

E-MAC Program II B.V. - Compartment NL 2008-IV Investor report October 2022

Cashflow analysis for the period

Total interest received	495,616	
Interest received on transaction accounts	-	
Liquidity available	3,843,750	
Reserve account available	3,467,550	
Receivables under hedging arrangements	-	
Total funds available		7,806,917
Company management expenses	5,721	
Administration fee	13,834	
MPT fee	9,592	
Third party fees	9,177	
Liquidity Facility fee	6,876	
Payments under hedging arrangements	193,416	
Interest on the Notes Class A-E	238,725	
Principal Redemption on the Notes Class E	-	
Making good on shortfall Class D PDL	826	
Residual Class Revenue Amount	-	
Total funds distributed		478,167
Available after distribution of funds		7,328,750
Liquidity Facility	3,843,750	
Reserve account	3,485,000	
Available liquidity		7,328,750
Net cashflow		-

Outstanding unpaid Subordinated swap amounts not paid by the transaction:	
Unpaid Swap Subordinated Amount	2,075,924

Principal Deficiency Ledger

Class A	0
Class B	0
Class C	0
Class D	0
Total	0

Collateral

Starting principal balance	49,505,183
Principal redemptions and repayments	(2,930,472)
Losses for the period	(826)
Ending principal balance	46,573,886
Balance Reset Participation	-
Balance Further Advance Participation	-
Total balance E-MAC NL 2008-IV	46,573,886
Repurchases	-
Total collateral balance Notes E-MAC Program II Comp.NL 2008-IV	46,573,886

Performance

	Last period	This period	Since issue
Prepayment rate	19.21%	17.08%	10.85%

Delinquency table	Number of loans	Balance	Percentage of total
Current	252	44,470,691	95.48%
< 31 days	6	1,434,805	3.08%
31 - 60 days	1	160,000	0.34%
61 - 90 days	1	128,700	0.28%
91 - 120 days	1	194,690	0.42%
120+ days	1	185,000	0.40%
In repossession	-	-	0.00%
Total	262	46,573,886	100.00%

	Last period	This period	Recovered	Total
Aggregate principal losses	3,232,410	826	2,661	3,230,574

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Overview

Number of borrowers	262		
Number of loanparts	364		
	(weighted) average	Minimum	Maximum
Loan size borrower	177,763	1,900	918,000
Loan part size	127,950	1,900	918,000
Coupon	0.042	0.0145	0.0638
Remaining maturity (months)	177	24	189
Remaining interest period (months)	81	1	186
Original interest period (months)	217	24	363
Seasoning (months)	11.4	0.1	15.8
Loan to Original Foreclosure Value (1)	89.3%	1.2%	128.0%

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	693,180	1.49%	14	3.85%	49,512.83	4.01%	181.13
Hybride	31,265	0.07%	1	0.27%	31,265.32	5.35%	121.00
Interest only	40,816,628	87.64%	275	75.55%	148,424.10	4.16%	179.13
Investment	246,064	0.53%	5	1.37%	49,212.90	5.42%	179.82
Life	2,008,861	4.31%	25	6.87%	80,354.45	3.86%	157.49
Savings	1,733,165	3.72%	31	8.52%	55,908.55	4.85%	168.70
STAR Aflossingsvrij	384,000	0.82%	3	0.82%	128,000.00	5.59%	181.59
Universal Life	660,721	1.42%	10	2.75%	66,072.14	4.69%	139.17
Total	46,573,886	100.00%	364	100.00%	127,950.23	4.20%	177.26

