |
| Repurchase of loans with Non-NHG part in January 2020                               | -           |                    |
| Substitution of loans on January 2020   | -           |                    |
| <b>Total balance Put Option Notes E-MAC NL 2007-NHG II as per 27th January 2020</b> |             | <b>211,720,870</b> |

**Principal Deficiency Ledger**

|              | Start balance | New Losses This Period | Repayment from Interest Available Amount | End balance |
|--------------|---------------|------------------------|--|-------------|
| Class A      | -             | 126                    | 126                                      | -           |
| <b>Total</b> | -             | 126                    | 126                                      | -           |

**Performance**

|                 | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 12.68%      | 13.02%      | 7.77%       |

| Delinquency table      | Number of loans | Balance            | Percentage of total |
|------------------------|-----------------|--------------------|---------------------|
| Current                | 1,448           | 210,646,407        | 99.49%              |
| 31 - 60 days           | 3               | 550,763            | 0.26%               |
| 61 - 90 days           | -               | -                  | 0.00%               |
| 91 - 120 days          | 1               | 125,700            | 0.06%               |
| 120+ days              | 2               | 398,000            | 0.19%               |
| <b>In repossession</b> |                 |                    |                     |
| <b>Total</b>           | <b>1,454</b>    | <b>211,720,870</b> | <b>100.00%</b>      |

|                            | Last period | This period | Recovered | Total loss balance |
|----------------------------|-------------|-------------|-----------|--------------------|
| Aggregate principal losses | 37,859      | 126         | 39,013    | 659,513            |

**Characteristics**

|  | (weighted) average | Minimum | Maximum |
|--|--------------------|---------|---------|
| Number of borrowers                    | 1454               |         |         |
| Number of loanparts                    | 2893               |         |         |
| Loan size borrower                     | 145,613            | 2,271   | 265,000 |
| Loan part size                         | 73,184             | 1,098   | 246,000 |
| Coupon                                 | 4.21%              | 0.20%   | 6.15%   |
| Remaining maturity (months)            | 194                | 2       | 256     |
| Remaining interest period (months)     | 101                | 1       | 219     |
| Original interest period (months)      | 237                | 1       | 360     |
| Seasoning (months)                     | 135.1              | 1.0     | 159.0   |
| Loan to Original Foreclosure Value (2) | 0.0%               | 0.0%    | 0.0%    |

**Redemption Type**

| Redemption Type     | Value              | As % of total  | no.parts     | As % of total  | Average Loan parts | WAC          | WAM           |
|---------------------|--------------------|----------------|--------------|----------------|--------------------|--------------|---------------|
| Alternative Savings | 81,515             | 0.04%          | 1            | 0.03%          | 81,514.80          | 4.25%        | 205.00        |
| Annuity             | 13,235,323         | 6.25%          | 262          | 9.06%          | 50,516.50          | 4.15%        | 188.19        |
| Hybride (switch)    | 1,508,787          | 0.71%          | 26           | 0.90%          | 58,030.26          | 4.60%        | 182.17        |
| Interest Only       | 119,210,065        | 56.31%         | 1,650        | 57.03%         | 72,248.52          | 4.22%        | 204.66        |
| Investment          | 6,786,580          | 3.21%          | 81           | 2.80%          | 83,784.94          | 4.21%        | 205.77        |
| Life                | 45,401,758         | 21.44%         | 544          | 18.80%         | 83,459.11          | 4.18%        | 171.80        |
| Linear              | 30,013             | 0.01%          | 1            | 0.03%          | 30,012.74          | 4.45%        | 206.00        |
| Savings             | 10,414,867         | 4.92%          | 160          | 5.53%          | 65,092.92          | 4.60%        | 191.07        |
| Universal Life      | 15,051,962         | 7.11%          | 168          | 5.81%          | 89,595.01          | 4.04%        | 174.60        |
| <b>Total</b>        | <b>211,720,870</b> | <b>100.00%</b> | <b>2,893</b> | <b>100.00%</b> | <b>73,183.85</b>   | <b>4.21%</b> | <b>193.65</b> |

