

E-MAC Program II B.V. - Compartment NL 2008-IV Investor report October 2023

Cashflow analysis for the period

| | | |
|---|-----------|-----------|
| Total interest received | 492,838 | |
| Interest received on transaction accounts | - | |
| Liquidity available | 3,843,750 | |
| Reserve account available | 3,485,000 | |
| Receivables under hedging arrangements | 141,212 | |
| Total funds available | | 7,962,800 |
| Company management expenses | - | |
| Administration fee | 14,803 | |
| MPT fee | 8,294 | |
| Third party fees | 37,665 | |
| Liquidity Facility fee | 6,876 | |
| Payments under hedging arrangements | - | |
| Interest on the Notes Class A-E | 566,413 | |
| Principal Redemption on the Notes Class E | - | |
| Making good on shortfall Class D PDL | - | |
| Residual Class Revenue Amount | - | |
| Total funds distributed | | 634,050 |
| 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 | 2,105,461 |

Principal Deficiency Ledger

| | |
|---------|---|
| Class A | 0 |
| Class B | 0 |
| Class C | 0 |
| Class D | 0 |
| Total | 0 |

Collateral

| | |
|---|------------|
| Starting principal balance | 41,875,148 |
| Principal redemptions and repayments | (565,223) |
| Losses for the period | - |
| Ending principal balance | 41,309,925 |
| Balance Reset Participation | - |
| Balance Further Advance Participation | - |
| Total balance E-MAC NL 2008-IV | 41,309,925 |
| Repurchases | - |
| Total collateral balance Notes E-MAC Program II Comp.NL 2008-IV | 41,309,925 |

Performance

| | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 9.85% | 8.08% | 11.10% |

| Delinquency table | Number of loans | Balance | Percentage of total |
|-------------------|-----------------|------------|---------------------|
| Current | 229 | 38,870,549 | 94.09% |
| < 31 days | 5 | 2,016,686 | 4.88% |
| 31 - 60 days | 1 | 228,000 | 0.55% |
| 61 - 90 days | 0 | - | 0.00% |
| 91 - 120 days | 0 | - | 0.00% |
| 120+ days | 1 | 194,690 | 0.47% |
| In repossession | 0 | - | 0.00% |
| Total | 236 | 41,309,925 | 100.00% |

| | Last period | This period | Recovered | Total |
|----------------------------|-------------|-------------|-----------|-----------|
| Aggregate principal losses | 3,209,916 | - | 5,130 | 3,204,786 |

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Overview

| | | | | |
|--|--------------------|-----|---------|---------|
| Number of borrowers | | 236 | | |
| Number of loanparts | | 323 | | |
| | (weighted) average | | Minimum | Maximum |
| Loan size borrower | 175,042 | | 1,930 | 918,000 |
| Loan part size | 127,895 | | 1,930 | 918,000 |
| Coupon | 0.0464 | | 0.0209 | 0.0792 |
| Remaining maturity (months) | 165 | | 12 | 177 |
| Remaining interest period (months) | 73 | | 1 | 174 |
| Original interest period (months) | 220 | | 12 | 363 |
| Seasoning (months) | 12.2 | | 0.5 | 16.8 |
| Loan to Original Foreclosure Value (1) | 87.8% | | 0.8% | 128.0% |

Redemption Type

| Redemption Type | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|---------------------|-------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| Annuity | 362,278 | 0.88% | 9 | 2.79% | 40,253.11 | 4.37% | 170.33 |
| Hybride | 28,887 | 0.07% | 1 | 0.31% | 28,887.10 | 5.35% | 109.00 |
| Interest only | 36,403,073 | 88.12% | 245 | 75.85% | 148,583.97 | 4.61% | 166.94 |
| Investment | 165,199 | 0.40% | 3 | 0.93% | 55,066.41 | 5.48% | 167.23 |
| Life | 1,912,520 | 4.63% | 24 | 7.43% | 79,688.34 | 4.69% | 145.24 |
| Savings | 1,413,449 | 3.42% | 29 | 8.98% | 48,739.61 | 4.94% | 155.90 |
| STAR Aflossingsvrij | 384,000 | 0.93% | 3 | 0.93% | 128,000.00 | 5.59% | 169.59 |
| Universal Life | 640,519 | 1.55% | 9 | 2.79% | 71,168.79 | 4.74% | 128.88 |
| Total | 41,309,925 | 100.00% | 323 | 100.00% | 127,894.50 | 4.64% | 164.98 |