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	1	-	0.00%	-	0.00%	-	0.00%	-
1	2	-	0.00%	-	0.00%	-	0.00%	-
2	3	-	0.00%	-	0.00%	-	0.00%	-
3	4	-	0.00%	-	0.00%	-	0.00%	-
4	5	-	0.00%	-	0.00%	-	0.00%	-
5	6	-	0.00%	-	0.00%	-	0.00%	-
6	7	-	0.00%	-	0.00%	-	0.00%	-
7	8	-	0.00%	-	0.00%	-	0.00%	-
8	9	-	0.00%	-	0.00%	-	0.00%	-
9	10	-	0.00%	-	0.00%	-	0.00%	-
10	11	-	0.00%	-	0.00%	-	0.00%	-
11	12	-	0.00%	-	0.00%	-	0.00%	-
12	13	-	0.00%	-	0.00%	-	0.00%	-
13	14	-	0.00%	-	0.00%	-	0.00%	-
14	15	-	0.00%	-	0.00%	-	0.00%	-
15	16	-	0.00%	-	0.00%	-	0.00%	-
16	17	-	0.00%	-	0.00%	-	0.00%	-
17	18	-	0.00%	-	0.00%	-	0.00%	-
18	19	-	0.00%	-	0.00%	-	0.00%	-
19	20	-	0.00%	-	0.00%	-	0.00%	-
20	21	-	0.00%	-	0.00%	-	0.00%	-
21	22	-	0.00%	-	0.00%	-	0.00%	-
22	23	-	0.00%	-	0.00%	-	0.00%	-
23	24	173,693	0.37%	2	0.55%	86,846.34	3.00%	184.00
24	25	-	0.00%	-	0.00%	-	0.00%	-
25	26	-	0.00%	-	0.00%	-	0.00%	-
26	27	-	0.00%	-	0.00%	-	0.00%	-
27	28	-	0.00%	-	0.00%	-	0.00%	-
28	29	-	0.00%	-	0.00%	-	0.00%	-
29	30	444,270	0.95%	2	0.55%	222,135.18	4.81%	177.00
30	31	-	0.00%	-	0.00%	-	0.00%	-
31	32	-	0.00%	-	0.00%	-	0.00%	-
32	33	-	0.00%	-	0.00%	-	0.00%	-
33	34	305,925	0.66%	3	0.82%	101,975.16	3.26%	144.95
34	35	-	0.00%	-	0.00%	-	0.00%	-
35	36	222,000	0.48%	1	0.27%	222,000.00	3.37%	134.00
36	37	417,772	0.90%	1	0.27%	417,772.00	5.06%	179.00
37	38	-	0.00%	-	0.00%	-	0.00%	-
38	39	-	0.00%	-	0.00%	-	0.00%	-
39	40	-	0.00%	-	0.00%	-	0.00%	-
40	41	-	0.00%	-	0.00%	-	0.00%	-
41	42	-	0.00%	-	0.00%	-	0.00%	-
42	43	-	0.00%	-	0.00%	-	0.00%	-
43	44	-	0.00%	-	0.00%	-	0.00%	-
44	45	-	0.00%	-	0.00%	-	0.00%	-
45	46	-	0.00%	-	0.00%	-	0.00%	-
46	47	-	0.00%	-	0.00%	-	0.00%	-
47	48	-	0.00%	-	0.00%	-	0.00%	-
48	49	-	0.00%	-	0.00%	-	0.00%	-
49	50	-	0.00%	-	0.00%	-	0.00%	-
50	51	-	0.00%	-	0.00%	-	0.00%	-
51	52	-	0.00%	-	0.00%	-	0.00%	-
52	53	-	0.00%	-	0.00%	-	0.00%	-
53	54	-	0.00%	-	0.00%	-	0.00%	-
54	55	-	0.00%	-	0.00%	-	0.00%	-
55	56	-	0.00%	-	0.00%	-	0.00%	-
56	57	-	0.00%	-	0.00%	-	0.00%	-
57	58	-	0.00%	-	0.00%	-	0.00%	-
58	59	-	0.00%	-	0.00%	-	0.00%	-
59	60	1,020,401	2.19%	9	2.47%	113,377.88	3.14%	178.21
60	61	279,391	0.60%	3	0.82%	93,130.47	3.90%	181.79
61	62	-	0.00%	-	0.00%	-	0.00%	-
62	63	107,492	0.23%	1	0.27%	107,492.14	2.95%	182.00
63	64	38,086	0.08%	1	0.27%	38,086.16	4.07%	181.00
64	65	-	0.00%	-	0.00%	-	0.00%	-
65	66	-	0.00%	-	0.00%	-	0.00%	-
66	67	-	0.00%	-	0.00%	-	0.00%	-
67	68	-	0.00%	-	0.00%	-	0.00%	-
68	69	-	0.00%	-	0.00%	-	0.00%	-
69	70	-	0.00%	-	0.00%	-	0.00%	-
70	71	174,000	0.37%	1	0.27%	174,000.00	5.76%	182.00
71	72	2,178,954	4.68%	14	3.85%	155,639.57	3.27%	178.88
72	73	-	0.00%	-	0.00%	-	0.00%	-
73	74	-	0.00%	-	0.00%	-	0.00%	-
74	75	-	0.00%	-	0.00%	-	0.00%	-
75	76	-	0.00%	-	0.00%	-	0.00%	-
76	77	-	0.00%	-	0.00%	-	0.00%	-
77	78	-	0.00%	-	0.00%	-	0.00%	-
78	79	-	0.00%	-	0.00%	-	0.00%	-
79	80	-	0.00%	-	0.00%	-	0.00%	-
80	81	-	0.00%	-	0.00%	-	0.00%	-
81	82	-	0.00%	-	0.00%	-	0.00%	-
82	83	-	0.00%	-	0.00%	-	0.00%	-
83	84	1,100,298	2.36%	5	1.37%	220,059.62	3.20%	180.38
84	85	235,000	0.50%	2	0.55%	117,500.00	3.00%	180.00
85	86	-	0.00%	-	0.00%	-	0.00%	-