**Interest Term**

| Interest Term | Value              | As % of total  | no.parts     | As % of total  | Average Loan parts | WAC          | WAM           |
|---------------|--------------------|----------------|--------------|----------------|--------------------|--------------|---------------|
| 1             | 982,619            | 0.46%          | 26           | 0.90%          | 37,793.06          | 0.74%        | 206.32        |
| 12            | 407,689            | 0.19%          | 10           | 0.35%          | 40,768.91          | 1.46%        | 159.47        |
| 24            | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 36            | 2,348,692          | 1.11%          | 35           | 1.21%          | 67,105.49          | 2.10%        | 193.93        |
| 48            | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 60            | 4,460,133          | 2.11%          | 63           | 2.18%          | 70,795.76          | 2.53%        | 198.68        |
| 72            | 465,179            | 0.22%          | 7            | 0.24%          | 66,454.11          | 2.51%        | 175.12        |
| 84            | 1,884,043          | 0.89%          | 28           | 0.97%          | 67,287.23          | 3.04%        | 203.51        |
| 96            | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 108           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 120           | 18,984,060         | 8.97%          | 265          | 9.16%          | 71,637.96          | 3.06%        | 200.06        |
| 132           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 144           | 148,013            | 0.07%          | 4            | 0.14%          | 37,003.34          | 2.31%        | 139.97        |
| 156           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 168           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 180           | 19,008,516         | 8.98%          | 272          | 9.40%          | 69,884.25          | 4.41%        | 185.42        |
| 192           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 204           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 216           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 228           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 240           | 120,369,887        | 56.85%         | 1,618        | 55.93%         | 74,394.24          | 4.40%        | 191.19        |
| 252           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 264           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 276           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 288           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 300           | 5,514,866          | 2.60%          | 82           | 2.83%          | 67,254.47          | 4.59%        | 175.10        |
| 312           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 324           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 336           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 348           | 37,147,173         | 17.55%         | 483          | 16.70%         | 76,909.26          | 4.59%        | 204.71        |
| 360           | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| <b>Total</b>  | <b>211,720,870</b> | <b>100.00%</b> | <b>2,893</b> | <b>100.00%</b> | <b>73,183.85</b>   | <b>4.21%</b> | <b>193.65</b> |

**Mortgage Coupons**

| From         | until | Value              | As % of total  | no.parts     | As % of total  | Average Loan parts | WAC          | WAM           |
|--------------|-------|--------------------|----------------|--------------|----------------|--------------------|--------------|---------------|
| <            | 2.50% | 5,904,839          | 2.79%          | 106          | 3.66%          | 55,706.03          | 1.77%        | 200.76        |
| 2.50%        | 2.75% | 8,706,241          | 4.11%          | 119          | 4.11%          | 73,161.69          | 2.72%        | 198.03        |
| 2.75%        | 3.00% | 2,564,120          | 1.21%          | 32           | 1.11%          | 80,128.76          | 2.95%        | 196.23        |
| 3.00%        | 3.25% | 12,185,000         | 5.76%          | 170          | 5.88%          | 71,676.47          | 3.25%        | 198.21        |
| 3.25%        | 3.50% | 1,187,179          | 0.56%          | 18           | 0.62%          | 65,954.40          | 3.42%        | 204.53        |
| 3.50%        | 3.75% | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 3.75%        | 4.00% | 1,180,551          | 0.56%          | 13           | 0.45%          | 90,811.60          | 3.99%        | 188.56        |
| 4.00%        | 4.25% | 35,352,211         | 16.70%         | 470          | 16.25%         | 75,217.47          | 4.25%        | 189.48        |
| 4.25%        | 4.50% | 83,231,218         | 39.31%         | 1,106        | 38.23%         | 75,254.27          | 4.38%        | 191.22        |
| 4.50%        | 4.75% | 52,196,996         | 24.65%         | 699          | 24.16%         | 74,673.81          | 4.62%        | 196.29        |
| 4.75%        | 5.00% | 7,263,372          | 3.43%          | 109          | 3.77%          | 66,636.44          | 4.62%        | 198.56        |
| 5.00%        | 5.25% | 1,592,854          | 0.75%          | 34           | 1.19%          | 46,848.65          | 5.15%        | 205.86        |
| 5.25%        | 5.50% | 117,993            | 0.06%          | 5            | 0.17%          | 23,698.65          | 5.36%        | 223.47        |
| 5.50%        | 5.75% | 89,223             | 0.04%          | 4            | 0.14%          | 22,306.87          | 5.60%        | 201.30        |
| 5.75%        | 6.00% | 87,648             | 0.04%          | 5            | 0.17%          | 17,529.62          | 5.85%        | 228.38        |
| 6.00%        | 6.25% | 61,423             | 0.03%          | 3            | 0.10%          | 20,474.42          | 6.07%        | 214.09        |
| 6.25%        | 6.50% | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 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%        | -             |
| Unknown      | -     | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| <b>Total</b> |       | <b>211,720,870</b> | <b>100.00%</b> | <b>2,893</b> | <b>100.00%</b> | <b>73,183.85</b>   | <b>4.21%</b> | <b>193.65</b> |