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 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 2 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 3 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 4 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 5 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 6 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 7 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 8 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 9 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 10 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 11 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 11 | 130,000 | 0.31% | 3 | 0.93% | 43,333.33 | 5.63% | 111.40 |
| 12 | 98,810 | 0.24% | 1 | 0.31% | 98,809.80 | 6.43% | 170.00 |
| 13 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 14 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 15 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 16 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 17 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 18 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 19 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 20 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 21 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 22 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 23 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 23 | 455,440 | 1.10% | 4 | 1.24% | 113,859.96 | 7.25% | 160.58 |
| 24 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 25 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 26 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 27 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 28 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 29 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 30 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 31 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 32 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 33 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 34 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 35 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 35 | 37,382 | 0.09% | 1 | 0.31% | 37,381.84 | 4.76% | 12.00 |
| 36 | 222,000 | 0.54% | 1 | 0.31% | 222,000.00 | 7.13% | 122.00 |
| 37 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 38 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 39 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 40 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 41 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 42 | 444,270 | 1.08% | 2 | 0.62% | 222,135.18 | 7.28% | 165.00 |
| 43 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 44 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 45 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 46 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 47 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 48 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 48 | 417,772 | 1.01% | 1 | 0.31% | 417,772.00 | 7.53% | 167.00 |
| 49 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 50 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 51 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 52 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 53 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 54 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 55 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 56 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 57 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 58 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 59 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 59 | 207,706 | 0.50% | 3 | 0.93% | 69,235.38 | 3.66% | 150.24 |
| 60 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 61 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 62 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 63 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 64 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 65 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 66 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 67 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 68 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 69 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 70 | 291,902 | 0.71% | 3 | 0.93% | 97,300.81 | 7.19% | 137.56 |
| 70 | 174,000 | 0.42% | 1 | 0.31% | 174,000.00 | 5.76% | 170.00 |
| 71 | 788,311 | 1.91% | 5 | 1.55% | 157,662.28 | 4.35% | 168.58 |
| 72 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 73 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 74 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 75 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 75 | 36,219 | 0.09% | 1 | 0.31% | 36,218.66 | 6.52% | 169.00 |
| 76 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 77 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 78 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 79 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 80 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 81 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 82 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 83 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 83 | 1,644,129 | 3.98% | 7 | 2.17% | 234,875.53 | 4.58% | 169.08 |
| 84 | 235,000 | 0.57% | 2 | 0.62% | 117,500.00 | 3.00% | 168.00 |
| 85 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 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 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 93 | 94 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 94 | 95 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 95 | 96 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 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 | 56,492 | 0.14% | 1 | 0.31% | 56,491.58 | 7.27% | 168.00 |
| 105 | 106 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 106 | 107 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 107 | 108 | 572,397 | 1.39% | 4 | 1.24% | 143,099.24 | 5.98% | 170.65 |
| 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 | 971,526 | 2.35% | 3 | 0.93% | 323,842.00 | 3.28% | 170.38 |
| 118 | 119 | 184,492 | 0.45% | 1 | 0.31% | 184,492.33 | 2.48% | 172.00 |
| 119 | 120 | 4,413,447 | 10.68% | 33 | 10.22% | 133,740.82 | 3.87% | 167.09 |
| 120 | 121 | 169,000 | 0.41% | 1 | 0.31% | 169,000.00 | 6.09% | 171.00 |
| 121 | 122 | 320,941 | 0.78% | 3 | 0.93% | 106,980.27 | 4.53% | 171.60 |
| 122 | 123 | 634,931 | 1.54% | 2 | 0.62% | 317,465.52 | 2.52% | 169.71 |
| 123 | 124 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 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 | 19,923 | 0.05% | 1 | 0.31% | 19,923.31 | 3.20% | 168.00 |
| 129 | 130 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 130 | 131 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 131 | 132 | 388,500 | 0.94% | 2 | 0.62% | 194,250.00 | 7.01% | 168.86 |
| 132 | 133 | 211,733 | 0.51% | 1 | 0.31% | 211,733.00 | 7.53% | 50.00 |

