

E-MAC Program III B.V. - Compartment NL 2008-II Investor report July 2014

Cashflow analysis for the period

Total interest received	1,140,402	
Interest received on transaction accounts	208	
Liquidity available	1,800,000	
Reserve account available	1,167,408	
Receivables under hedging arrangements	-	
Total funds available		4,108,018
Company management expenses	-	
Administration fee	12,375	
MPT fee	18,566	
Third party fees	37,808	
Liquidity Facility fee	3,185	
Payments under hedging arrangements	583,102	
Interest on the Notes	481,983	
Making good on shortfall Class D PDL	68,219	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,205,238
Available after distribution of funds		2,902,780
Liquidity Facility	1,800,000	*
Reserve account	1,102,780	
Available liquidity		2,902,780
Net cashflow		-

*At 21 November 2013 the Royal Bank of Scotland N.V. (RBS) in its capacity of Floating Rate GIC Provider and Liquidity Facility Provider has been replaced by N.V. Bank Nederlandse Gemeenten, by means of a contract transfer ("contractsoverneming") of all rights and obligations under the Floating Rate GIC and the Liquidity Facility Agreement. As a result the Liquidity Facility Standby Drawing has been repaid to RBS on 22 November 2013.

Principal Deficiency Ledger

Class A1	0
Class A2	0
Class B	0
Class C	0
Class D	0
Total	0

Collateral

Starting principal balance	85,285,915
Principal redemptions and repayments	(734,073)
Unused Prefund	-
Losses for the period	(68,219)
Ending principal balance	84,483,623
Balance Reset Participation	-
Total balance E-MAC NL 2008-II	84,483,623
Redemptions applied for purchase Further Advances during period	-
Substitution of loans	-
Repurchase of loans	-
Total balance E-MAC Program III Comp.NL 2008-II	84,483,623

Performance

	Last period	This period	Since issue
Prepayment rate	12.22%	3.64%	5.33%

Delinquency table	Number of loans	Balance	Percentage of total
Current	463	83,805,750	99.20%
31 - 60 days	1	228,448	0.27%
61 - 90 days	-	-	0.00%
91 - 120 days	-	-	0.00%
120+ days	3	449,425	0.53%
In repossession	-	-	0.00%
Total	471	84,483,623	100.00%

	Last period	This period	Recovered	Total
Aggregate principal losses	233,601	68,219	7,292	294,528

Overview

Number of borrowers	467		
Number of loanparts	772		
	(weighted) average	Minimum	Maximum
Loan size borrower	180,907	9,528	509,000
Loan part size	109,435	1,278	450,000
Coupon	5,18%	0,96%	6,60%
Remaining maturity (months)	272	-17	314
Remaining interest period (months)	110	-17	285
Original interest period (months)	189	6	353
Seasoning (months)	6,6	0,4	15,3
Loan to Original Foreclosure Value (1)	91,9%	4,1%	129,7%

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	1,007,732	1.19%	23	2.98%	43,814.41	5.09%	248.06
Bridge Loan	92,000	0.11%	1	0.13%	92,000.00	3.15%	17.00
Hybride	180,685	0.21%	3	0.39%	60,228.41	5.53%	278.37
Interest only	69,335,961	82.07%	581	75.26%	119,339.00	5.21%	276.99
Investment	383,086	0.45%	5	0.65%	76,617.20	5.03%	279.12
Life	9,968,313	11.80%	110	14.25%	90,621.03	4.98%	246.31
Savimas	1,674,444	1.98%	22	2.85%	76,111.09	5.46%	266.11
STAR Aflossingsvrij	866,502	1.03%	12	1.55%	72,208.52	5.38%	279.38
Universal Life	974,900	1.15%	15	1.94%	64,993.33	4.97%	238.75
Total	84,483,623	100.00%	772	100.00%	109,434.74	5.18%	272.09

