

Startdate interest period: 27-Oct-20  
 Enddate interest period: 25-Jan-21  
 EURIBOR fixing for this period: -0.51100% (act/360, MF)  
 Target Amortisation Date: 25-Oct-10

Information as at 25th January 2021

Amounts in EUR

| Class        | ISIN-code    | Original Face      | Number of Notes | Floating Coupon  | Coupon this quart. calc. period | Princip.Amount Outstanding per 27-Oct-20 | Interest payable on 25-Jan-21 | Actual Interest Payment | Principal (p)repayments | Principal + Interest Payment | As per 25 January 2021       |                 |               |
|--------------|--------------|--------------------|-----------------|------------------|---------------------------------|--|-------------------------------|-------------------------|-------------------------|------------------------------|------------------------------|-----------------|---------------|
|              |              |                    |                 |                  |                                 |  |                               |                         |                         |                              | Principal Amount Outstanding | P.A.O. per Note | Bondfactor    |
| Class A1     | XS0274609170 | 151,200,000        | 1,512           | 3m EURIB + 0.04% | -0.47100%                       | -  | -                             | -                       | -                       | -                            | -                            | -               | 0.0000000000  |
| Class A2     | XS0274609923 | 604,800,000        | 6,048           | 3m EURIB + 1.36% | 0.84900%                        | 181,940,740.92                           | 22,753,164.27                 | -                       | 10,893,241.41           | 10,893,241.41                | 171,047,500                  | 28,281.66       | 0.28281663279 |
| Class B      | XS0274610855 | 21,600,000         | 216             | 3m EURIB + 1.96% | 1.44900%                        | 14,044,074.96                            | 2,412,870.21                  | -                       | -                       | -                            | 14,044,075                   | 65,018.87       | 0.65018865562 |
| Class C      | XS0274611317 | 12,000,000         | 120             | 3m EURIB + 2.75% | 2.23900%                        | 7,802,263.87                             | 1,911,918.64                  | -                       | -                       | -                            | 7,802,264                    | 65,018.87       | 0.65018865562 |
| Class D      | XS0274611747 | 10,400,000         | 104             | 3m EURIB + 4.69% | 4.17900%                        | 6,761,962.02                             | 3,125,162.26                  | 1,504.88                | -                       | 1,504.88                     | 6,761,962                    | 65,018.87       | 0.65018865562 |
| Class E      | XS0275099322 | 3,200,000          | 32              | 3m EURIB + 7.13% | 6.61900%                        | 799,849.99                               | 487,003.06                    | 2,977.60                | -                       | 2,977.60                     | 799,850                      | 24,995.31       | 0.24995312105 |
| <b>Total</b> |              | <b>803,200,000</b> | <b>8,032</b>    |                  |                                 | <b>211,348,891.76</b>                    | <b>30,690,118.44</b>          | <b>4,482.48</b>         | <b>10,893,241.41</b>    | <b>10,897,723.89</b>         | <b>200,455,650</b>           |                 |               |

| Reserve account target level triggers  |  |          |
|--|--|----------|
| If on the immediately succeeding quarterly payment date the rated notes will be redeemed in full, the target will be zero, else up to the Quarterly payment date in October 2009, 0.50% of the aggregate principle amount outstanding on the rated notes on issue date, thereafter the higher of 0.20% of the aggregate principle amount outstanding on the rated notes on issue date and 0.40% of the aggregate principle amount outstanding on the rated notes on the first day of the immediately succeeding Floating Rate Interest Period. |  |          |
| Delinquent mortgage receivables are the principle amounts outstanding of those loans who are 90 days or more in arrears, or less than 90 days in arrears, but given to the civil-law notary to start foreclosure-procedures. When this amount exceeds 2% of the aggregate principle amount outstanding on the mortgage receivables, the calculation of the target level of the reserve account will change to 1.35% of the aggregate outstanding principle amount of the rated notes at closing date   |  |          |
| Full redemption  |  | N        |
| Reserve account target level change date   |  | 26-10-09 |
| Percentage delinquent mortgage receivables   |  | 1.32%    |