| 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 | 0.24% | 1 | 0.31% | 99,586.00 | 5.78% | 169.00 |
| 142 | 143 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 143 | 144 | 895,814 | 2.17% | 5 | 1.55% | 179,162.73 | 5.54% | 165.30 |
| 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 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 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 | 142,001 | 0.34% | 1 | 0.31% | 142,000.51 | 5.38% | 171.00 |
| 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 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 179 | 180 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 180 | 181 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 181 | 182 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 182 | 183 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 183 | 184 | 44,435 | 0.11% | 1 | 0.31% | 44,434.54 | 3.20% | 170.00 |
| 184 | 185 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 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 | 356,000 | 0.86% | 2 | 0.62% | 178,000.00 | 5.23% | 171.00 |
| 191 | 192 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 192 | 193 | 140,000 | 0.34% | 1 | 0.31% | 140,000.00 | 4.88% | 169.00 |
| 193 | 194 | 450,000 | 1.09% | 1 | 0.31% | 450,000.00 | 4.88% | 168.00 |
| 194 | 195 | 66,500 | 0.16% | 1 | 0.31% | 66,500.00 | 3.20% | 86.00 |
| 195 | 196 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 196 | 197 | 419,980 | 1.02% | 1 | 0.31% | 419,980.22 | 5.38% | 165.00 |
| 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 | 0.31% | 35,000.00 | 3.20% | 134.00 |
| 213 | 214 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 214 | 215 | 195,346 | 0.47% | 2 | 0.62% | 97,673.08 | 2.61% | 170.00 |
| 215 | 216 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 216 | 217 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 217 | 218 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 218 | 219 | 185,655 | 0.45% | 1 | 0.31% | 185,655.00 | 2.99% | 172.00 |
| 219 | 220 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 220 | 221 | 206,792 | 0.50% | 1 | 0.31% | 206,792.41 | 4.20% | 150.00 |
| 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 | 0.08% | 1 | 0.31% | 31,000.00 | 4.65% | 151.00 |
| 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 | 0.29% | 1 | 0.31% | 118,600.00 | 4.55% | 163.00 |
| 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 | 3,471,294 | 8.40% | 27 | 8.36% | 128,566.45 | 4.00% | 167.00 |
| 238 | 239 | 2,812,832 | 6.81% | 23 | 7.12% | 122,297.03 | 4.31% | 162.88 |
| 239 | 240 | 4,234,987 | 10.25% | 33 | 10.22% | 128,332.94 | 3.62% | 161.47 |
| 240 | 241 | 2,288,391 | 5.54% | 19 | 5.88% | 120,441.64 | 4.51% | 165.48 |
| 241 | 242 | 152,500 | 0.37% | 1 | 0.31% | 152,500.00 | 5.65% | 167.00 |
| 242 | 243 | 1,377,868 | 3.34% | 13 | 4.02% | 105,989.82 | 3.20% | 171.92 |
| 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 | 0.26% | 1 | 0.31% | 108,589.00 | 5.45% | 160.00 |
| 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 | 337,924 | 0.82% | 3 | 0.93% | 112,641.47 | 5.32% | 148.52 |
| 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 | 1,116,790 | 2.70% | 9 | 2.79% | 124,087.74 | 5.29% | 171.00 |
| 358 | 359 | 2,866,336 | 6.94% | 27 | 8.36% | 106,160.58 | 5.34% | 170.00 |
| 359 | 360 | 2,027,539 | 4.91% | 22 | 6.81% | 92,160.88 | 5.40% | 168.48 |
| 360 | 361 | 3,011,802 | 7.29% | 25 | 7.74% | 120,472.07 | 5.48% | 164.21 |
| 361 | 362 | 383,781 | 0.93% | 4 | 1.24% | 95,945.18 | 5.57% | 167.00 |
| 362 | 363 | 606,261 | 1.47% | 8 | 2.48% | 75,782.60 | 5.83% | 172.00 |
| 363 | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 41,309,925 | 100.00% | 323 | 100.00% | 127,894.50 | 4.64% | 164.98 |