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%	-
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%	-
5	240,000	0.28%	1	0.13%	240,000.00	4.61%	280.00
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%	-
9	692,981	0.82%	4	0.52%	173,245.19	5.37%	277.31
10	57,400	0.07%	1	0.13%	57,400.00	5.40%	281.00
11	737,187	0.87%	7	0.91%	105,312.43	5.28%	275.43
12	-	0.00%	-	0.00%	-	0.00%	-
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%	-
21	453,498	0.54%	3	0.39%	151,166.02	5.12%	281.01
22	-	0.00%	-	0.00%	-	0.00%	-
23	-	0.00%	-	0.00%	-	0.00%	-
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%	-
36	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
43	-	0.00%	-	0.00%	-	0.00%	-
44	24,935	0.03%	1	0.13%	24,935.17	4.40%	71.00
45	-	0.00%	-	0.00%	-	0.00%	-
45	124,343	0.15%	2	0.26%	62,171.34	5.00%	279.00
46	-	0.00%	-	0.00%	-	0.00%	-
47	123,856	0.15%	2	0.26%	61,928.24	5.65%	277.00
48	-	0.00%	-	0.00%	-	0.00%	-
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%	-
53	95,789	0.11%	2	0.26%	47,894.25	5.30%	277.00
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%	-
60	636,239	0.75%	4	0.52%	159,059.82	6.06%	280.48
61	-	0.00%	-	0.00%	-	0.00%	-
62	389,701	0.46%	7	0.91%	55,671.60	2.74%	213.73
62	161,000	0.19%	2	0.26%	80,500.00	5.30%	244.78
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	175,000	0.00%	-	0.00%	-	0.00%	-
70	-	0.00%	-	0.00%	-	0.00%	-
71	-	0.00%	-	0.00%	-	0.00%	-
72	-	0.00%	-	0.00%	-	0.00%	-
73	12,000	0.01%	1	0.13%	12,000.00	1.21%	288.00
74	-	0.00%	-	0.00%	-	0.00%	-
75	-	0.00%	-	0.00%	-	0.00%	-
76	-	0.00%	-	0.00%	-	0.00%	-
77	-	0.00%	-	0.00%	-	0.00%	-
78	-	0.00%	-	0.00%	-	0.00%	-
79	783,000	0.93%	4	0.52%	195,750.00	2.26%	283.00
80	160,000	0.19%	1	0.13%	160,000.00	1.66%	282.00
80	5,000	0.01%	1	0.13%	5,000.00	1.40%	280.00
81	975,800	1.16%	8	1.04%	121,975.00	4.59%	264.79
82	392,482	0.46%	3	0.39%	130,827.17	5.18%	280.52
83	479,808	0.57%	4	0.52%	119,951.98	5.43%	276.91
84	797,030	0.94%	7	0.91%	113,861.42	5.44%	279.38
85	644,907	0.76%	4	0.52%	161,226.69	5.65%	278.00
86	399,100	0.47%	3	0.39%	133,033.38	6.12%	283.00
87	-	0.00%	-	0.00%	-	0.00%	-
88	-	0.00%	-	0.00%	-	0.00%	-
89	-	0.00%	-	0.00%	-	0.00%	-
90	-	0.00%	-	0.00%	-	0.00%	-
91	-	0.00%	-	0.00%	-	0.00%	-
92	295,488	0.35%	5	0.65%	59,097.60	4.51%	240.02
93	-	0.00%	-	0.00%	-	0.00%	-
94	-	0.00%	-	0.00%	-	0.00%	-
94	318,622	0.38%	3	0.39%	106,207.20	4.72%	244.57
95	-	0.00%	-	0.00%	-	0.00%	-
96	-	0.00%	-	0.00%	-	0.00%	-
97	60,500	0.07%	2	0.26%	30,250.00	5.10%	209.00
98	-	0.00%	-	0.00%	-	0.00%	-
99	5,500	0.01%	1	0.13%	5,500.00	1.40%	204.00
100	-	0.00%	-	0.00%	-	0.00%	-
101	-	0.00%	-	0.00%	-	0.00%	-
102	-	0.00%	-	0.00%	-	0.00%	-
103	-	0.00%	-	0.00%	-	0.00%	-
104	-	0.00%	-	0.00%	-	0.00%	-
105	-	0.00%	-	0.00%	-	0.00%	-
106	-	0.00%	-	0.00%	-	0.00%	-
107	-	0.00%	-	0.00%	-	0.00%	-
108	-	0.00%	-	0.00%	-	0.00%	-
109	-	0.00%	-	0.00%	-	0.00%	-
110	-	0.00%	-	0.00%	-	0.00%	-
111	84,500	0.10%	1	0.13%	84,500.00	4.15%	270.00
112	-	0.00%	-	0.00%	-	0.00%	-
113	-	0.00%	-	0.00%	-	0.00%	-
114	100,000	0.12%	1	0.13%	100,000.00	5.40%	240.00
114	66,115	0.08%	1	0.13%	66,115.41	5.40%	280.00
115	-	0.00%	-	0.00%	-	0.00%	-
116	-	0.00%	-	0.00%	-	0.00%	-
117	-	0.00%	-	0.00%	-	0.00%	-
118	1,615,882	1.91%	17	2.20%	95,051.89	5.41%	276.39
119	3,270,683	3.87%	24	3.11%	136,278.48	5.45%	281.43
120	5,839,098	6.91%	50	6.48%	116,781.95	5.26%	271.08
121	12,172,947	14.41%	113	14.64%	107,725.20	5.26%	274.11
122	3,198,750	3.79%	25	3.24%	127,949.99	5.40%	277.56
123	4,041,859	4.78%	31	4.02%	130,382.56	5.59%	280.12
124	-	0.00%	-	0.00%	-	0.00%	-
125	-	0.00%	-	0.00%	-	0.00%	-
126	-	0.00%	-	0.00%	-	0.00%	-
127	-	0.00%	-	0.00%	-	0.00%	-
128	-	0.00%	-	0.00%	-	0.00%	-
129	-	0.00%	-	0.00%	-	0.00%	-
130	-	0.00%	-	0.00%	-	0.00%	-
131	256,248	0.30%	3	0.39%	85,415.87	5.05%	252.80
132	319,301	0.38%	6	0.78%	53,216.83	4.97%	251.10
133	594,938	0.70%	10	1.30%	59,493.80	4.38%	237.97