**Interest Reset Date**

| From         | until      | Value              | As % of total  | no.parts     | As % of total  | Average Loan parts | WAC          | WAM           |
|--------------|------------|--------------------|----------------|--------------|----------------|--------------------|--------------|---------------|
| Floating     |            | 982,619            | 0.46%          | 26           | 0.90%          | 37,793.06          | 0.74%        | 206.32        |
| <            | 01/01/2020 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2020   | 01/01/2021 | 1,972,396          | 0.93%          | 37           | 1.28%          | 53,308.00          | 2.47%        | 158.02        |
| 01/01/2021   | 01/01/2022 | 3,412,745          | 1.61%          | 46           | 1.59%          | 74,190.10          | 3.67%        | 177.73        |
| 01/01/2022   | 01/01/2023 | 19,987,086         | 9.45%          | 284          | 9.82%          | 70,412.27          | 4.11%        | 187.01        |
| 01/01/2023   | 01/01/2024 | 1,237,344          | 0.58%          | 20           | 0.69%          | 61,867.19          | 3.48%        | 190.80        |
| 01/01/2024   | 01/01/2025 | 2,208,825          | 1.04%          | 35           | 1.21%          | 63,109.29          | 2.97%        | 175.08        |
| 01/01/2025   | 01/01/2026 | 1,315,415          | 0.62%          | 20           | 0.69%          | 65,770.73          | 3.06%        | 168.70        |
| 01/01/2026   | 01/01/2027 | 28,111,926         | 13.28%         | 380          | 13.14%         | 73,978.75          | 4.09%        | 189.33        |
| 01/01/2027   | 01/01/2028 | 106,816,399        | 50.45%         | 1,423        | 49.19%         | 75,064.23          | 4.29%        | 193.15        |
| 01/01/2028   | 01/01/2029 | 1,376,871          | 0.65%          | 30           | 1.04%          | 45,895.69          | 3.86%        | 211.16        |
| 01/01/2029   | 01/01/2030 | 923,588            | 0.44%          | 17           | 0.59%          | 54,328.70          | 3.05%        | 183.69        |
| 01/01/2030   | 01/01/2031 | 270,055            | 0.13%          | 5            | 0.17%          | 54,010.96          | 3.96%        | 141.20        |
| 01/01/2031   | 01/01/2032 | 780,949            | 0.37%          | 15           | 0.52%          | 52,063.30          | 4.42%        | 176.05        |
| 01/01/2032   | 01/01/2033 | 5,039,359          | 2.38%          | 74           | 2.56%          | 68,099.44          | 4.55%        | 180.24        |
| 01/01/2033   | 01/01/2034 | 231,857            | 0.11%          | 4            | 0.14%          | 57,964.31          | 4.03%        | 161.00        |
| 01/01/2034   | 01/01/2035 | 336,548            | 0.16%          | 3            | 0.10%          | 112,182.65         | 4.72%        | 172.33        |
| 01/01/2035   | 01/01/2036 | 335,218            | 0.16%          | 5            | 0.17%          | 67,043.66          | 4.05%        | 195.40        |
| 01/01/2036   | 01/01/2037 | 2,945,848          | 1.39%          | 43           | 1.49%          | 68,508.09          | 4.50%        | 203.55        |
| 01/01/2037   | 01/01/2038 | 32,847,857         | 15.51%         | 414          | 14.31%         | 79,342.65          | 4.57%        | 206.70        |
| 01/01/2038   | 01/01/2039 | 577,966            | 0.27%          | 12           | 0.41%          | 48,163.81          | 5.15%        | 208.72        |
| 01/01/2039   | 01/01/2040 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2040   | 01/01/2041 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2041   | 01/01/2042 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2042   | 01/01/2043 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2043   | 01/01/2044 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2044   | 01/01/2045 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2045   | 01/01/2046 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2046   | 01/01/2047 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2047   | 01/01/2048 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2048   | 01/01/2049 | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| 01/01/2049   | >          | -                  | 0.00%          | -            | 0.00%          | -                  | 0.00%        | -             |
| <b>Total</b> |            | <b>211,720,870</b> | <b>100.00%</b> | <b>2,893</b> | <b>100.00%</b> | <b>73,183.85</b>   | <b>4.21%</b> | <b>193.65</b> |