Mortgage Coupons

| from | until | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|--------------|-------|-------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| < | 2.50% | 898,860 | 2.18% | 7 | 2.17% | 128,408.54 | 2.32% | 170.41 |
| 2.50% | 2.75% | 2,800,853 | 6.78% | 17 | 5.26% | 164,756.08 | 2.68% | 170.34 |
| 2.75% | 3.00% | 3,212,999 | 7.78% | 29 | 8.98% | 110,793.07 | 2.90% | 169.66 |
| 3.00% | 3.25% | 3,513,700 | 8.51% | 31 | 9.60% | 113,345.17 | 3.17% | 163.05 |
| 3.25% | 3.50% | 1,386,965 | 3.36% | 11 | 3.41% | 126,087.70 | 3.36% | 169.86 |
| 3.50% | 3.75% | 2,390,276 | 5.79% | 12 | 3.72% | 199,189.69 | 3.72% | 169.94 |
| 3.75% | 4.00% | 3,491,927 | 8.45% | 19 | 5.88% | 183,785.61 | 3.85% | 165.76 |
| 4.00% | 4.25% | 1,052,948 | 2.55% | 7 | 2.17% | 150,421.13 | 4.15% | 165.41 |
| 4.25% | 4.50% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 4.50% | 4.75% | 149,600 | 0.36% | 2 | 0.62% | 74,800.00 | 4.57% | 160.51 |
| 4.75% | 5.00% | 770,621 | 1.87% | 5 | 1.55% | 154,124.27 | 4.88% | 155.35 |
| 5.00% | 5.25% | 5,913,413 | 14.31% | 56 | 17.34% | 105,596.66 | 5.19% | 165.78 |
| 5.25% | 5.50% | 4,800,981 | 11.62% | 44 | 13.62% | 109,113.21 | 5.40% | 163.80 |
| 5.50% | 5.75% | 4,167,800 | 10.09% | 35 | 10.84% | 119,079.99 | 5.63% | 163.34 |
| 5.75% | 6.00% | 1,246,313 | 3.02% | 12 | 3.72% | 103,859.40 | 5.84% | 162.78 |
| 6.00% | 6.25% | 820,103 | 1.99% | 8 | 2.48% | 102,512.92 | 6.15% | 164.69 |
| 6.25% | 6.50% | 512,008 | 1.24% | 4 | 1.24% | 128,002.12 | 6.33% | 169.71 |
| 6.50% | 6.75% | 1,077,121 | 2.61% | 6 | 1.86% | 179,520.18 | 6.70% | 160.46 |
| 6.75% | 7.00% | 364,537 | 0.88% | 4 | 1.24% | 91,134.21 | 6.87% | 158.03 |
| 7.00% | 7.25% | 222,000 | 0.54% | 1 | 0.31% | 222,000.00 | 7.13% | 122.00 |
| 7.25% | 7.50% | 933,762 | 2.26% | 5 | 1.55% | 186,752.39 | 7.30% | 167.96 |
| 7.50% | > | 1,583,138 | 3.83% | 8 | 2.48% | 197,892.19 | 7.65% | 152.84 |
| Unknown | | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 41,309,925 | 100.00% | 323 | 100.00% | 127,894.50 | 4.64% | 164.98 |

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% | - |
| < | 01/01/2024 | 2,902,566 | 7.03% | 12 | 3.72% | 241,880.49 | 6.19% | 155.47 |
| 01/01/2024 | 01/01/2025 | 4,112,833 | 9.96% | 30 | 9.29% | 137,094.43 | 5.55% | 164.62 |
| 01/01/2025 | 01/01/2026 | 1,296,461 | 3.14% | 10 | 3.10% | 129,646.11 | 3.48% | 161.75 |
| 01/01/2026 | 01/01/2027 | 1,357,469 | 3.29% | 10 | 3.10% | 135,746.89 | 4.11% | 159.26 |
| 01/01/2027 | 01/01/2028 | 15,064,568 | 36.47% | 123 | 38.08% | 122,476.17 | 4.04% | 164.04 |
| 01/01/2028 | 01/01/2029 | 2,808,590 | 6.80% | 25 | 7.74% | 112,343.62 | 3.84% | 169.21 |
| 01/01/2029 | 01/01/2030 | 1,233,359 | 2.99% | 3 | 0.93% | 411,119.63 | 4.41% | 170.01 |
| 01/01/2030 | 01/01/2031 | 1,482,458 | 3.59% | 6 | 1.86% | 247,076.34 | 2.88% | 170.11 |
| 01/01/2031 | 01/01/2032 | 236,227 | 0.57% | 2 | 0.62% | 118,113.37 | 2.45% | 171.56 |
| 01/01/2032 | 01/01/2033 | 506,924 | 1.23% | 4 | 1.24% | 126,731.10 | 5.58% | 156.01 |
| 01/01/2033 | 01/01/2034 | 295,962 | 0.72% | 3 | 0.93% | 98,653.93 | 5.91% | 170.44 |
| 01/01/2034 | 01/01/2035 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 01/01/2035 | 01/01/2036 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 01/01/2036 | 01/01/2037 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 01/01/2037 | 01/01/2038 | 9,406,247 | 22.77% | 87 | 26.93% | 108,117.78 | 5.40% | 167.81 |
| 01/01/2038 | 01/01/2039 | 606,261 | 1.47% | 8 | 2.48% | 75,782.60 | 5.83% | 172.00 |
| 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 | 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 | 01/01/2053 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 01/01/2053 | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 41,309,925 | 100.00% | 323 | 100.00% | 127,894.50 | 4.64% | 164.98 |

