

E-MAC NL 2006-II Investor report April 2022

Cashflow analysis for the period

| | | |
|--|-----------|--|
| Total interest received | 1,059,494 | |
| Interest received on transaction accounts | (4) | |
| Liquidity available | 3,300,000 | |
| Reserve account available | 1,100,000 | |
| Receivables under hedging arrangements | - | |
| Total funds available | 5,459,490 | |
| | | |
| Company management expenses | 25,966 | |
| MPT fee | 19,684 | |
| Administration fee | 1,791 | |
| Third party fees | 19,661 | |
| Floating Rate GIC Interest Senior Amount | - | |
| Liquidity Facility Commitment Fee Senior Amount | 5,775 | |
| Payments under hedging arrangements | 978,153 | |
| Interest on the Notes | 2,686 | |
| Shortfall Class D PDL Repayment | - | |
| Redemption of Class E-Notes | - | |
| Liquidity Facility Commitment Fee Subordinated Amount | 5,775 | |
| Floating Rate GIC Interest Junior Amount | - | |
| Deferred Purchase Price Instalment | - | |
| Total funds distributed | 1,059,490 | |
| Available after distribution of funds | 4,400,000 | |
| | | |
| Undrawn Liquidity Facility | 3,300,000 | |
| Liquidity Facility Standby Loan as per 25th April 2022 | - | |
| Repayment Liquidity Facility Standby Loan | - | |
| Reserve account | 1,100,000 | |
| Available liquidity | 4,400,000 | |
| Net cashflow | - | |

| | |
|---|-------------------|
| Outstanding unpaid Subordinated swap amounts not paid by the transaction: | |
| Unpaid Swap Subordinated Amount | 30,975,770 |
| Claimed subrogation amount CMIS Nederland B.V. | 1,538,351 |
| Total | 32,514,121 |

Collateral

| | |
|--|-------------|
| Starting principal balance | 95,521,614 |
| Further Advance purchased | - |
| Principal redemptions and repayments | (6,243,121) |
| Losses for the period | - |
| Ending principal balance | 89,278,493 |
| Balance Reset Participation | - |
| Total balance collateral E-MAC NL 2006-II as per 01-April-22 | 89,278,493 |
| Redemptions reserved for purchase Further Advances per 25-April-22 | - |
| Total balance Put Option Notes E-MAC NL 2006-II | 89,278,493 |

Principal Deficiency Ledger

| | Start balance | New Losses This Period | Repayment from Interest Available Amount | End balance |
|--------------|---------------|------------------------|--|-------------|
| Class A | - | - | - | - |
| Class B | - | - | - | - |
| Class C | - | - | - | - |
| Class D | - | - | - | - |
| Total | - | - | - | - |

Performance

| | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 20.94% | 23.51% | 10.76% |

| Delinquency table | Number of loans | Balance | Percentage of total |
|-------------------|-----------------|-------------------|---------------------|
| Current | 653 | 87,943,739 | 98.50% |
| 31 - 60 days | - | - | 0.00% |
| 61 - 90 days | - | - | 0.00% |
| 91 - 120 days | - | - | 0.00% |
| 120+ days | 5 | 1,334,753 | 1.50% |
| In repossession | - | - | - |
| Total | 658 | 89,278,493 | 100.00% |

| | Last period | This period | Recovered | Total loss balance |
|----------------------------|-------------|-------------|-----------|--------------------|
| Aggregate principal losses | 200 | - | 5,357 | 1,915,052 |

Characteristics

| | | | |
|--|--------------------|---------|---------|
| Number of borrowers | 658 | | |
| Number of loanparts | 973 | | |
| | (weighted) average | Minimum | Maximum |
| Loan size borrower | 135,682 | 2,000 | 550,000 |
| Loan part size | 91,756 | 2,000 | 550,000 |
| Coupon | 3.66% | 0.19% | 6.60% |
| Remaining maturity (months) | 160 | 2 | 237 |
| Remaining interest period (months) | 56 | 1 | 216 |
| Original interest period (months) | 170 | 1 | 360 |
| Seasoning (months) | 153.0 | 3.0 | 214.0 |
| Loan to Original Foreclosure Value (2) | 71.1% | 0.0% | 127.6% |

