

Startdate interest period: 26-Jul-21  
Enddate interest period: 26-Oct-21  
EURIBOR fixing for this period: 0.54900% (act/360, MF)  
US LIBOR fixing for this period: 0.00000% (act/360, MF)  
Target Amortisation Date: 25-Jul-11

												As per 26 October 2021			
Class	ISIN-code	Original Face	Number of Notes	Floating Coupon	Coupon this quart. calc. period	Principa Amount Outstanding per 26-Jul-2021	Interest payable on 26-Oct-2021	Actual Interest Payment	Principal (p)repayments	Principal's Interest Payment	Principal Amount Outstanding	P.A.O. per Note	Bondfactor		
Class A1	US26674MAA86	USD	41,560,000	4.156	3m USLIBOR + 0.0750%	0.07500%	USD	USD	USD	USD	USD	USD	0.0000000000		
Class A2	XS00767040	EUR	205,800,000	2,058	3m EURIBOR + 0.15%	-0.39000%	EUR	EUR	EUR	EUR	EUR	EUR	0.4873062959		
Class B	XS007682210	EUR	13,200,000	132	3m EURIBOR + 0.15%	-0.39000%	EUR	EUR	EUR	EUR	EUR	EUR	0.41880775196		
Class C	XS007682723	EUR	9,900,000	99	3m EURIBOR + 0.32%	-0.22000%	EUR	EUR	EUR	EUR	EUR	EUR	0.41880775196		
Class D	XS007680291	EUR	12,400,000	124	3m EURIBOR + 0.52%	-0.68000%	EUR	EUR	EUR	EUR	EUR	EUR	0.41880216001		
Class E	XS007683531	EUR	1,700,000	17	3m EURIBOR + 2.25%	1.70100%	EUR	EUR	EUR	EUR	EUR	EUR	0.1233832414		
<b>Total USD</b>	<b>USD</b>	<b>415,600,000</b>	<b>4,156</b>			<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>			
<b>Total EUR</b>	<b>EUR</b>	<b>243,000,000</b>	<b>2,430</b>			<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>			
			<b>6,586</b>												

\*Reference is made to the notice dated 28 May 2015:

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 principal below item 3, being the item directly above the item relating to the Subordinated Extension Interest Part of the original margins as they were applicable before the first put date.

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 July 2010, 0.40% of the aggregate principle amount outstanding on the rated notes on issue date, thereafter the higher of 0.15% of the aggregate principle amount outstanding on the rated notes on issue date and 0.30% 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 which 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 on Floating Rate.

Full redemption	N
Reserve account target level change date	26-07-10
Percentage delinquent mortgage receivables	0.62%

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.

- Reserve account level: The balance on the reserve account may not be less than the reserve account target level.
- The delinquent quotient (the sum of the principle amount outstanding of the mortgage receivables that are more than 60 days in arrears divided by the aggregate principle amount outstanding of the mortgage receivables) may not be above 1.5%.
- Any drawing under the liquidity facility is not needed, or a quarterly payment date.
- There may not be any balance on the principle deficiency ledger.

Reserve account level minus	-	Not Broken/Cured	
Delinquent quotient	0.78%	Not Broken/Cured	Not broken/Cured
Liquidity facility drawn	-	Not Broken/Cured	
POL balance	-	Not Broken/Cured	

Interest Deficiency Ledger

Class	Unpaid interest balance previous quarter	Interest Accrued 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	USD	-	USD	-	USD	-	USD	-	USD
Class A2	EUR	-	EUR	-	EUR	-	EUR	-	EUR
Class B	EUR	-	EUR	-	EUR	-	EUR	-	EUR
Class C	EUR	-	EUR	-	EUR	-	EUR	-	EUR
Class D	EUR	-	EUR	-	EUR	-	EUR	-	EUR
Class E	EUR	-	EUR	-	EUR	-	EUR	-	EUR
<b>Total USD</b>	<b>USD</b>	<b>-</b>	<b>USD</b>	<b>-</b>	<b>USD</b>	<b>-</b>	<b>USD</b>	<b>-</b>	<b>USD</b>
<b>Total EUR</b>	<b>EUR</b>	<b>-</b>	<b>EUR</b>	<b>-</b>	<b>EUR</b>	<b>-</b>	<b>EUR</b>	<b>-</b>	<b>EUR</b>