| Target amortisation events  |       |                  |
|---|-------|------------------|
| On the target amortization date and any quarterly payment day thereafter the notes will redeem in a different way (using the notes redemption available amount) unless any target amortization event has occurred and is not cured. |       |                  |
| 1) Reserve account level: The balance on the reserve account may not be less than the reserve account target level  |       |                  |
| 2) The delinquent quotient (the sum of the principle amount outstanding of the mortgage receivables that are more than 60 days in arrear divided by the   |       |                  |
| 3) Any drawing under the liquidity facility is not repaid, or a drawing is made on the quarterly payment date   |       |                  |
| 4) There may not be any balance on the principle deficiency ledger  |       |                  |
| Reserve account level minus Target Level  |       | Not Broken/Cured |
| Delinquent quotient   | 1.53% | Failed           |
| Liquidity facility drawn  | -     | Not Broken/Cured |
| PDL-balance   | -     | Not Broken/Cured |

| Interest Deficiency Ledger |  |                              |   |  |  |                      |                                       |  |                         |
|----------------------------|--|------------------------------|---|--|--|----------------------|---------------------------------------|--|-------------------------|
| Class                      | Unpaid interest balance previous quarter | Interest Accrual this period | Unpaid interest previous quarter (incl. accrued interest) | Senior Interest part current Quart. Calc. Period | Subordinated Extension Interest part current Quart. Calc. Period | Total payable        | Actual Interest Payment - Senior Part | Actual Interest Payment - Subordinated Extension Interest Part | Unpaid interest balance |
| Class A1                   | -  | -                            | -   | -  | -  | -                    | -                                     | -  | -                       |
| Class A2                   | 22,319,626.06                            | 47,373.41                    | 22,366,999.47   | -  | 386,164.80   | 22,753,164.27        | -                                     | -  | 22,753,164.27           |
| Class B                    | 2,353,470.28                             | 8,525.45                     | 2,361,995.73  | -  | 50,874.48  | 2,412,870.21         | -                                     | -  | 2,412,870.21            |
| Class C                    | 1,857,846.54                             | 10,399.30                    | 1,868,245.84  | -  | 43,672.80  | 1,911,918.64         | -                                     | -  | 1,911,918.64            |
| Class D                    | 3,022,935.03                             | 31,582.11                    | 3,054,517.14  | 1,504.88   | 69,140.24  | 3,125,162.26         | 1,504.88                              | -  | 3,123,657.38            |
| Class E                    | 468,055.49                               | 7,712.05                     | 473,767.54  | 2,977.60   | 10,257.92  | 487,003.06           | 2,977.60                              | -  | 484,025.46              |
| <b>Total</b>               | <b>30,019,933.40</b>                     | <b>105,592.32</b>            | <b>30,125,525.72</b>                                      | <b>4,482.48</b>                                  | <b>560,110.24</b>  | <b>30,690,118.44</b> | <b>4,482.48</b>                       | <b>-</b>   | <b>30,685,635.96</b>    |

| Overview interest settlements due to negative euribor |                               |  |                  |  |                                 |                 |
|---|-------------------------------|--|------------------|--|---------------------------------|-----------------|
| Date  | Note class A2 - start balance | Senior Interest part current Quart. Calc. Period | Total receivable | Automatically transferred to interest deficiency ledger as subordinated interest | Settled through delayed payment | Current balance |
| 25-Apr-16   | -                             | (15,543.36)                                      | (15,543.36)      | -  | -                               | -               |
| 25-Jul-16   | -                             | (109,831.68)                                     | (109,831.68)     | -  | -                               | -               |
| 25-Oct-16   | -                             | (149,688.00)                                     | (149,688.00)     | -  | -                               | -               |
| 25-Jan-17   | -                             | (155,252.16)                                     | (155,252.16)     | -  | -                               | -               |
| 25-Apr-17   | -                             | (151,986.24)                                     | (151,986.24)     | -  | -                               | -               |
| 25-Jul-17   | -                             | (148,599.36)                                     | (148,599.36)     | -  | -                               | -               |
| 25-Oct-17   | -                             | (146,361.60)                                     | (146,361.60)     | -  | -                               | -               |
| 25-Jan-18   | -                             | (140,555.52)                                     | (140,555.52)     | -  | -                               | -               |
| 25-Apr-18   | -                             | (131,967.37)                                     | (131,967.37)     | -  | -                               | -               |
| 25-Jul-18   | -                             | (130,273.92)                                     | (130,273.92)     | -  | -                               | -               |
| 25-Oct-18   | -                             | (124,044.48)                                     | (124,044.48)     | -  | -                               | -               |
| 25-Jan-19   | -                             | (117,694.08)                                     | (117,694.08)     | -  | -                               | -               |
| 25-Apr-19   | -                             | (106,142.40)                                     | (106,142.40)     | -  | -                               | -               |
| 25-Jul-19   | -                             | (105,900.48)                                     | (105,900.48)     | -  | -                               | -               |
| 25-Oct-19   | -                             | (139,708.80)                                     | (139,708.80)     | -  | -                               | -               |
| 27-Jan-20   | -                             | (153,014.40)                                     | (153,014.40)     | -  | -                               | -               |
| 28-Apr-20   | -                             | (135,475.20)                                     | (135,475.20)     | -  | -                               | -               |
| 27-Jul-20   | -                             | (15,543.36)                                      | (15,543.36)      | -  | -                               | -               |
| 27-Oct-20   | -                             | (158,336.64)                                     | (158,336.64)     | -  | -                               | -               |
| 25-Jan-21   | -                             | (173,275.20)                                     | (173,275.20)     | -  | -                               | -               |