**Legal Maturity**

| Legal Maturity            | Value              | As % of total  | no.parts     | As % of total  | Average Loan Parts | WAC          | WAM           |
|---------------------------|--------------------|----------------|--------------|----------------|--------------------|--------------|---------------|
| 01-Jan-2019 - 31-Dec-2019 | 20,451             | 0.01%          | 1            | 0.03%          | 20,450.73          | 4.25%        | 8.00          |
| 01-Jan-2020 - 31-Dec-2020 | 297,910            | 0.14%          | 8            | 0.28%          | 37,238.79          | 3.53%        | 5.67          |
| 01-Jan-2021 - 31-Dec-2021 | 168,383            | 0.08%          | 4            | 0.14%          | 42,095.69          | 3.48%        | 16.54         |
| 01-Jan-2022 - 31-Dec-2022 | 818,050            | 0.39%          | 21           | 0.73%          | 38,954.77          | 4.18%        | 29.11         |
| 01-Jan-2023 - 31-Dec-2023 | 257,767            | 0.12%          | 4            | 0.14%          | 64,441.82          | 4.51%        | 40.04         |
| 01-Jan-2024 - 31-Dec-2024 | 529,438            | 0.25%          | 10           | 0.35%          | 52,943.76          | 4.33%        | 50.89         |
| 01-Jan-2025 - 31-Dec-2025 | 439,028            | 0.21%          | 9            | 0.31%          | 48,780.88          | 4.48%        | 65.31         |
| 01-Jan-2026 - 31-Dec-2026 | 937,503            | 0.44%          | 19           | 0.66%          | 49,342.29          | 4.40%        | 78.50         |
| 01-Jan-2027 - 31-Dec-2027 | 2,580,305          | 1.22%          | 52           | 1.80%          | 49,621.24          | 4.30%        | 87.11         |
| 01-Jan-2028 - 31-Dec-2028 | 1,493,056          | 0.71%          | 25           | 0.86%          | 59,722.26          | 4.39%        | 100.44        |
| 01-Jan-2029 - 31-Dec-2029 | 3,370,167          | 1.59%          | 54           | 1.87%          | 62,410.50          | 4.30%        | 112.29        |
| 01-Jan-2030 - 31-Dec-2030 | 3,088,736          | 1.46%          | 50           | 1.73%          | 61,774.72          | 4.37%        | 123.66        |
| 01-Jan-2031 - 31-Dec-2031 | 4,539,915          | 2.14%          | 71           | 2.45%          | 63,942.46          | 4.16%        | 136.92        |
| 01-Jan-2032 - 31-Dec-2032 | 8,649,872          | 4.09%          | 117          | 4.04%          | 73,930.53          | 4.23%        | 147.60        |
| 01-Jan-2033 - 31-Dec-2033 | 4,292,848          | 2.03%          | 53           | 1.83%          | 80,997.14          | 4.26%        | 159.95        |
| 01-Jan-2034 - 31-Dec-2034 | 4,396,565          | 2.08%          | 55           | 1.90%          | 79,937.55          | 4.39%        | 171.62        |
| 01-Jan-2035 - 31-Dec-2035 | 3,051,455          | 1.44%          | 39           | 1.35%          | 78,242.43          | 4.29%        | 183.47        |
| 01-Jan-2036 - 31-Dec-2036 | 7,818,513          | 3.69%          | 108          | 3.73%          | 72,393.64          | 4.07%        | 201.41        |
| 01-Jan-2037 - 31-Dec-2037 | 162,065,837        | 76.55%         | 2,111        | 72.97%         | 76,772.07          | 4.21%        | 207.19        |
| 01-Jan-2038 - 31-Dec-2038 | 2,216,933          | 1.05%          | 53           | 1.83%          | 41,828.92          | 4.19%        | 217.96        |
| 01-Jan-2039 - 31-Dec-2039 | 538,592            | 0.25%          | 23           | 0.80%          | 23,417.03          | 1.85%        | 232.79        |
| 01-Jan-2040 - 31-Dec-2040 | 112,883            | 0.05%          | 4            | 0.14%          | 28,220.76          | 3.35%        | 245.01        |
| 01-Jan-2041 - 31-Dec-2041 | 38,863             | 0.02%          | 2            | 0.07%          | 18,331.45          | 5.80%        | 256.00        |
| <b>Total</b>              | <b>211,720,870</b> | <b>100.00%</b> | <b>2,893</b> | <b>100.00%</b> | <b>73,183.85</b>   | <b>4.21%</b> | <b>193.65</b> |