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
86	87	-	0.00%	-	0.00%	-	0.00%	-
87	88	-	0.00%	-	0.00%	-	0.00%	-
88	89	-	0.00%	-	0.00%	-	0.00%	-
89	90	-	0.00%	-	0.00%	-	0.00%	-
90	91	-	0.00%	-	0.00%	-	0.00%	-
91	92	-	0.00%	-	0.00%	-	0.00%	-
92	93	59,252	0.13%	1	0.27%	59,252.45	4.82%	180.00
93	94	-	0.00%	-	0.00%	-	0.00%	-
94	95	-	0.00%	-	0.00%	-	0.00%	-
95	96	350,397	0.75%	3	0.82%	116,798.98	4.99%	182.42
96	97	-	0.00%	-	0.00%	-	0.00%	-
97	98	-	0.00%	-	0.00%	-	0.00%	-
98	99	-	0.00%	-	0.00%	-	0.00%	-
99	100	-	0.00%	-	0.00%	-	0.00%	-
100	101	-	0.00%	-	0.00%	-	0.00%	-
101	102	-	0.00%	-	0.00%	-	0.00%	-
102	103	-	0.00%	-	0.00%	-	0.00%	-
103	104	-	0.00%	-	0.00%	-	0.00%	-
104	105	-	0.00%	-	0.00%	-	0.00%	-
105	106	-	0.00%	-	0.00%	-	0.00%	-
106	107	-	0.00%	-	0.00%	-	0.00%	-
107	108	222,000	0.48%	1	0.27%	222,000.00	3.69%	183.00
108	109	-	0.00%	-	0.00%	-	0.00%	-
109	110	-	0.00%	-	0.00%	-	0.00%	-
110	111	-	0.00%	-	0.00%	-	0.00%	-
111	112	-	0.00%	-	0.00%	-	0.00%	-
112	113	-	0.00%	-	0.00%	-	0.00%	-
113	114	-	0.00%	-	0.00%	-	0.00%	-
114	115	-	0.00%	-	0.00%	-	0.00%	-
115	116	-	0.00%	-	0.00%	-	0.00%	-
116	117	-	0.00%	-	0.00%	-	0.00%	-
117	118	1,158,834	2.49%	6	1.65%	193,139.05	3.57%	181.97
118	119	343,492	0.74%	2	0.55%	171,746.17	4.10%	181.69
119	120	4,663,900	10.01%	34	9.34%	137,173.54	3.75%	179.83
120	121	380,733	0.82%	2	0.55%	190,366.50	5.52%	115.71
121	122	429,979	0.92%	2	0.55%	214,989.51	3.56%	181.78
122	123	634,931	1.36%	2	0.55%	317,465.52	2.52%	181.71
123	124	70,518	0.15%	1	0.27%	70,518.44	5.45%	181.00
124	125	-	0.00%	-	0.00%	-	0.00%	-
125	126	-	0.00%	-	0.00%	-	0.00%	-
126	127	-	0.00%	-	0.00%	-	0.00%	-
127	128	-	0.00%	-	0.00%	-	0.00%	-
128	129	21,034	0.05%	1	0.27%	21,033.90	3.20%	180.00
129	130	-	0.00%	-	0.00%	-	0.00%	-
130	131	-	0.00%	-	0.00%	-	0.00%	-
131	132	422,097	0.91%	3	0.82%	140,699.00	4.88%	181.82
132	133	-	0.00%	-	0.00%	-	0.00%	-