Overview interest settlements due to negative euribor

Date	Note class A2 - start balance	Interest Accrued this period	Unsettled interest previous quarter (incl. accrued senior interest)	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	(51,511.74)	19.35	(51,492.39)	(51,511.74)	(51,511.74)	-	(51,511.74)	
25-Oct-16	(128,811.45)	53.33	(128,758.12)	(85,301.30)	(213,959.32)	-	(213,959.32)	
25-Jan-17	(213,959.32)	94.68	(213,864.64)	(81,066.50)	(304,931.14)	-	(304,931.14)	
25-Jul-17	(338,931.14)	139.81	(338,791.33)	(84,153.50)	(422,944.83)	-	(422,944.83)	
25-Oct-17	(398,845.13)	184.63	(398,660.50)	(85,203.88)	(483,864.38)	-	(483,864.38)	
25-Jan-18	(493,983.88)	225.98	(493,757.90)	(84,132.92)	(577,890.82)	-	(577,890.82)	
25-Apr-18	(587,870.83)	301.60	(587,569.23)	(89,368.34)	(676,937.57)	-	(676,937.57)	
25-Jul-18	(677,695.37)	404.88	(677,290.49)	(89,814.02)	(767,104.51)	-	(767,104.51)	
25-Oct-18	(767,214.51)	325.27	(766,889.23)	(83,866.40)	(850,755.63)	-	(850,755.63)	
25-Jan-19	(850,845.63)	363.12	(850,482.51)	(79,335.90)	(929,818.41)	-	(929,818.41)	
25-Apr-19	(929,818.41)	367.28	(929,451.13)	(70,754.04)	(1,000,205.17)	-	(1,000,205.17)	
25-Jul-19	(1,000,205.17)	407.68	(999,797.49)	(70,951.14)	(1,070,748.63)	-	(1,070,748.63)	
25-Oct-19	(1,070,748.63)	610.94	(1,069,837.69)	(65,387.72)	(1,135,225.41)	-	(1,135,225.41)	
27-Jan-20	(1,135,225.41)	766.71	(1,134,458.70)	(106,501.80)	(1,240,960.50)	-	(1,240,960.50)	
28-Apr-20	(1,240,960.50)	766.52	(1,240,193.98)	(83,247.80)	(1,323,441.78)	-	(1,323,441.78)	
27-Jul-20	(1,323,441.78)	37.49	(1,323,404.29)	(40,774.84)	(1,364,179.13)	-	(1,364,179.13)	
27-Oct-20	(1,364,179.13)	1,658.87	(1,362,520.26)	(110,289.22)	(1,472,809.48)	-	(1,472,809.48)	
25-Jan-21	(1,472,809.48)	1,332.71	(1,471,476.77)	(122,780.38)	(1,594,257.15)	-	(1,594,257.15)	
26-Apr-21	(1,594,257.15)	1,687.62	(1,589,569.53)	(125,658.68)	(1,715,228.21)	-	(1,715,228.21)	
26-Jul-21	(1,715,228.21)	1,693.38	(1,712,534.83)	(116,215.30)	(1,828,750.13)	-	(1,828,750.13)	
26-Oct-21	(1,828,750.13)	1,872.75	(1,824,877.37)	(110,905.62)	(1,935,783.04)	-	(1,935,783.04)	

Overview interest settlements due to negative euribor

Date	Note class B - start balance	Interest Accrued this period	Unsettled interest previous quarter (incl. accrued senior interest)	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	(3,303.96)	1.24	(3,302.72)	(3,303.96)	(3,303.96)	-	(3,303.96)	
25-Oct-16	(8,261.96)	3.42	(8,258.54)	(6,464.80)	(14,723.34)	-	(14,723.34)	
25-Jan-17	(13,723.34)	6.07	(13,717.27)	(5,841.00)	(19,558.27)	-	(19,558.27)	
25-Jul-17	(19,558.27)	8.95	(19,549.32)	(6,039.00)	(25,588.32)	-	(25,588.32)	
25-Oct-17	(25,588.32)	11.84	(25,576.48)	(6,106.32)	(31,682.80)	-	(31,682.80)	
25-Jan-18	(31,682.80)	14.68	(31,668.12)	(6,037.68)	(37,705.80)	-	(37,705.80)	
26-Apr-18	(37,705.80)	16.28	(37,689.52)	(5,874.00)	(43,563.52)	-	(43,563.52)	
25-Jul-18	(43,563.52)	19.60	(43,543.92)	(4,895.28)	(48,439.20)	-	(48,439.20)	
25-Oct-18	(48,439.20)	21.19	(48,418.01)	(4,627.83)	(53,045.84)	-	(53,045.84)	
25-Jan-19	(53,045.84)	22.68	(53,023.16)	(4,373.16)	(57,396.32)	-	(57,396.32)	
25-Apr-19	(57,396.32)	22.70	(57,373.62)	(3,899.28)	(61,272.90)	-	(61,272.90)	
25-Jul-19	(61,272.90)	24.96	(61,247.94)	(3,394.00)	(64,641.94)	-	(64,641.94)	
25-Oct-19	(64,641.94)	37.16	(64,604.78)	(5,256.24)	(69,861.02)	-	(69,861.02)	
27-Jan-20	(69,861.02)	46.34	(69,814.68)	(5,070.64)	(74,885.32)	-	(74,885.32)	
28-Apr-20	(74,885.32)	45.98	(74,839.34)	(5,140.80)	(79,980.14)	-	(79,980.14)	
27-Jul-20	(79,980.14)	2.24	(79,977.90)	(6,224.40)	(86,202.30)	-	(86,202.30)	
27-Oct-20	(86,202.30)	63.16	(86,139.14)	(6,078.63)	(92,217.77)	-	(92,217.77)	
25-Jan-21	(92,217.77)	79.04	(92,138.73)	(6,796.24)	(98,934.97)	-	(98,934.97)	
26-Apr-21	(98,934.97)	93.64	(98,841.33)	(6,620.78)	(105,462.11)	-	(105,462.11)	
26-Jul-21	(105,462.11)	99.40	(105,362.71)	(6,850.80)	(112,213.51)	-	(112,213.51)	
26-Oct-21	(112,213.51)	109.96	(112,103.55)	(6,112.92)	(118,216.47)	-	(118,216.47)	