**Loan to Foreclosure Value**

| from         | until | Value              | As % of total  | no. loanparts | As % of total  | Average Loan Parts | WAC          | WAM           |
|--------------|-------|--------------------|----------------|---------------|----------------|--------------------|--------------|---------------|
| NHG          |       | 211,720,870        | 100.00%        | 2,893         | 100.00%        | 73,183.85          | 4.21%        | 193.65        |
| <            | 50%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 50%          | 55%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 55%          | 60%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 60%          | 65%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 65%          | 70%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 70%          | 75%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 75%          | 80%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 80%          | 85%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 85%          | 90%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 90%          | 95%   | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 95%          | 100%  | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 100%         | 105%  | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 105%         | 110%  | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 110%         | 115%  | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 115%         | 120%  | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 120%         | 125%  | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| 125%         | >     | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| Unknown      |       | -                  | 0.00%          | -             | 0.00%          | -                  | 0.00%        | -             |
| <b>Total</b> |       | <b>211,720,870</b> | <b>100.00%</b> | <b>2,893</b>  | <b>100.00%</b> | <b>73,183.85</b>   | <b>4.21%</b> | <b>193.65</b> |

**Province**

| Province      | Value              | As % of total  | no. loans    | As % of total  | Average Loans     | WAC          | WAM           |
|---------------|--------------------|----------------|--------------|----------------|-------------------|--------------|---------------|
| Drenthe       | 6,492,474          | 3.07%          | 42           | 2.89%          | 154,582.72        | 4.36%        | 193.36        |
| Utrecht       | 10,497,800         | 4.96%          | 73           | 5.02%          | 143,805.47        | 4.26%        | 192.26        |
| Zeeland       | 6,725,553          | 3.18%          | 48           | 3.30%          | 140,115.69        | 4.42%        | 189.77        |
| Zuid-Holland  | 46,402,612         | 21.92%         | 311          | 21.39%         | 149,204.54        | 4.14%        | 194.68        |
| Flevoland     | 5,134,330          | 2.43%          | 36           | 2.48%          | 142,620.27        | 4.17%        | 192.03        |
| Friesland     | 8,405,177          | 3.97%          | 64           | 4.40%          | 131,330.89        | 4.06%        | 197.84        |
| Gelderland    | 23,088,087         | 10.90%         | 147          | 10.11%         | 157,061.82        | 4.11%        | 195.12        |
| Groningen     | 11,021,662         | 5.21%          | 82           | 5.64%          | 134,410.51        | 4.23%        | 196.40        |
| Limburg       | 20,334,019         | 9.60%          | 141          | 9.70%          | 144,212.90        | 4.32%        | 191.19        |
| Noord-Brabant | 32,409,026         | 15.31%         | 221          | 15.20%         | 146,647.17        | 4.20%        | 191.88        |
| Noord-Holland | 26,617,535         | 12.57%         | 186          | 12.79%         | 143,105.03        | 4.28%        | 194.91        |
| Overijssel    | 14,592,595         | 6.89%          | 103          | 7.08%          | 141,675.68        | 4.28%        | 192.17        |
| Unspecified   | -                  | 0.00%          | -            | 0.00%          | -                 | 0.00%        | -             |
| <b>Total</b>  | <b>211,720,870</b> | <b>100.00%</b> | <b>1,454</b> | <b>100.00%</b> | <b>145,612.70</b> | <b>4.21%</b> | <b>193.65</b> |