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
133	134	-	0.00%	-	0.00%	-	0.00%	-
134	135	-	0.00%	-	0.00%	-	0.00%	-
135	136	-	0.00%	-	0.00%	-	0.00%	-
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	99,586	0.21%	1	0.27%	99,586.00	5.78%	181.00
142	143	-	0.00%	-	0.00%	-	0.00%	-
143	144	293,083	0.63%	3	0.82%	97,694.30	2.92%	167.49
144	145	-	0.00%	-	0.00%	-	0.00%	-
145	146	-	0.00%	-	0.00%	-	0.00%	-
146	147	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
152	153	-	0.00%	-	0.00%	-	0.00%	-
153	154	-	0.00%	-	0.00%	-	0.00%	-
154	155	-	0.00%	-	0.00%	-	0.00%	-
155	156	-	0.00%	-	0.00%	-	0.00%	-
156	157	-	0.00%	-	0.00%	-	0.00%	-
157	158	-	0.00%	-	0.00%	-	0.00%	-
158	159	-	0.00%	-	0.00%	-	0.00%	-
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	142,001	0.30%	1	0.27%	142,000.51	2.25%	183.00
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	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
178	179	356,000	0.76%	2	0.55%	178,000.00	2.10%	183.00
179	180	-	0.00%	-	0.00%	-	0.00%	-
180	181	418,281	0.90%	4	1.10%	104,570.32	2.99%	181.00
181	182	450,000	0.97%	1	0.27%	450,000.00	1.75%	180.00
182	183	328,700	0.71%	5	1.37%	65,740.00	5.32%	160.03
183	184	44,435	0.10%	1	0.27%	44,434.54	3.20%	182.00
184	185	419,980	0.90%	1	0.27%	419,980.22	2.25%	177.00
185	186	-	0.00%	-	0.00%	-	0.00%	-