Legal Maturity

| Legal Maturity | Value | As % of total | no.parts | As % of total | Average Loan Parts | WAC | WAM |
|---------------------------|-------------------|----------------|------------|----------------|--------------------|--------------|---------------|
| 01-Jan-2024 - 31-Dec-2024 | 37,382 | 0.09% | 1 | 0.31% | 37,381.84 | 4.76% | 12.00 |
| 01-Jan-2025 - 31-Dec-2025 | 90,566 | 0.22% | 2 | 0.62% | 45,283.04 | 5.40% | 19.54 |
| 01-Jan-2026 - 31-Dec-2026 | 101,696 | 0.25% | 2 | 0.62% | 50,848.20 | 6.16% | 36.67 |
| 01-Jan-2027 - 31-Dec-2027 | 602,582 | 1.46% | 7 | 2.17% | 86,083.14 | 5.48% | 49.56 |
| 01-Jan-2028 - 31-Dec-2028 | 149,299 | 0.36% | 4 | 1.24% | 37,324.87 | 4.94% | 55.19 |
| 01-Jan-2029 - 31-Dec-2029 | 54,037 | 0.13% | 1 | 0.31% | 54,037.31 | 5.65% | 73.00 |
| 01-Jan-2030 - 31-Dec-2030 | 216,695 | 0.52% | 3 | 0.93% | 72,231.57 | 4.95% | 85.60 |
| 01-Jan-2031 - 31-Dec-2031 | 144,023 | 0.35% | 2 | 0.62% | 72,011.61 | 5.34% | 96.50 |
| 01-Jan-2032 - 31-Dec-2032 | 28,887 | 0.07% | 1 | 0.31% | 28,887.10 | 5.35% | 109.00 |
| 01-Jan-2033 - 31-Dec-2033 | 402,500 | 0.97% | 3 | 0.93% | 134,166.67 | 6.81% | 119.37 |
| 01-Jan-2034 - 31-Dec-2034 | 93,000 | 0.23% | 2 | 0.62% | 46,500.00 | 3.20% | 127.14 |
| 01-Jan-2035 - 31-Dec-2035 | 44,013 | 0.11% | 1 | 0.31% | 44,012.52 | 5.25% | 145.00 |
| 01-Jan-2036 - 31-Dec-2036 | 237,792 | 0.58% | 2 | 0.62% | 118,896.21 | 4.26% | 150.13 |
| 01-Jan-2037 - 31-Dec-2037 | 27,654,153 | 66.94% | 207 | 64.09% | 133,594.94 | 4.71% | 168.78 |
| 01-Jan-2038 - 31-Dec-2038 | 11,453,299 | 27.73% | 85 | 26.32% | 134,744.69 | 4.32% | 171.34 |
| Total | 41,309,925 | 100.00% | 323 | 100.00% | 127,894.50 | 4.64% | 164.98 |