Redemption Type

| Redemption Type | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|------------------------|-------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| Alternative Savings | 114,995 | 0.13% | 1 | 0.10% | 114,994.87 | 3.08% | 144.00 |
| Annuity | 1,962,832 | 2.20% | 38 | 3.91% | 51,653.48 | 3.92% | 155.45 |
| Interest Only | 76,462,036 | 85.64% | 798 | 82.01% | 95,817.09 | 3.65% | 164.21 |
| Investment | 621,140 | 0.70% | 5 | 0.51% | 124,228.03 | 3.69% | 165.11 |
| Life | 7,421,904 | 8.31% | 90 | 9.25% | 82,465.60 | 3.63% | 124.34 |
| Life (external policy) | 48,500 | 0.05% | 1 | 0.10% | 48,500.00 | 4.45% | 163.00 |
| Linear | 159,230 | 0.18% | 4 | 0.41% | 39,807.43 | 3.75% | 136.31 |
| Savings | 245,997 | 0.28% | 6 | 0.62% | 40,999.52 | 4.15% | 100.69 |
| STAR Aflossingsvrij | 870,125 | 0.97% | 14 | 1.44% | 62,151.77 | 3.47% | 129.88 |
| Universal Life | 1,371,733 | 1.54% | 16 | 1.64% | 85,733.33 | 3.49% | 130.01 |
| Total | 89,278,493 | 100.00% | 973 | 100.00% | 91,755.90 | 3.66% | 159.59 |

Interest Term

| Interest Term | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|---------------|-------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| 1 | 6,288,684 | 7.04% | 56 | 5.76% | 112,297.93 | 1.45% | 162.52 |
| 12 | 2,041,198 | 2.29% | 22 | 2.26% | 92,781.72 | 2.86% | 164.15 |
| 12 | 184,000 | 0.21% | 3 | 0.31% | 61,333.33 | 2.35% | 125.88 |
| 24 | 1,017,993 | 1.14% | 16 | 1.64% | 63,624.54 | 2.91% | 163.74 |
| 36 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 48 | 7,067,314 | 7.92% | 67 | 6.89% | 105,482.30 | 2.76% | 162.80 |
| 60 | 3,661,936 | 4.10% | 27 | 2.77% | 135,627.26 | 2.98% | 151.63 |
| 72 | 2,162,718 | 2.42% | 17 | 1.75% | 127,218.70 | 3.14% | 143.53 |
| 84 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 96 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 108 | 14,434,145 | 16.17% | 148 | 15.21% | 97,528.00 | 3.47% | 161.29 |
| 120 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 132 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 144 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 156 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 168 | 5,007,656 | 5.61% | 57 | 5.86% | 87,853.61 | 2.80% | 165.49 |
| 180 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 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 | 45,178,285 | 50.60% | 534 | 54.88% | 84,603.53 | 4.35% | 158.31 |
| 240 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 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 | 241,477 | 0.27% | 3 | 0.31% | 80,492.30 | 4.54% | 149.63 |
| 312 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 324 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 324 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 336 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 348 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 360 | 1,993,087 | 2.23% | 23 | 2.36% | 86,655.98 | 4.76% | 170.67 |
| 360 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | 89,278,493 | 100.00% | 973 | 100.00% | 91,755.90 | 3.66% | 159.59 |