Overview interest settlements due to negative euribor

Date	Note class C - start balance	Interest Accrued this period	Unsettled interest previous quarter (incl. accrued senior interest)	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-17	(173.25)	-	(173.25)	(173.25)	(173.25)	-	(173.25)	
25-Jul-17	(173.25)	-	(173.25)	(448.47)	(621.72)	-	(621.72)	
25-Oct-17	(621.72)	0.01	(621.71)	(228.63)	(850.34)	-	(850.34)	
25-Jan-18	(850.34)	0.02	(850.32)	(654.33)	(1,504.65)	-	(1,504.65)	
25-Apr-18	(1,504.65)	0.02	(1,504.63)	(138.00)	(1,642.63)	-	(1,642.63)	
25-Jul-18	(1,642.63)	0.02	(1,642.61)	(192.29)	(1,834.90)	-	(1,834.90)	
25-Oct-18	(1,834.90)	0.00	(1,834.90)	(20.79)	(1,855.69)	-	(1,855.69)	
25-Jan-19	(1,855.69)	0.01	(1,855.68)	(1,340.20)	(3,195.89)	-	(3,195.89)	
25-Apr-19	(3,195.89)	0.00	(3,195.89)	(1,340.20)	(4,536.09)	-	(4,536.09)	
25-Jul-19	(4,536.09)	0.00	(4,536.09)	(1,340.20)	(5,876.29)	-	(5,876.29)	
25-Oct-19	(5,876.29)	0.18	(5,876.11)	(936.34)	(6,812.45)	-	(6,812.45)	
27-Jan-20	(6,812.45)	0.49	(6,811.96)	(1,432.63)	(8,244.58)	-	(8,244.58)	
28-Apr-20	(8,244.58)	0.63	(8,243.95)	(1,078.11)	(9,322.06)	-	(9,322.06)	
27-Jul-20	(9,322.06)	1.00	(9,321.06)	(4,788.26)	(14,109.32)	-	(14,109.32)	
27-Oct-20	(14,109.32)	1.63	(14,107.69)	(2,000.79)	(16,108.41)	-	(16,108.41)	
25-Jan-21	(16,108.41)	3.24	(16,105.17)	(2,684.88)	(18,790.05)	-	(18,790.05)	
26-Apr-21	(18,790.05)	3.44	(18,786.61)	(1,248.07)	(20,034.68)	-	(20,034.68)	
26-Jul-21	(20,034.68)	12.20	(20,022.48)	(2,892.78)	(22,915.26)	-	(22,915.26)	
26-Oct-21	(22,915.26)	15.59	(22,900.67)	(2,631.42)	(25,532.09)	-	(25,532.09)	

Overview interest settlements due to negative euribor

Date	Note class D - start balance	Interest Accrued this period	Unsettled interest previous quarter (incl. accrued senior interest)	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-Jan-21	(193.44)	-	(193.44)	(193.44)	(193.44)	-	(193.44)	
26-Apr-21	(193.44)	0.19	(193.25)	(711.78)	(905.03)	-	(905.03)	
26-Jul-21	(905.03)	0.88	(904.15)	(644.83)	(1,548.98)	-	(1,548.98)	
26-Oct-21	(1,548.98)	1.58	(1,547.34)	(705.66)	(2,252.90)	-	(2,252.90)	

The negative euribor is resulting in a negative amount of interest on the A-, B- and 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.