**Property Type**

| Property Type           | Value              | As % of total  | no. loans    | As % of total  | Average Loans     | WAC          | WAM           |
|-------------------------|--------------------|----------------|--------------|----------------|-------------------|--------------|---------------|
| Single Family House     | 191,218,958        | 90.32%         | 1,301        | 89.48%         | 146,978.45        | 4.24%        | 193.11        |
| Shop/House              | 237,818            | 0.11%          | 1            | 0.07%          | 237,818.00        | 4.25%        | 203.00        |
| Condominium             | 19,841,154         | 9.37%          | 149          | 10.25%         | 133,162.11        | 3.97%        | 199.01        |
| Farm House              | 209,448            | 0.10%          | 1            | 0.07%          | 209,448.06        | 4.25%        | 158.09        |
| Condominium with garage | 213,492            | 0.10%          | 2            | 0.14%          | 106,746.22        | 3.98%        | 207.44        |
| Unknown                 | -                  | 0.00%          | -            | 0.00%          | -                 | 0.00%        | -             |
| <b>Total</b>            | <b>211,720,870</b> | <b>100.00%</b> | <b>1,454</b> | <b>100.00%</b> | <b>145,612.70</b> | <b>4.21%</b> | <b>193.65</b> |

**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             | 0.01%          | 34           | 2.34%          | 16,851.94         | 4.23%        | 180.56        |
| 25,000       | 50,000             | 0.02%          | 56           | 3.85%          | 38,923.67         | 4.26%        | 195.99        |
| 50,000       | 75,000             | 0.04%          | 95           | 6.53%          | 63,801.83         | 4.36%        | 191.99        |
| 75,000       | 100,000            | 0.05%          | 151          | 10.39%         | 88,614.64         | 4.28%        | 192.47        |
| 100,000      | 125,000            | 0.06%          | 190          | 13.07%         | 113,023.03        | 4.19%        | 191.67        |
| 125,000      | 150,000            | 0.07%          | 224          | 15.41%         | 138,556.78        | 4.21%        | 194.51        |
| 150,000      | 175,000            | 0.08%          | 233          | 16.02%         | 162,814.47        | 4.20%        | 192.09        |
| 175,000      | 200,000            | 0.09%          | 194          | 13.34%         | 187,901.92        | 4.25%        | 194.59        |
| 200,000      | 225,000            | 0.11%          | 144          | 9.90%          | 212,037.28        | 4.09%        | 193.30        |
| 225,000      | 250,000            | 0.12%          | 108          | 7.43%          | 237,047.16        | 4.25%        | 196.69        |
| 250,000      | 275,000            | 0.13%          | 25           | 1.72%          | 259,675.78        | 4.27%        | 194.07        |
| 275,000      | 300,000            | 0.00%          | -            | 0.00%          | -                 | 0.00%        | -             |
| 300,000      | 325,000            | 0.00%          | -            | 0.00%          | -                 | 0.00%        | -             |
| 325,000      | 350,000            | 0.00%          | -            | 0.00%          | -                 | 0.00%        | -             |
| 350,000      | 375,000            | 0.00%          | -            | 0.00%          | -                 | 0.00%        | -             |
| 375,000      | 400,000            | 0.00%          | -            | 0.00%          | -                 | 0.00%        | -             |
| 400,000      | 425,000            | 0.00%          | -            | 0.00%          | -                 | 0.00%        | -             |
| 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%        | -             |
| <b>Total</b> | <b>211,720,870</b> | <b>100.00%</b> | <b>1,454</b> | <b>100.00%</b> | <b>145,612.70</b> | <b>4.21%</b> | <b>193.65</b> |