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
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	166,500	0.36%	1	0.27%	166,500.00	4.17%	182.00
191	192	-	0.00%	-	0.00%	-	0.00%	-
192	193	-	0.00%	-	0.00%	-	0.00%	-
193	194	-	0.00%	-	0.00%	-	0.00%	-
194	195	66,500	0.14%	1	0.27%	66,500.00	3.20%	98.00
195	196	-	0.00%	-	0.00%	-	0.00%	-
196	197	-	0.00%	-	0.00%	-	0.00%	-
197	198	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	35,000	0.08%	1	0.27%	35,000.00	3.20%	146.00
213	214	-	0.00%	-	0.00%	-	0.00%	-
214	215	198,155	0.43%	2	0.55%	99,077.26	2.61%	182.00
215	216	-	0.00%	-	0.00%	-	0.00%	-
216	217	42,858	0.09%	1	0.27%	42,857.56	4.76%	24.00
217	218	-	0.00%	-	0.00%	-	0.00%	-
218	219	185,655	0.40%	1	0.27%	185,655.00	2.99%	184.00
219	220	-	0.00%	-	0.00%	-	0.00%	-
220	221	206,792	0.44%	1	0.27%	206,792.41	4.20%	162.00
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	-	0.00%	-	0.00%	-	0.00%	-
225	226	-	0.00%	-	0.00%	-	0.00%	-
226	227	31,000	0.07%	1	0.27%	31,000.00	4.65%	163.00
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	118,600	0.25%	1	0.27%	118,600.00	4.55%	175.00
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	3,637,348	7.81%	28	7.69%	129,905.30	4.02%	179.05
238	239	2,829,484	6.08%	23	6.32%	123,021.04	4.32%	174.45
239	240	4,582,936	9.84%	36	9.89%	127,303.78	3.61%	173.85
240	241	2,559,999	5.50%	21	5.77%	121,904.71	4.62%	175.77
241	242	333,684	0.72%	2	0.55%	166,842.00	5.70%	179.00
242	243	1,598,346	3.43%	15	4.12%	106,556.41	3.25%	183.93
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	108,589	0.23%	1	0.27%	108,589.00	5.45%	172.00
249	250	-	0.00%	-	0.00%	-	0.00%	-
250	251	-	0.00%	-	0.00%	-	0.00%	-
251	252	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	565,121	1.21%	4	1.10%	141,280.37	5.38%	167.27
300	301	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	1,487,504	3.19%	11	3.02%	135,227.67	5.27%	183.00
358	359	3,284,992	7.05%	29	7.97%	113,275.57	5.37%	182.00
359	360	2,591,610	5.56%	26	7.14%	99,677.31	5.36%	180.59
360	361	3,099,235	6.65%	25	6.87%	123,969.38	5.49%	176.02
361	362	416,108	0.89%	4	1.10%	104,026.91	5.57%	179.00
362	363	421,352	0.90%	7	1.92%	60,193.21	5.82%	184.00
363	>	-	0.00%	-	0.00%	-	0.00%	-
Total		46,573,886	100.00%	364	100.00%	127,950.23	4.20%	177.26

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2.50%	2,799,147	6.01%	18	4.95%	155,508.17	2.16%	179.48
2.50%	2.75%	3,010,484	6.46%	19	5.22%	158,446.50	2.67%	182.01
2.75%	3.00%	3,919,050	8.41%	37	10.16%	105,920.27	2.90%	179.08
3.00%	3.25%	4,561,298	9.79%	36	9.89%	126,702.71	3.16%	176.28
3.25%	3.50%	2,516,679	5.40%	18	4.95%	139,815.53	3.36%	177.18
3.50%	3.75%	2,627,289	5.64%	16	4.40%	164,205.54	3.72%	181.85
3.75%	4.00%	4,334,711	9.31%	24	6.59%	180,612.95	3.84%	178.51
4.00%	4.25%	1,452,346	3.12%	10	2.75%	145,234.57	4.15%	178.51
4.25%	4.50%	364,537	0.78%	4	1.10%	91,134.21	4.42%	170.03
4.50%	4.75%	329,600	0.71%	3	0.82%	109,866.67	4.54%	177.69
4.75%	5.00%	732,640	1.57%	6	1.65%	122,106.65	4.83%	162.77
5.00%	5.25%	8,098,744	17.39%	71	19.51%	114,066.82	5.17%	175.27
5.25%	5.50%	5,274,005	11.32%	51	14.01%	103,411.87	5.41%	175.05
5.50%	5.75%	4,237,732	9.10%	33	9.07%	128,416.12	5.63%	176.66
5.75%	6.00%	1,484,656	3.19%	12	3.30%	123,721.34	5.84%	175.02
6.00%	6.25%	232,770	0.50%	2	0.55%	116,385.08	6.11%	183.27
6.25%	6.50%	598,199	1.28%	4	1.10%	149,549.67	6.33%	182.06
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%	-
Total		46,573,886	100.00%	364	100.00%	127,950.23	4.20%	177.26