Loan to Foreclosure Value

| from | until | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|--------------|---------|-------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| NHG | | 616,177 | 1.49% | 5 | 2.12% | 123,235.41 | 5.12% | 156.12 |
| < | 50.00% | 3,399,098 | 8.23% | 41 | 17.37% | 82,904.84 | 4.47% | 164.79 |
| 50.00% | 55.00% | 584,679 | 1.42% | 6 | 2.54% | 97,446.44 | 5.00% | 161.50 |
| 55.00% | 60.00% | 1,676,177 | 4.06% | 9 | 3.81% | 186,241.88 | 4.23% | 168.34 |
| 60.00% | 65.00% | 3,138,250 | 7.60% | 16 | 6.78% | 196,140.63 | 5.26% | 164.10 |
| 65.00% | 70.00% | 1,275,194 | 3.09% | 8 | 3.39% | 159,399.29 | 3.53% | 170.33 |
| 70.00% | 75.00% | 3,354,957 | 8.12% | 14 | 5.93% | 239,639.76 | 3.86% | 166.74 |
| 75.00% | 80.00% | 2,067,356 | 5.00% | 11 | 4.66% | 187,941.44 | 4.37% | 166.91 |
| 80.00% | 85.00% | 3,228,025 | 7.81% | 14 | 5.93% | 230,573.25 | 4.77% | 168.97 |
| 85.00% | 90.00% | 2,414,123 | 5.84% | 15 | 6.36% | 160,941.52 | 5.14% | 164.74 |
| 90.00% | 95.00% | 3,527,769 | 8.54% | 18 | 7.63% | 195,987.15 | 5.40% | 156.57 |
| 95.00% | 100.00% | 1,886,193 | 4.57% | 11 | 4.66% | 171,472.08 | 4.24% | 169.13 |
| 100.00% | 105.00% | 1,550,048 | 3.75% | 8 | 3.39% | 193,756.03 | 4.25% | 165.13 |
| 105.00% | 110.00% | 1,272,767 | 3.08% | 7 | 2.97% | 181,823.91 | 4.63% | 169.80 |
| 110.00% | 115.00% | 2,328,867 | 5.64% | 13 | 5.51% | 179,143.58 | 5.04% | 169.37 |
| 115.00% | 120.00% | 2,250,946 | 5.45% | 9 | 3.81% | 250,105.06 | 4.49% | 163.45 |
| 120.00% | 125.00% | 5,950,809 | 14.41% | 27 | 11.44% | 220,400.35 | 4.72% | 161.75 |
| 125.00% | 130.00% | 788,490 | 1.91% | 4 | 1.69% | 197,122.50 | 3.86% | 170.39 |
| 130.00% | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Unknown | | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 41,309,925 | 100.00% | 236 | 100.00% | 175,042.06 | 4.64% | 164.98 |

Province

| Province | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|---------------|-------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| Drenthe | 1,129,088 | 2.73% | 9 | 3.81% | 125,454.22 | 4.44% | 169.49 |
| Flevoland | 1,820,825 | 4.41% | 11 | 4.66% | 165,529.50 | 5.12% | 166.46 |
| Friesland | 2,085,012 | 5.05% | 15 | 6.36% | 139,000.81 | 4.69% | 165.91 |
| Gelderland | 4,464,958 | 10.81% | 22 | 9.32% | 202,952.63 | 5.07% | 169.06 |
| Groningen | 1,739,498 | 4.21% | 12 | 5.08% | 144,958.19 | 4.67% | 162.63 |
| Limburg | 2,224,175 | 5.38% | 14 | 5.93% | 158,869.62 | 4.22% | 166.63 |
| Noord-Brabant | 5,237,681 | 12.68% | 24 | 10.17% | 218,236.69 | 4.39% | 166.47 |
| Noord-Holland | 7,345,475 | 17.78% | 33 | 13.98% | 222,590.16 | 4.47% | 162.83 |
| Overijssel | 1,513,119 | 3.66% | 13 | 5.51% | 116,393.75 | 4.19% | 165.07 |
| Utrecht | 3,880,474 | 9.39% | 21 | 8.90% | 184,784.49 | 5.26% | 164.79 |
| Zeeland | 1,931,715 | 4.68% | 13 | 5.51% | 148,593.48 | 4.70% | 158.35 |
| Zuid-Holland | 7,937,905 | 19.22% | 49 | 20.76% | 161,998.07 | 4.50% | 164.21 |
| Unspecified | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | 41,309,925 | 100.00% | 236 | 100.00% | 175,042.06 | 4.64% | 164.98 |