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	100,000	0.12%	1	0.13%	100,000.00	6.05%	282.00
142	143	-	0.00%	-	0.00%	-	0.00%	-
143	144	-	0.00%	-	0.00%	-	0.00%	-
144	145	130,929	0.15%	1	0.13%	130,929.00	5.30%	254.00
145	146	-	0.00%	-	0.00%	-	0.00%	-
146	147	475,971	0.56%	3	0.39%	158,657.11	5.47%	281.54
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	297,000	0.33%	3	0.39%	99,000.00	4.46%	230.66
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	73,189	0.09%	1	0.13%	73,188.98	5.15%	184.00
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	222,260	0.26%	2	0.26%	111,130.00	5.05%	282.00
178	179	646,500	0.77%	6	0.78%	107,750.00	4.89%	272.55
179	180	899,215	1.05%	7	0.91%	127,030.76	5.33%	276.41
180	181	3,103,699	3.67%	30	3.89%	103,456.62	5.11%	260.71
181	182	552,974	0.65%	4	0.52%	138,243.38	5.39%	278.00
182	183	613,825	0.73%	8	1.04%	76,728.09	5.26%	279.06
183	184	-	0.00%	-	0.00%	-	0.00%	-
184	185	-	0.00%	-	0.00%	-	0.00%	-
185	186	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
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	23,000	0.03%	1	0.13%	23,000.00	4.75%	273.00
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	-	0.00%	-	0.00%	-	0.00%	-
213	214	190,000	0.22%	3	0.39%	63,333.33	4.96%	260.46
214	215	-	0.00%	-	0.00%	-	0.00%	-
215	216	-	0.00%	-	0.00%	-	0.00%	-
216	217	60,807	0.07%	1	0.13%	60,806.55	4.80%	105.00
217	218	-	0.00%	-	0.00%	-	0.00%	-
218	219	-	0.00%	-	0.00%	-	0.00%	-
219	220	129,727	0.15%	3	0.39%	43,242.33	4.45%	255.81
220	221	84,273	0.10%	1	0.13%	84,273.00	4.45%	151.00
221	222	173,000	0.20%	3	0.39%	57,666.67	4.30%	232.83
222	223	119,339	0.14%	3	0.39%	39,779.67	4.33%	261.14
223	224	-	0.00%	-	0.00%	-	0.00%	-
224	225	370,000	0.44%	4	0.52%	92,500.00	4.92%	238.42
225	226	-	0.00%	-	0.00%	-	0.00%	-
226	227	-	0.00%	-	0.00%	-	0.00%	-
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	380,370	0.45%	4	0.52%	95,092.50	4.78%	278.11
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	662,489	0.78%	8	1.04%	82,811.13	4.69%	273.74
238	239	2,552,047	3.02%	22	2.85%	116,002.14	5.13%	273.56
239	240	2,698,046	3.19%	27	3.50%	99,927.63	5.14%	265.53
240	241	11,520,797	13.64%	111	14.38%	103,790.97	5.11%	274.20
241	242	1,595,545	1.89%	12	1.55%	132,962.09	5.26%	278.00
242	243	2,066,525	2.45%	23	2.98%	89,848.90	5.19%	274.96
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	-	0.00%	-	0.00%	-	0.00%	-
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%	-