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%	-
<	01-1-2023	3,139,429	6.74%	16	4.40%	196,214.30	3.33%	171.85
01-1-2023	01-1-2024	4,914,077	10.55%	39	10.71%	126,001.96	3.83%	174.06
01-1-2024	01-1-2025	1,957,445	4.20%	12	3.30%	163,120.45	3.69%	177.05
01-1-2025	01-1-2026	1,434,657	3.08%	12	3.30%	119,554.72	3.48%	173.26
01-1-2026	01-1-2027	1,065,577	2.29%	7	1.92%	152,225.30	3.26%	177.20
01-1-2027	01-1-2028	16,596,892	35.64%	133	36.54%	124,788.66	4.09%	176.26
01-1-2028	01-1-2029	2,742,993	5.89%	24	6.59%	114,291.39	3.44%	182.42
01-1-2029	01-1-2030	698,359	1.50%	2	0.55%	349,179.45	2.62%	182.79
01-1-2030	01-1-2031	1,482,458	3.18%	6	1.65%	247,076.34	2.88%	182.11
01-1-2031	01-1-2032	249,250	0.54%	2	0.55%	124,625.15	2.44%	183.48
01-1-2032	01-1-2033	991,948	2.13%	9	2.47%	110,216.47	5.45%	173.30
01-1-2033	01-1-2034	-	0.00%	-	0.00%	-	0.00%	-
01-1-2034	01-1-2035	-	0.00%	-	0.00%	-	0.00%	-
01-1-2035	01-1-2036	-	0.00%	-	0.00%	-	0.00%	-
01-1-2036	01-1-2037	-	0.00%	-	0.00%	-	0.00%	-
01-1-2037	01-1-2038	10,879,448	23.36%	95	26.10%	114,520.51	5.39%	179.98
01-1-2038	01-1-2039	421,352	0.90%	7	1.92%	60,193.21	5.82%	184.00
01-1-2039	01-1-2040	-	0.00%	-	0.00%	-	0.00%	-
01-1-2040	01-1-2041	-	0.00%	-	0.00%	-	0.00%	-
01-1-2041	01-1-2042	-	0.00%	-	0.00%	-	0.00%	-
01-1-2042	01-1-2043	-	0.00%	-	0.00%	-	0.00%	-
01-1-2043	01-1-2044	-	0.00%	-	0.00%	-	0.00%	-
01-1-2044	01-1-2045	-	0.00%	-	0.00%	-	0.00%	-
01-1-2045	01-1-2046	-	0.00%	-	0.00%	-	0.00%	-
01-1-2046	01-1-2047	-	0.00%	-	0.00%	-	0.00%	-
01-1-2047	01-1-2048	-	0.00%	-	0.00%	-	0.00%	-
01-1-2048	01-1-2049	-	0.00%	-	0.00%	-	0.00%	-
01-1-2049	01-1-2050	-	0.00%	-	0.00%	-	0.00%	-
01-1-2050	01-1-2051	-	0.00%	-	0.00%	-	0.00%	-
01-1-2051	01-1-2052	-	0.00%	-	0.00%	-	0.00%	-
01-1-2052	>	-	0.00%	-	0.00%	-	0.00%	-
Total		46,573,886	100.00%	364	100.00%	127,950.23	4.20%	177.26