| Overview interest settlements due to negative euribor |                              |  |                  |  |                                 |                 |
|---|------------------------------|--|------------------|--|---------------------------------|-----------------|
| Date  | Note class B - start balance | Senior Interest part current Quart. Calc. Period | Total receivable | Automatically transferred to interest deficiency ledger as subordinated interest | Settled through delayed payment | Current balance |
| 25-Jul-16   | -                            | (4,313.52)                                       | (4,313.52)       | -  | -                               | -               |
| 25-Oct-16   | -                            | (6,907.68)                                       | (6,907.68)       | -  | -                               | -               |
| 25-Jan-17   | -                            | (7,348.32)                                       | (7,348.32)       | -  | -                               | -               |
| 25-Apr-17   | -                            | (7,350.48)                                       | (7,350.48)       | -  | -                               | -               |
| 25-Jul-17   | -                            | (7,220.88)                                       | (7,220.88)       | -  | -                               | -               |
| 25-Oct-17   | -                            | (7,112.88)                                       | (7,112.88)       | -  | -                               | -               |
| 25-Jan-18   | -                            | (6,812.64)                                       | (6,812.64)       | -  | -                               | -               |
| 25-Apr-18   | -                            | (6,391.44)                                       | (6,391.44)       | -  | -                               | -               |
| 25-Jul-18   | -                            | (6,307.20)                                       | (6,307.20)       | -  | -                               | -               |
| 25-Oct-18   | -                            | (5,948.64)                                       | (5,948.64)       | -  | -                               | -               |
| 25-Jan-19   | -                            | (5,611.68)                                       | (5,611.68)       | -  | -                               | -               |
| 25-Apr-19   | -                            | (4,991.76)                                       | (4,991.76)       | -  | -                               | -               |
| 25-Jul-19   | -                            | (5,004.72)                                       | (5,004.72)       | -  | -                               | -               |
| 25-Oct-19   | -                            | (7,285.68)                                       | (7,285.68)       | -  | -                               | -               |
| 27-Jan-20   | -                            | (8,508.24)                                       | (8,508.24)       | -  | -                               | -               |
| 28-Apr-20   | -                            | (7,752.24)                                       | (7,752.24)       | -  | -                               | -               |
| 27-Jul-20   | -                            | -  | -                | -  | -                               | -               |
| 27-Oct-20   | -                            | (10,156.32)                                      | (10,156.32)      | -  | -                               | -               |
| 25-Jan-21   | -                            | (11,972.88)                                      | (11,972.88)      | -  | -                               | -               |

| Overview interest settlements due to negative euribor |                              |  |                  |  |                                 |                 |
|---|------------------------------|--|------------------|--|---------------------------------|-----------------|
| Date  | Note class C - start balance | Senior Interest part current Quart. Calc. Period | Total receivable | Automatically transferred to interest deficiency ledger as subordinated interest | Settled through delayed payment | Current balance |
| 27-Jan-20   | -                            | (40.80)  | (40.80)          | -  | -                               | -               |
| 27-Oct-20   | -                            | (1,057.20)                                       | (1,057.20)       | -  | -                               | -               |
| 25-Jan-21   | -                            | (2,164.80)                                       | (2,164.80)       | -  | -                               | -               |

The negative euribor is resulting in a negative amount of senior interest on the A-note, the B-note and the C-note. As the transaction documentation is not explicitly stating anything related to this situation, it is currently decided to floor this interest part at zero and to present this in the distribution report. Until final assessment is done on how to process negative interest amounts a ledger will be maintained. As long as senior interest is floored, it will automatically be included in the subordinated interest part, which is made visible in the above table.