Interest Term	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
269	-	0.00%	-	0.00%	-	0.00%	-
270	-	0.00%	-	0.00%	-	0.00%	-
271	-	0.00%	-	0.00%	-	0.00%	-
272	-	0.00%	-	0.00%	-	0.00%	-
273	-	0.00%	-	0.00%	-	0.00%	-
274	-	0.00%	-	0.00%	-	0.00%	-
275	-	0.00%	-	0.00%	-	0.00%	-
276	-	0.00%	-	0.00%	-	0.00%	-
277	-	0.00%	-	0.00%	-	0.00%	-
278	-	0.00%	-	0.00%	-	0.00%	-
279	-	0.00%	-	0.00%	-	0.00%	-
280	-	0.00%	-	0.00%	-	0.00%	-
281	-	0.00%	-	0.00%	-	0.00%	-
282	-	0.00%	-	0.00%	-	0.00%	-
283	-	0.00%	-	0.00%	-	0.00%	-
284	-	0.00%	-	0.00%	-	0.00%	-
285	-	0.00%	-	0.00%	-	0.00%	-
286	-	0.00%	-	0.00%	-	0.00%	-
287	-	0.00%	-	0.00%	-	0.00%	-
288	-	0.00%	-	0.00%	-	0.00%	-
289	-	0.00%	-	0.00%	-	0.00%	-
290	-	0.00%	-	0.00%	-	0.00%	-
291	-	0.00%	-	0.00%	-	0.00%	-
292	-	0.00%	-	0.00%	-	0.00%	-
293	-	0.00%	-	0.00%	-	0.00%	-
294	-	0.00%	-	0.00%	-	0.00%	-
295	-	0.00%	-	0.00%	-	0.00%	-
296	-	0.00%	-	0.00%	-	0.00%	-
297	-	0.00%	-	0.00%	-	0.00%	-
298	-	0.00%	-	0.00%	-	0.00%	-
299	-	0.00%	-	0.00%	-	0.00%	-
300	76,364	0.09%	1	0.13%	76,363.55	5.45%	220.00
301	1,719,336	2.03%	10	1.30%	171,833.64	5.16%	257.32
302	-	0.00%	-	0.00%	-	0.00%	-
303	-	0.00%	-	0.00%	-	0.00%	-
304	-	0.00%	-	0.00%	-	0.00%	-
305	-	0.00%	-	0.00%	-	0.00%	-
306	-	0.00%	-	0.00%	-	0.00%	-
307	-	0.00%	-	0.00%	-	0.00%	-
308	-	0.00%	-	0.00%	-	0.00%	-
309	-	0.00%	-	0.00%	-	0.00%	-
310	-	0.00%	-	0.00%	-	0.00%	-
311	-	0.00%	-	0.00%	-	0.00%	-
312	-	0.00%	-	0.00%	-	0.00%	-
313	-	0.00%	-	0.00%	-	0.00%	-
314	-	0.00%	-	0.00%	-	0.00%	-
315	-	0.00%	-	0.00%	-	0.00%	-
316	-	0.00%	-	0.00%	-	0.00%	-
317	-	0.00%	-	0.00%	-	0.00%	-
318	-	0.00%	-	0.00%	-	0.00%	-
319	-	0.00%	-	0.00%	-	0.00%	-
320	-	0.00%	-	0.00%	-	0.00%	-
321	-	0.00%	-	0.00%	-	0.00%	-
322	-	0.00%	-	0.00%	-	0.00%	-
323	-	0.00%	-	0.00%	-	0.00%	-
324	-	0.00%	-	0.00%	-	0.00%	-
325	-	0.00%	-	0.00%	-	0.00%	-
326	-	0.00%	-	0.00%	-	0.00%	-
327	-	0.00%	-	0.00%	-	0.00%	-
328	-	0.00%	-	0.00%	-	0.00%	-
329	-	0.00%	-	0.00%	-	0.00%	-
330	-	0.00%	-	0.00%	-	0.00%	-
331	-	0.00%	-	0.00%	-	0.00%	-
332	-	0.00%	-	0.00%	-	0.00%	-
333	-	0.00%	-	0.00%	-	0.00%	-
334	-	0.00%	-	0.00%	-	0.00%	-
335	-	0.00%	-	0.00%	-	0.00%	-
336	-	0.00%	-	0.00%	-	0.00%	-
337	-	0.00%	-	0.00%	-	0.00%	-
338	-	0.00%	-	0.00%	-	0.00%	-
339	-	0.00%	-	0.00%	-	0.00%	-
340	-	0.00%	-	0.00%	-	0.00%	-
341	-	0.00%	-	0.00%	-	0.00%	-
342	-	0.00%	-	0.00%	-	0.00%	-
343	-	0.00%	-	0.00%	-	0.00%	-
344	-	0.00%	-	0.00%	-	0.00%	-
345	-	0.00%	-	0.00%	-	0.00%	-
346	-	0.00%	-	0.00%	-	0.00%	-
347	-	0.00%	-	0.00%	-	0.00%	-
348	74,959	0.09%	1	0.13%	74,958.92	4.55%	267.00
349	-	0.00%	-	0.00%	-	0.00%	-
350	-	0.00%	-	0.00%	-	0.00%	-
351	-	0.00%	-	0.00%	-	0.00%	-
352	-	0.00%	-	0.00%	-	0.00%	-
353	-	0.00%	-	0.00%	-	0.00%	-
354	-	0.00%	-	0.00%	-	0.00%	-
355	-	0.00%	-	0.00%	-	0.00%	-
356	-	0.00%	-	0.00%	-	0.00%	-
357	468,480	0.55%	7	0.91%	66,925.68	5.29%	278.21
358	839,424	0.99%	5	0.65%	167,884.78	5.53%	281.00
359	1,900,719	2.25%	16	2.07%	118,794.92	5.34%	279.08
360	7,354,956	8.71%	60	7.77%	122,582.60	5.30%	273.11
361	893,321	1.06%	9	1.17%	99,257.88	5.20%	255.69
362	624,052	0.74%	5	0.65%	124,810.40	5.51%	280.98
363	-	0.00%	-	0.00%	-	0.00%	-
Total	84,483,623	100.00%	772	100.00%	109,434.74	5.18%	272.09