Mortgage Coupons

| from | until | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|--------------|-------|-------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| < | 2.50% | 9,919,163 | 11.11% | 116 | 11.92% | 85,510.03 | 1.69% | 162.86 |
| 2.50% | 2.75% | 8,055,545 | 9.02% | 81 | 8.32% | 99,451.17 | 2.65% | 155.50 |
| 3.00% | 3.00% | 7,938,567 | 8.89% | 71 | 7.30% | 111,810.80 | 2.89% | 163.80 |
| 3.00% | 3.25% | 3,859,670 | 4.32% | 33 | 3.39% | 116,959.70 | 3.14% | 165.34 |
| 3.25% | 3.50% | 5,687,430 | 6.37% | 49 | 5.04% | 116,070.00 | 3.34% | 161.18 |
| 3.50% | 3.75% | 2,724,525 | 3.05% | 20 | 2.06% | 136,226.27 | 3.66% | 149.60 |
| 3.75% | 4.00% | 5,244,559 | 5.87% | 72 | 7.40% | 72,841.09 | 3.95% | 160.47 |
| 4.00% | 4.25% | 11,181,807 | 12.52% | 146 | 15.01% | 76,587.72 | 4.17% | 153.32 |
| 4.25% | 4.50% | 23,077,930 | 25.85% | 252 | 25.90% | 91,579.09 | 4.40% | 158.23 |
| 4.50% | 4.75% | 6,545,385 | 7.33% | 67 | 6.89% | 97,692.31 | 4.62% | 161.90 |
| 4.75% | 5.00% | 2,804,581 | 3.14% | 34 | 3.49% | 82,487.68 | 4.90% | 165.65 |
| 5.00% | 5.25% | 1,694,801 | 1.90% | 12 | 1.23% | 141,233.45 | 5.12% | 164.64 |
| 5.25% | 5.50% | 264,259 | 0.30% | 9 | 0.92% | 29,362.06 | 5.43% | 176.82 |
| 5.50% | 5.75% | 68,517 | 0.08% | 3 | 0.31% | 22,839.10 | 5.63% | 190.72 |
| 5.75% | 6.00% | 143,681 | 0.16% | 4 | 0.41% | 35,920.25 | 5.93% | 226.79 |
| 6.00% | 6.25% | 28,072 | 0.03% | 2 | 0.21% | 14,036.23 | 6.17% | 208.01 |
| 6.25% | 6.50% | 15,000 | 0.02% | 1 | 0.10% | 15,000.00 | 6.40% | 199.00 |
| 6.50% | 6.75% | 25,000 | 0.03% | 1 | 0.10% | 25,000.00 | 6.60% | 216.00 |
| 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% | - |
| Total | | 89,278,493 | 100.00% | 973 | 100.00% | 91,755.90 | 3.66% | 159.59 |

Interest Reset Date

| from | until | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|--------------|------------|-------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| Floating | | 6,288,684 | 7.04% | 56 | 5.76% | 112,297.93 | 1.45% | 162.52 |
| < | 01/01/2023 | 1,164,352 | 1.30% | 17 | 1.75% | 68,491.32 | 2.94% | 154.26 |
| 01/01/2023 | 01/01/2024 | 5,179,018 | 5.80% | 46 | 4.73% | 112,587.35 | 3.01% | 151.49 |
| 01/01/2024 | 01/01/2025 | 1,428,523 | 1.60% | 15 | 1.54% | 95,234.88 | 3.03% | 152.83 |
| 01/01/2025 | 01/01/2026 | 4,549,658 | 5.10% | 57 | 5.86% | 79,818.56 | 3.86% | 149.08 |
| 01/01/2026 | 01/01/2027 | 48,131,370 | 53.91% | 551 | 56.63% | 87,352.76 | 4.29% | 159.59 |
| 01/01/2027 | 01/01/2028 | 8,331,509 | 9.33% | 84 | 8.63% | 99,184.63 | 3.34% | 160.55 |
| 01/01/2028 | 01/01/2029 | 3,281,176 | 3.68% | 29 | 2.98% | 113,144.00 | 3.32% | 170.40 |
| 01/01/2029 | 01/01/2030 | 729,693 | 0.82% | 12 | 1.23% | 60,807.79 | 2.92% | 166.52 |
| 01/01/2030 | 01/01/2031 | 354,433 | 0.40% | 4 | 0.41% | 88,608.30 | 2.28% | 144.94 |
| 01/01/2031 | 01/01/2032 | 1,033,573 | 1.16% | 10 | 1.03% | 103,357.33 | 3.19% | 161.00 |
| 01/01/2032 | 01/01/2033 | 867,629 | 0.97% | 9 | 0.92% | 96,403.26 | 2.82% | 145.13 |
| 01/01/2033 | 01/01/2034 | 292,674 | 0.33% | 3 | 0.31% | 97,558.13 | 2.93% | 140.00 |
| 01/01/2034 | 01/01/2035 | 110,000 | 0.12% | 1 | 0.10% | 110,000.00 | 2.96% | 146.00 |
| 01/01/2035 | 01/01/2036 | 275,166 | 0.31% | 3 | 0.31% | 91,722.01 | 2.76% | 165.00 |
| 01/01/2036 | 01/01/2037 | 7,220,460 | 8.09% | 74 | 7.61% | 97,573.79 | 3.34% | 168.30 |
| 01/01/2037 | 01/01/2038 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 01/01/2038 | 01/01/2039 | 15,572 | 0.02% | 1 | 0.10% | 15,572.46 | 6.15% | 200.00 |
| 01/01/2039 | 01/01/2040 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 01/01/2040 | 01/01/2041 | 25,000 | 0.03% | 1 | 0.10% | 25,000.00 | 6.60% | 216.00 |
| 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 | 01/01/2050 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 01/01/2050 | 01/01/2051 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 01/01/2051 | 01/01/2052 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 01/01/2052 | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 89,278,493 | 100.00% | 973 | 100.00% | 91,755.90 | 3.66% | 159.59 |