Property Type

| Property Type | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|----------------------------------|-------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| Single family house | 26,834,721 | 64.96% | 147 | 62.29% | 182,549.12 | 4.66% | 165.47 |
| Flat/apartment | 6,104,566 | 14.78% | 44 | 18.64% | 138,740.13 | 4.42% | 163.25 |
| Shop/private house | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Residential farm | 184,931 | 0.45% | 1 | 0.42% | 184,930.94 | 5.65% | 168.00 |
| Garage | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Rural estate | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Single family house with garage | 8,023,707 | 19.42% | 43 | 18.22% | 186,597.85 | 4.75% | 164.51 |
| Flat/apartment with garage | 162,000 | 0.39% | 1 | 0.42% | 162,000.00 | 2.94% | 170.00 |
| 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 | 41,309,925 | 100.00% | 236 | 100.00% | 175,042.06 | 4.64% | 164.98 |

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 | 54,124 | 0.13% | 5 | 2.12% | 10,824.84 | 5.25% | 164.65 |
| 25,000 | 50,000 | 248,421 | 0.60% | 7 | 2.97% | 35,488.77 | 5.30% | 149.41 |
| 50,000 | 75,000 | 761,553 | 1.84% | 13 | 5.51% | 58,581.00 | 4.63% | 160.91 |
| 75,000 | 100,000 | 2,134,639 | 5.17% | 23 | 9.75% | 92,810.37 | 5.04% | 164.32 |
| 100,000 | 125,000 | 2,883,934 | 6.98% | 25 | 10.59% | 115,357.36 | 4.38% | 159.77 |
| 125,000 | 150,000 | 5,677,169 | 13.74% | 41 | 17.37% | 138,467.54 | 4.56% | 166.79 |
| 150,000 | 175,000 | 5,742,880 | 13.90% | 35 | 14.83% | 164,082.27 | 4.46% | 165.57 |
| 175,000 | 200,000 | 4,137,342 | 10.02% | 22 | 9.32% | 188,061.00 | 4.16% | 168.27 |
| 200,000 | 225,000 | 3,605,519 | 8.73% | 17 | 7.20% | 212,089.34 | 5.06% | 156.89 |
| 225,000 | 250,000 | 2,615,819 | 6.33% | 11 | 4.66% | 237,801.72 | 4.76% | 169.63 |
| 250,000 | 275,000 | 2,092,836 | 5.07% | 8 | 3.39% | 261,604.45 | 4.94% | 162.52 |
| 275,000 | 300,000 | 2,024,948 | 4.90% | 7 | 2.97% | 289,278.32 | 4.99% | 168.87 |
| 300,000 | 325,000 | 1,566,171 | 3.79% | 5 | 2.12% | 313,234.14 | 4.29% | 165.20 |
| 325,000 | 350,000 | 342,489 | 0.83% | 1 | 0.42% | 342,489.48 | 5.05% | 136.01 |
| 350,000 | 375,000 | 1,104,500 | 2.67% | 3 | 1.27% | 368,166.67 | 4.00% | 169.67 |
| 375,000 | 400,000 | 376,296 | 0.91% | 1 | 0.42% | 376,295.71 | 5.35% | 147.35 |
| 400,000 | 425,000 | 1,644,657 | 3.98% | 4 | 1.69% | 411,164.17 | 5.29% | 167.96 |
| 425,000 | 450,000 | 1,344,270 | 3.25% | 3 | 1.27% | 448,090.12 | 4.94% | 167.68 |
| 450,000 | 475,000 | 466,000 | 1.13% | 1 | 0.42% | 466,000.00 | 3.85% | 170.00 |
| 475,000 | 500,000 | 480,000 | 1.16% | 1 | 0.42% | 480,000.00 | 5.60% | 168.00 |
| 500,000 | 525,000 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 525,000 | 550,000 | 535,000 | 1.30% | 1 | 0.42% | 535,000.00 | 6.75% | 169.00 |
| 550,000 | 575,000 | 553,359 | 1.34% | 1 | 0.42% | 553,358.89 | 2.68% | 171.00 |
| 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 | 2.22% | 1 | 0.42% | 918,000.00 | 3.75% | 169.00 |
| Total | 41,309,925 | 100.00% | 236 | 100.00% | 175,042.06 | 4.64% | 164.98 | |