

Startdate interest period: 25-Jul-23
 Enddate interest period: 25-Oct-23
 EURIBOR fixing for this period: 3.72100% (act/360, MF)
 Target Amortization Date: 25-Jul-11

Information as at 25th October 2023

Amounts in EUR

Class	ISIN-code	Original Face	Number of Notes	Floating Coupon	Coupon this quart. calc. period	Princip.Amount Outstanding per 25-Jul-23	Interest payable on 25-Oct-23	Actual Interest Payment	Principal (p)repayments	Principal + Interest Payment	As per 25 October 2023		
											Principal Amount Outstanding	P.A.O. per Note	Bondfactor
Class A1	XS0292255329	111,800,000	1,118	3m EURIB + 0.05%	3.77100%	-	-	-	-	-	-	-	0.0000000000
Class A2	XS0292255758	447,100,000	4,471	3m EURIB + 1.75%	5.47100%	80,412,794.06	36,414,917.24	789,310.34	1,977,397.73	2,766,708.07	78,435,396	17,543.14	0.17543143890
Class B	XS0292256301	20,400,000	204	3m EURIB + 2.50%	6.22100%	6,336,118.19	3,989,674.55	62,681.04	155,808.86	218,489.90	6,180,309	30,295.63	0.30295633963
Class C	XS0292258695	11,100,000	111	3m EURIB + 4.25%	7.97100%	3,447,593.72	4,196,878.83	35,603.25	84,778.35	120,381.60	3,362,815	30,295.63	0.30295633963
Class D	XS0292260162	9,600,000	96	3m EURIB + 7.00%	10.72100%	2,981,702.68	7,101,098.75	32,163.84	73,321.82	105,485.66	2,908,381	30,295.63	0.30295633963
Class E	XS0292260675	2,700,000	27	3m EURIB + 15.00%	18.72100%	484,155.62	2,285,320.61	6,954.66	-	6,954.66	484,156	17,931.69	0.17931689520
Total		602,700,000	6,027			93,662,364.26	53,987,889.98	926,713.13	2,291,306.75	3,218,019.88	91,371,058		

Reserve account target level triggers		
Delinquent mortgage receivables are the principle amounts outstanding of those loans who are 90 days or more in arrears, or less than 90 days in arrear, but given to the civil law-notary to start foreclosure-procedures.		
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, 0.55% of the aggregate principle amount outstanding on the rated notes on issue date, thereafter the higher of 0.20% of the aggregate principle amount outstanding on the rated notes on issue date and 0.45% of the aggregate principle amount outstanding on the rated notes on the first day of the immediately succeeding Floating Rate Interest Period.		
Full redemption	N	
Percentage delinquent mortgage receivables	0.73%	
Reserve Account Target Level Change Date	26-07-10	

Target amortization events		
On the target amortization date and any quarterly payment day thereafter the notes will redeem in a different way (using the notes redemption available amount) unless any target amortization event has occurred and is not cured.		
1) Reserve account level: The balance on the reserve account may not be less than the reserve account target level on the Quarterly Payment Date.		
2) 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%		
3) Any drawing under the liquidity facility is not repaid, or a drawing is made on the quarterly payment date		
4) There may not be any balance on the principle deficiency ledger		
Reserve account level minus target level	-	Not Broken/Cured
Delinquent quotient	0.90%	Not Broken/Cured
Liquidity facility drawn	-	Not Broken/Cured
PDL 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	-	-	-	-	-	-	-	-	-
Class A2	34,804,028.98	486,610.60	35,290,639.58	789,310.34	334,967.32	36,414,917.24	789,310.34	-	35,625,606.90
Class B	3,828,082.12	60,859.27	3,888,941.39	62,681.04	38,052.12	3,989,674.55	62,681.04	-	3,926,993.51
Class C	4,044,267.17	82,383.07	4,126,650.24	35,603.25	34,625.34	4,196,878.83	35,603.25	-	4,161,275.58
Class D	6,832,215.82	187,189.81	7,019,405.63	32,163.84	49,529.28	7,101,098.75	32,163.84	-	7,068,934.91
Class E	2,158,871.39	103,285.92	2,262,157.31	6,954.66	16,208.64	2,285,320.61	6,954.66	-	2,278,365.95
Total	51,667,465.48	920,328.68	52,587,794.16	926,713.13	473,382.70	53,987,889.98	926,713.13	-	53,061,176.85