Legal Maturity

| Legal Maturity | Value | As % of total | no.parts | As % of total | Average Loan Parts | WAC | WAM |
|---------------------------|-------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| 01-Jan-2022 - 31-Dec-2022 | 100,000 | 0.11% | 1 | 0.10% | 100,000.00 | 4.40% | 2.00 |
| 01-Jan-2023 - 31-Dec-2023 | 477,116 | 0.53% | 4 | 0.41% | 119,279.00 | 3.84% | 13.94 |
| 01-Jan-2024 - 31-Dec-2024 | 74,602 | 0.83% | 3 | 0.31% | 24,867.27 | 2.78% | 24.50 |
| 01-Jan-2025 - 31-Dec-2025 | 112,032 | 0.13% | 3 | 0.31% | 37,344.14 | 4.11% | 37.77 |
| 01-Jan-2026 - 31-Dec-2026 | 1,741,198 | 1.95% | 18 | 1.85% | 96,733.23 | 3.68% | 49.30 |
| 01-Jan-2027 - 31-Dec-2027 | 154,699 | 0.17% | 4 | 0.41% | 38,674.69 | 3.84% | 60.90 |
| 01-Jan-2028 - 31-Dec-2028 | 1,193,969 | 1.34% | 14 | 1.44% | 85,283.48 | 3.47% | 71.63 |
| 01-Jan-2029 - 31-Dec-2029 | 553,614 | 0.62% | 10 | 1.03% | 55,361.35 | 4.11% | 84.28 |
| 01-Jan-2030 - 31-Dec-2030 | 460,302 | 0.52% | 6 | 0.62% | 76,717.02 | 4.23% | 98.69 |
| 01-Jan-2031 - 31-Dec-2031 | 1,883,750 | 2.11% | 26 | 2.67% | 72,451.94 | 4.15% | 108.18 |
| 01-Jan-2032 - 31-Dec-2032 | 1,357,301 | 1.52% | 17 | 1.75% | 79,841.25 | 3.44% | 119.45 |
| 01-Jan-2033 - 31-Dec-2033 | 1,188,089 | 1.33% | 13 | 1.34% | 91,391.47 | 3.27% | 132.96 |
| 01-Jan-2034 - 31-Dec-2034 | 1,369,848 | 1.53% | 13 | 1.34% | 105,372.95 | 3.83% | 145.36 |
| 01-Jan-2035 - 31-Dec-2035 | 1,766,920 | 1.98% | 17 | 1.75% | 103,936.48 | 3.41% | 161.39 |
| 01-Jan-2036 - 31-Dec-2036 | 75,683,759 | 84.77% | 773 | 79.45% | 97,909.13 | 3.66% | 168.14 |
| 01-Jan-2037 - 31-Dec-2037 | 514,525 | 0.58% | 25 | 2.57% | 20,581.00 | 3.17% | 181.65 |
| 01-Jan-2038 - 31-Dec-2038 | 191,389 | 0.21% | 12 | 1.23% | 15,949.10 | 4.78% | 194.13 |
| 01-Jan-2039 - 31-Dec-2039 | 238,499 | 0.27% | 6 | 0.62% | 39,749.79 | 1.48% | 206.17 |
| 01-Jan-2040 - 31-Dec-2040 | 69,172 | 0.08% | 4 | 0.41% | 17,293.05 | 4.46% | 215.85 |
| 01-Jan-2041 - 31-Dec-2041 | 128,681 | 0.14% | 3 | 0.31% | 42,893.67 | 5.92% | 229.10 |
| 01-Jan-2042 - 31-Dec-2042 | 19,027 | 0.02% | 1 | 0.10% | 19,026.98 | 5.45% | 237.00 |
| Total | 89,278,493 | 100.00% | 973 | 100.00% | 91,755.90 | 3.66% | 159.59 |