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2.5%	828,411	0.98%	11	1.42%			280.34
2.5%	2.75%	783,000	0.93%	4	0.52%	195,750.00	1.52%	283.00
2.75%	3%		0.00%	-	0.00%		0.00%	-
3%	3.25%	92,000	0.11%	1	0.13%	92,000.00	3.15%	17.00
3.25%	3.5%	-	0.00%	-	0.00%		0.00%	-
3.5%	3.75%	588,906	0.70%	10	1.30%	58,890.60	3.66%	208.03
3.75%	4%	587,550	0.70%	8	1.04%	73,443.75	3.97%	251.79
4%	4.25%	2,983,048	3.53%	33	4.27%	90,395.40	4.17%	256.71
4.25%	4.5%	2,411,317	2.85%	29	3.76%	83,148.85	4.41%	244.28
4.5%	4.75%	2,136,280	2.53%	24	3.11%	89,011.68	4.63%	262.41
4.75%	5%	11,008,700	13.03%	99	12.82%	111,198.99	4.94%	273.58
5%	5.25%	24,408,975	28.89%	205	26.55%	119,068.17	5.17%	273.39
5.25%	5.5%	18,560,807	21.97%	179	23.19%	103,691.66	5.39%	272.81
5.5%	5.75%	13,585,297	16.08%	117	15.16%	116,113.65	5.63%	277.22
5.75%	6%	2,730,581	3.23%	23	2.98%	118,720.90	5.86%	282.67
6%	6.25%	1,117,412	1.32%	14	1.81%	79,815.14	6.13%	281.39
6.25%	6.5%	1,866,100	2.21%	11	1.42%	169,645.45	6.43%	282.14
6.5%	6.75%	795,239	0.94%	4	0.52%	198,809.82	6.60%	278.48
6.75%	7%	-	0.00%	-	0.00%	-	0.00%	-
7%	7.25%	-	0.00%	-	0.00%	-	0.00%	-
7.25%	7.5%	-	0.00%	-	0.00%	-	0.00%	-
7.5%	>	-	0.00%	-	0.00%	-	0.00%	-
Total		84,483,623	100.00%	772	100.00%	109,434.74	5.18%	272.09