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2024 - 31-Dec-2024	42,858	0.09%	1	0.27%	42,857.56	4.76%	24.00
01-Jan-2025 - 31-Dec-2025	90,566	0.19%	2	0.55%	45,283.04	5.21%	31.54
01-Jan-2026 - 31-Dec-2026	124,785	0.27%	3	0.82%	41,594.90	3.50%	48.50
01-Jan-2027 - 31-Dec-2027	615,863	1.32%	7	1.92%	87,980.37	4.63%	61.56
01-Jan-2028 - 31-Dec-2028	163,053	0.35%	4	1.10%	40,763.21	4.90%	67.49
01-Jan-2029 - 31-Dec-2029	81,480	0.17%	2	0.55%	40,740.15	5.08%	85.00
01-Jan-2030 - 31-Dec-2030	227,560	0.49%	3	0.82%	75,853.41	4.96%	97.52
01-Jan-2031 - 31-Dec-2031	147,464	0.32%	2	0.55%	73,731.76	5.34%	108.54
01-Jan-2032 - 31-Dec-2032	31,265	0.07%	1	0.27%	31,265.32	5.35%	121.00
01-Jan-2033 - 31-Dec-2033	402,500	0.86%	3	0.82%	134,166.67	3.34%	131.37
01-Jan-2034 - 31-Dec-2034	93,000	0.20%	2	0.55%	46,500.00	3.20%	139.14
01-Jan-2035 - 31-Dec-2035	44,013	0.09%	1	0.27%	44,012.52	5.25%	157.00
01-Jan-2036 - 31-Dec-2036	237,792	0.51%	2	0.55%	118,896.21	4.26%	162.13
01-Jan-2037 - 31-Dec-2037	31,599,031	67.85%	236	64.84%	133,894.20	4.31%	180.79
01-Jan-2038 - 31-Dec-2038	12,672,656	27.21%	95	26.10%	133,396.38	3.89%	183.35
Total	46,573,886	100.00%	364	100.00%	127,950.23	4.20%	177.26

Loan to Foreclosure Value

from	until	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
NHG		635,742	1.37%	5	1.91%	127,148.42	5.13%	168.13
<	50.00%	3,433,943	7.37%	41	15.65%	83,754.72	4.20%	175.80
50.00%	55.00%	540,449	1.16%	5	1.91%	108,089.87	5.28%	176.53
55.00%	60.00%	1,886,751	4.05%	11	4.20%	171,522.78	3.34%	179.15
60.00%	65.00%	2,933,847	6.30%	14	5.34%	209,560.47	4.51%	179.04
65.00%	70.00%	2,427,928	5.21%	14	5.34%	173,423.45	4.17%	177.03
70.00%	75.00%	3,346,821	7.19%	14	5.34%	239,058.63	3.71%	181.36
75.00%	80.00%	1,969,375	4.23%	11	4.20%	179,034.09	3.49%	178.83
80.00%	85.00%	3,571,145	7.67%	17	6.49%	210,067.37	3.68%	178.93
85.00%	90.00%	2,207,574	4.74%	14	5.34%	157,683.83	4.46%	176.62
90.00%	95.00%	4,739,849	10.18%	24	9.16%	197,493.71	4.72%	170.89
95.00%	100.00%	2,029,272	4.36%	11	4.20%	184,479.23	4.09%	181.29
100.00%	105.00%	1,658,722	3.56%	8	3.05%	207,340.29	4.12%	177.80
105.00%	110.00%	1,965,595	4.22%	11	4.20%	178,690.46	4.15%	180.94
110.00%	115.00%	2,881,540	6.19%	15	5.73%	192,102.69	4.78%	181.41
115.00%	120.00%	2,445,911	5.25%	10	3.82%	244,591.10	4.08%	175.81
120.00%	125.00%	6,756,186	14.51%	31	11.83%	217,941.48	4.31%	174.57
125.00%	130.00%	1,143,235	2.45%	6	2.29%	190,539.17	4.04%	181.68
130.00%	>	-	0.00%	-	0.00%	-	0.00%	-
Unknown		-	0.00%	-	0.00%	-	0.00%	-
Total		46,573,886	100.00%	262	100.00%	177,762.92	4.20%	177.26

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	1,144,633	2.46%	9	3.44%	127,181.46	4.43%	181.48
Flevoland	2,037,005	4.37%	12	4.58%	169,750.38	4.27%	178.63
Friesland	2,283,924	4.90%	16	6.11%	142,745.28	4.45%	178.41
Gelderland	5,195,201	11.15%	25	9.54%	207,808.03	4.38%	181.13
Groningen	2,209,549	4.74%	15	5.73%	147,303.28	4.36%	174.42
Limburg	2,674,212	5.74%	16	6.11%	167,138.27	4.24%	178.68
Noord-Brabant	5,533,360	11.88%	26	9.92%	212,821.55	3.78%	178.68
Noord-Holland	7,988,225	17.15%	37	14.12%	215,897.98	4.22%	175.26
Overijssel	1,718,814	3.69%	14	5.34%	122,772.44	4.29%	177.66
Utrecht	4,724,723	10.14%	25	9.54%	188,988.93	4.42%	177.50
Zeeland	2,199,425	4.72%	14	5.34%	157,101.80	4.17%	170.84
Zuid-Holland	8,864,813	19.03%	53	20.23%	167,260.63	4.04%	176.40
Unspecified	-	0.00%	-	0.00%	-	0.00%	-
Total	46,573,886	100.00%	262	100.00%	177,762.92	4.20%	177.26