Loanpart to Foreclosure Value

| From | until | Value | As % of total | no. loanparts | As % of total | Average Loan Parts | WAC | WAM |
|--------------|-------|-------------------|----------------|---------------|----------------|--------------------|--------------|---------------|
| NHG | | 424,211 | 0.48% | 6 | 0.62% | 70,701.80 | 3.49% | 146.69 |
| < | 50% | 19,443,829 | 21.78% | 322 | 33.09% | 60,384.56 | 3.78% | 162.05 |
| 50% | 55% | 4,772,096 | 5.35% | 55 | 5.65% | 86,765.38 | 3.65% | 161.18 |
| 55% | 60% | 7,339,607 | 8.22% | 81 | 8.32% | 90,612.43 | 3.86% | 162.00 |
| 60% | 65% | 4,040,310 | 4.53% | 37 | 3.80% | 109,197.56 | 3.97% | 163.44 |
| 65% | 70% | 4,993,305 | 5.59% | 51 | 5.24% | 97,907.94 | 3.72% | 151.65 |
| 70% | 75% | 10,788,625 | 12.08% | 91 | 9.35% | 118,556.31 | 3.68% | 159.53 |
| 75% | 80% | 3,510,909 | 3.93% | 30 | 3.08% | 117,030.31 | 3.63% | 164.04 |
| 80% | 85% | 12,882,230 | 14.43% | 93 | 9.56% | 138,518.60 | 3.18% | 162.15 |
| 85% | 90% | 4,242,136 | 4.75% | 39 | 4.01% | 108,772.71 | 3.73% | 160.67 |
| 90% | 95% | 2,180,925 | 2.44% | 25 | 2.57% | 87,237.01 | 4.22% | 160.42 |
| 95% | 100% | 2,609,179 | 2.92% | 25 | 2.57% | 104,367.17 | 3.11% | 164.64 |
| 100% | 105% | 1,248,451 | 1.40% | 16 | 1.64% | 78,028.21 | 3.58% | 152.84 |
| 105% | 110% | 2,246,542 | 2.52% | 19 | 1.95% | 118,239.07 | 4.12% | 149.05 |
| 110% | 115% | 1,659,980 | 1.86% | 12 | 1.23% | 138,331.68 | 3.48% | 148.59 |
| 115% | 120% | 1,522,787 | 1.71% | 15 | 1.54% | 101,519.16 | 3.89% | 135.76 |
| 120% | 125% | 4,845,867 | 5.43% | 50 | 5.14% | 96,917.34 | 3.61% | 153.60 |
| > | | 527,504 | 0.59% | 6 | 0.62% | 87,917.28 | 3.99% | 169.01 |
| Unknown | | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 89,278,493 | 100.00% | 973 | 100.00% | 91,755.90 | 3.66% | 159.59 |

Province

| Province | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|---------------|-------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| Drenthe | 1,844,615 | 2.07% | 17 | 2.58% | 108,506.74 | 3.47% | 157.22 |
| Utrecht | 6,167,033 | 6.91% | 46 | 6.99% | 134,065.93 | 3.98% | 150.84 |
| Zeeland | 2,509,717 | 2.81% | 18 | 2.74% | 139,428.71 | 3.14% | 153.50 |
| Zuid-Holland | 16,088,067 | 18.02% | 113 | 17.17% | 142,372.28 | 3.66% | 158.62 |
| Flevoland | 3,214,639 | 3.60% | 19 | 2.89% | 169,191.54 | 3.90% | 146.95 |
| Friesland | 2,315,972 | 2.59% | 18 | 2.74% | 128,665.11 | 3.82% | 162.92 |
| Gelderland | 10,744,707 | 12.04% | 83 | 12.61% | 129,454.30 | 3.67% | 164.36 |
| Groningen | 2,814,158 | 3.15% | 24 | 3.65% | 117,256.98 | 3.70% | 159.10 |
| Limburg | 9,569,821 | 10.72% | 70 | 10.64% | 136,711.74 | 3.90% | 151.42 |
| Noord-Brabant | 14,938,992 | 16.73% | 116 | 17.63% | 128,784.41 | 3.58% | 163.47 |
| Noord-Holland | 15,446,158 | 17.30% | 102 | 15.50% | 151,432.93 | 3.49% | 164.21 |
| Overijssel | 3,624,604 | 4.06% | 32 | 4.86% | 113,268.86 | 3.64% | 165.55 |
| Unspecified | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | 89,278,493 | 100.00% | 658 | 100.00% | 135,681.60 | 3.66% | 159.59 |