Interest Reset Date

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floating		102,500	0.12%	3	0.39%		2.97%	9.35
<	1-1-2011	6,783,938	8.03%	52	6.74%	130,460.35	4.57%	277.34
1-1-2011	1-1-2012	1,664,262	1.97%	26	3.37%	64,010.07	4.87%	244.18
1-1-2012	1-1-2013	981,969	1.16%	16	2.07%	61,373.08	4.31%	243.48
1-1-2013	1-1-2014	24,514,320	29.02%	213	27.59%	115,090.70	5.32%	274.71
1-1-2014	1-1-2015	6,498,866	7.69%	50	6.48%	129,977.33	5.64%	280.40
1-1-2015	1-1-2016	246,833	0.29%	4	0.52%	61,708.23	6.10%	275.34
1-1-2016	1-1-2017	639,521	0.76%	6	0.78%	106,586.89	4.77%	271.58
1-1-2017	1-1-2018	492,000	0.58%	6	0.78%	82,000.00	4.32%	244.27
1-1-2018	1-1-2019	5,357,458	6.34%	52	6.74%	103,028.04	5.18%	267.21
1-1-2019	1-1-2020	612,998	0.73%	4	0.52%	153,249.56	5.69%	282.76
1-1-2020	1-1-2021	23,000	0.03%	1	0.13%	23,000.00	4.75%	273.00
1-1-2021	1-1-2022	596,500	0.71%	9	1.17%	66,277.78	4.57%	257.32
1-1-2022	1-1-2023	2,937,862	3.48%	42	5.44%	69,949.10	4.40%	250.51
1-1-2023	1-1-2024	17,006,867	20.13%	150	19.43%	113,379.11	5.17%	275.10
1-1-2024	1-1-2025	2,074,118	2.46%	24	3.11%	86,421.60	5.62%	276.28
1-1-2025	1-1-2026	-	0.00%	-	0.00%	-	-	-
1-1-2026	1-1-2027	-	0.00%	-	0.00%	-	-	-
1-1-2027	1-1-2028	-	0.00%	-	0.00%	-	-	-
1-1-2028	1-1-2029	1,641,100	1.94%	11	1.42%	149,190.90	5.15%	254.68
1-1-2029	1-1-2030	210,600	0.25%	2	0.26%	105,300.00	5.30%	255.03
1-1-2030	1-1-2031	-	0.00%	-	0.00%	-	-	-
1-1-2031	1-1-2032	-	0.00%	-	0.00%	-	-	-
1-1-2032	1-1-2033	74,959	0.09%	1	0.13%	74,958.92	4.55%	267.00
1-1-2033	1-1-2034	10,243,622	12.12%	88	11.40%	116,404.80	5.29%	273.79
1-1-2034	1-1-2035	1,780,329	2.11%	12	1.55%	148,360.73	5.52%	276.25
1-1-2035	1-1-2036	-	0.00%	-	0.00%	-	-	-
1-1-2036	1-1-2037	-	0.00%	-	0.00%	-	-	-
1-1-2037	1-1-2038	-	0.00%	-	0.00%	-	-	-
1-1-2038	1-1-2039	-	0.00%	-	0.00%	-	-	-
1-1-2039	1-1-2040	-	0.00%	-	0.00%	-	-	-
1-1-2040	>	-	0.00%	-	0.00%	-	-	-
Total		84,483,623	100.00%	772	100.00%	109,434.74	5.18%	272.09