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single family house	30,381,967	65.23%	165	62.98%	184,133.13	4.23%	177.73
Flat/apartment	6,621,740	14.22%	48	18.32%	137,952.93	4.07%	175.48
Shop/private house	-	0.00%	-	0.00%	-	0.00%	-
Residential farm	194,965	0.42%	1	0.38%	194,965.47	5.65%	180.00
Garage	-	0.00%	-	0.00%	-	0.00%	-
Rural estate	-	0.00%	-	0.00%	-	0.00%	-
Single family house with garage	9,213,213	19.78%	47	17.94%	196,025.81	4.18%	176.83
Flat/apartment with garage	162,000	0.35%	1	0.38%	162,000.00	2.94%	182.00
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	-	0.00%	-	0.00%	-	0.00%	-
Total	46,573,886	100.00%	262	100.00%	177,762.92	4.20%	177.26

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	25,000	56,206	0.12%	6	2.29%	9,367.70	4.38%	161.50
25,000	50,000	294,133	0.63%	8	3.05%	36,766.67	5.16%	162.09
50,000	75,000	736,862	1.58%	12	4.58%	61,405.13	4.53%	171.45
75,000	100,000	1,486,524	3.19%	16	6.11%	92,907.74	4.81%	180.00
100,000	125,000	3,991,093	8.57%	35	13.36%	114,031.23	4.29%	171.84
125,000	150,000	6,407,278	13.76%	46	17.56%	139,288.66	4.16%	178.73
150,000	175,000	5,927,319	12.73%	36	13.74%	164,647.76	4.19%	179.73
175,000	200,000	5,642,296	12.11%	30	11.45%	188,076.54	3.89%	177.82
200,000	225,000	4,484,970	9.63%	21	8.02%	213,570.02	4.31%	171.31
225,000	250,000	2,379,115	5.11%	10	3.82%	237,911.50	4.36%	181.79
250,000	275,000	2,631,158	5.65%	10	3.82%	263,115.80	4.59%	175.95
275,000	300,000	2,014,801	4.33%	7	2.67%	287,828.69	4.43%	180.43
300,000	325,000	1,566,181	3.36%	5	1.91%	313,236.27	4.29%	177.20
325,000	350,000	673,462	1.45%	2	0.76%	336,730.90	4.24%	165.21
350,000	375,000	1,104,500	2.37%	3	1.15%	368,166.67	4.00%	181.67
375,000	400,000	761,296	1.63%	2	0.76%	380,647.86	5.24%	170.30
400,000	425,000	1,644,657	3.53%	4	1.53%	411,164.17	3.86%	179.96
425,000	450,000	1,344,270	2.89%	3	1.15%	448,090.12	3.08%	179.68
450,000	475,000	466,000	1.00%	1	0.38%	466,000.00	3.85%	182.00
475,000	500,000	955,405	2.05%	2	0.76%	477,702.42	5.46%	180.27
500,000	525,000	-	0.00%	-	0.00%	-	0.00%	-
525,000	550,000	535,000	1.15%	1	0.38%	535,000.00	3.15%	181.00
550,000	575,000	553,359	1.19%	1	0.38%	553,358.89	2.68%	183.00
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	>	918,000	1.97%	1	0.38%	918,000.00	3.75%	181.00
Total	46,573,886	100.00%	262	100.00%	177,762.92	4.20%	177.26	