Property Type

| Property Type | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|-------------------------|-------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| Single Family House | 82,600,690 | 92.52% | 602 | 91.49% | 137,210.45 | 3.66% | 159.19 |
| Shop/House | 144,426 | 0.16% | 1 | 0.15% | 144,426.00 | 4.52% | 171.66 |
| Condominium | 6,042,261 | 6.77% | 51 | 7.75% | 118,475.71 | 3.81% | 164.62 |
| Farm House | 167,116 | 0.19% | 1 | 0.15% | 167,115.91 | 2.47% | 157.94 |
| Condominium with garage | 324,000 | 0.36% | 3 | 0.46% | 108,000.00 | 4.45% | 164.61 |
| Unknown | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | 89,278,493 | 100.00% | 658 | 100.00% | 135,681.60 | 3.66% | 159.59 |

Net Size

| Net Size | Value | As % of total | no. of loans | As % of total | Average Loans | WAC | WAM |
|--------------|-------------------|----------------|--------------|----------------|-------------------|--------------|---------------|
| < | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 0 | 0 | 0.00% | 0 | 0.00% | 0 | 0.00% | 0 |
| 25,000 | 465,587 | 0.52% | 30 | 4.56% | 15,519.56 | 3.62% | 165.24 |
| 50,000 | 2,172,377 | 2.43% | 56 | 8.51% | 38,792.45 | 3.80% | 160.52 |
| 75,000 | 5,149,186 | 5.77% | 81 | 12.31% | 63,570.20 | 3.88% | 163.91 |
| 100,000 | 8,390,514 | 9.40% | 94 | 14.29% | 89,260.79 | 3.82% | 158.84 |
| 125,000 | 8,407,921 | 9.42% | 76 | 11.55% | 110,630.54 | 3.80% | 159.15 |
| 150,000 | 12,065,622 | 13.51% | 87 | 13.22% | 138,685.31 | 3.75% | 161.19 |
| 175,000 | 12,096,741 | 13.55% | 74 | 11.25% | 163,469.47 | 3.68% | 162.58 |
| 200,000 | 9,435,343 | 10.57% | 50 | 7.60% | 188,706.85 | 3.62% | 161.95 |
| 225,000 | 6,436,292 | 7.21% | 30 | 4.56% | 214,543.05 | 3.52% | 147.97 |
| 250,000 | 5,017,598 | 5.62% | 21 | 3.19% | 238,933.22 | 3.79% | 165.24 |
| 275,000 | 3,959,858 | 4.44% | 15 | 2.28% | 263,990.52 | 3.53% | 158.42 |
| 300,000 | 4,954,651 | 5.55% | 17 | 2.58% | 291,450.05 | 3.78% | 153.99 |
| 325,000 | 1,884,698 | 2.11% | 6 | 0.91% | 314,116.38 | 3.37% | 161.32 |
| 350,000 | 1,042,809 | 1.17% | 3 | 0.46% | 347,603.02 | 3.32% | 166.00 |
| 375,000 | 375,000 | 0.42% | 1 | 0.15% | 375,000.00 | 0.64% | 169.00 |
| 400,000 | 1,572,500 | 1.76% | 4 | 0.61% | 393,125.00 | 3.37% | 167.74 |
| 425,000 | 2,032,767 | 2.28% | 5 | 0.76% | 406,553.40 | 3.54% | 162.91 |
| 450,000 | 1,333,500 | 1.49% | 3 | 0.46% | 444,500.00 | 3.35% | 155.95 |
| 475,000 | 927,008 | 1.04% | 2 | 0.30% | 463,503.88 | 3.40% | 169.02 |
| 500,000 | 481,522 | 0.54% | 1 | 0.15% | 481,521.64 | 3.00% | 166.00 |
| 525,000 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 550,000 | 1,077,000 | 1.21% | 2 | 0.30% | 538,500.00 | 2.65% | 108.09 |
| 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% | - |
| Total | 89,278,493 | 100.00% | 658 | 100.00% | 135,681.60 | 3.66% | 159.59 |