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2013 - 31-Dec-2013	92,000	0.11%	1	0.13%	92,000.00	3.15%	17.00
01-Jan-2016 - 31-Dec-2016	52,941	0.06%	1	0.13%	52,941.00	3.65%	29.00
01-Jan-2019 - 31-Dec-2019	31,083	0.04%	2	0.26%	15,541.47	4.42%	55.98
01-Jan-2020 - 31-Dec-2020	24,935	0.03%	1	0.13%	24,935.17	4.40%	71.00
01-Jan-2022 - 31-Dec-2022	101,468	0.12%	2	0.26%	50,734.00	4.93%	96.34
01-Jan-2023 - 31-Dec-2023	192,054	0.23%	4	0.52%	48,013.54	4.36%	110.04
01-Jan-2024 - 31-Dec-2024	7,000	0.01%	1	0.13%	7,000.00	5.20%	123.00
01-Jan-2025 - 31-Dec-2025	104,036	0.12%	2	0.26%	52,018.07	5.42%	135.65
01-Jan-2026 - 31-Dec-2026	325,170	0.38%	4	0.52%	81,292.50	5.21%	147.81
01-Jan-2027 - 31-Dec-2027	84,273	0.10%	1	0.13%	84,273.00	4.45%	151.00
01-Jan-2028 - 31-Dec-2028	561,819	0.67%	7	0.91%	80,259.79	4.87%	168.28
01-Jan-2029 - 31-Dec-2029	266,915	0.32%	3	0.39%	88,971.66	4.84%	179.39
01-Jan-2030 - 31-Dec-2030	740,291	0.88%	7	0.91%	105,755.90	5.12%	194.35
01-Jan-2031 - 31-Dec-2031	892,981	1.06%	14	1.81%	63,784.35	4.84%	204.73
01-Jan-2032 - 31-Dec-2032	1,218,493	1.44%	11	1.42%	110,772.11	5.18%	218.41
01-Jan-2033 - 31-Dec-2033	614,514	0.73%	7	0.91%	87,787.71	4.94%	230.88
01-Jan-2034 - 31-Dec-2034	1,200,833	1.42%	13	1.68%	92,371.76	5.13%	239.87
01-Jan-2035 - 31-Dec-2035	2,279,300	2.70%	32	4.15%	71,228.13	4.50%	253.79
01-Jan-2036 - 31-Dec-2036	2,531,932	3.00%	30	3.89%	84,397.72	4.53%	263.35
01-Jan-2037 - 31-Dec-2037	57,966,706	68.61%	488	63.21%	118,784.23	5.21%	278.83
01-Jan-2038 - 31-Dec-2038	15,041,680	17.80%	134	17.36%	112,252.83	5.41%	283.01
01-Jan-2039 - 31-Dec-2039	64,000	0.08%	3	0.39%	21,333.33	2.99%	297.66
01-Jan-2040 - 31-Dec-2040	89,000	0.11%	4	0.52%	22,250.00	5.88%	309.11
Total	84,483,623	100.00%	772	100.00%	109,434.74	5.18%	272.09

Loan to Foreclosure Value

from	until	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
NHG		7,282,156	8.62%	37	7.92%	196,815.01	4.40%	255.07
<	50.00%	6,191,426	7.33%	66	14.13%	93,809.49	5.16%	273.74
50.00%	55.00%	2,313,657	2.74%	16	3.43%	144,603.57	5.15%	276.19
55.00%	60.00%	4,377,934	5.18%	27	5.78%	162,145.72	5.12%	273.73
60.00%	65.00%	2,774,327	3.28%	12	2.57%	231,193.92	5.23%	272.51
65.00%	70.00%	4,752,752	5.63%	27	5.78%	176,027.86	5.22%	274.68
70.00%	75.00%	7,076,804	8.38%	39	8.35%	181,456.51	5.26%	272.78
75.00%	80.00%	943,985	1.12%	6	1.28%	157,330.88	4.28%	274.57
80.00%	85.00%	3,294,349	3.90%	18	3.85%	183,019.42	5.34%	281.23
85.00%	90.00%	3,053,526	3.61%	15	3.21%	203,568.40	5.28%	276.06
90.00%	95.00%	6,168,360	7.30%	30	6.42%	205,611.99	5.28%	272.75
95.00%	100.00%	3,583,586	4.24%	19	4.07%	188,609.81	5.33%	272.72
100.00%	105.00%	2,567,993	3.04%	13	2.78%	197,537.92	4.95%	260.35
105.00%	110.00%	2,776,303	3.29%	12	2.57%	231,358.56	5.25%	263.70
110.00%	115.00%	3,335,989	4.10%	17	3.64%	207,999.35	5.32%	273.03
115.00%	120.00%	8,966,721	10.61%	40	8.57%	224,168.02	5.33%	273.14
120.00%	125.00%	13,643,246	16.15%	68	14.56%	200,635.97	5.39%	276.73
125.00%	>	1,180,508	1.40%	5	1.07%	236,101.60	5.29%	276.17
Unknown		-	0.00%	-	0.00%	-	0.00%	-
Total		84,483,623	100.00%	467	100.00%	180,907.12	5.18%	272.09

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	2,310,622	2.73%	13	2.78%	177,740.13	5.09%	273.60
Flevoland	3,285,121	3.89%	18	3.85%	182,506.71	5.13%	271.87
Friesland	3,551,942	4.20%	21	4.50%	169,140.09	4.70%	272.67
Gelderland	10,864,764	12.86%	55	11.78%	197,541.17	5.20%	275.00
Groningen	2,661,394	3.15%	18	3.85%	147,855.21	5.20%	268.11
Limburg	4,286,396	5.07%	24	5.14%	178,599.85	4.99%	262.46
Noord-Brabant	13,386,646	15.85%	73	15.63%	183,378.71	5.29%	271.27
Noord-Holland	12,572,710	14.88%	68	14.56%	184,892.80	5.30%	275.74
Overijssel	6,927,702	8.20%	38	8.14%	182,307.96	5.13%	270.73
Utrecht	5,224,715	6.18%	31	6.64%	168,539.20	5.33%	272.89
Zeealand	1,587,232	1.88%	10	2.14%	158,723.23	5.06%	274.24
Zuid-Holland	17,253,818	20.42%	95	20.34%	181,619.13	5.17%	270.83
Unspecified	570,561	0.68%	3	0.64%	190,186.94	5.37%	278.58
Total	84,483,623	100.00%	467	100.00%	180,907.12	5.18%	272.09

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single family house	34,399,420	40.72%	189	40.47%	182,007.51	5.22%	273.13
Flat/apartment	9,881,668	11.70%	64	13.70%	154,401.06	5.31%	278.71
Shop/private house	-	0.00%	-	0.00%	-	0.00%	-
Residential farm	-	0.00%	-	0.00%	-	0.00%	-
Garage	-	0.00%	-	0.00%	-	0.00%	-
Rural estate	-	0.00%	-	0.00%	-	0.00%	-
Single family house with garage	10,590,522	12.54%	55	11.78%	192,554.95	5.11%	274.80
Flat/apartment with garage	734,797	0.87%	5	1.07%	146,959.36	5.16%	279.90
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	28,877,217	34.18%	154	32.98%	187,514.40	5.12%	267.37
Total	84,483,623	100.00%	467	100.00%	180,907.12	5.18%	272.09

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	47,528	0.06%	3	0.64%	15,842.78	4.82%	274.75
25.000	298,423	0.35%	7	1.50%	42,631.89	5.16%	272.75
50.000	1,521,120	1.80%	23	4.93%	66,135.67	5.12%	269.29
75.000	2,766,175	3.27%	30	6.42%	92,205.82	5.21%	271.74
100.000	3,961,492	4.69%	35	7.49%	113,185.48	5.29%	267.86
125.000	7,877,406	9.32%	57	12.21%	138,200.11	5.18%	274.81
150.000	10,836,954	12.83%	66	14.13%	164,196.27	5.16%	275.33
175.000	14,147,110	16.75%	75	16.06%	188,628.14	5.24%	272.76
200.000	12,238,650	14.49%	57	12.21%	214,713.16	5.27%	275.84
225.000	12,095,414	14.32%	51	10.92%	237,164.98	5.15%	274.39
250.000	9,174,613	10.86%	35	7.49%	262,131.80	5.13%	270.77
275.000	2,911,785	3.45%	10	2.14%	291,178.50	4.90%	259.76
300.000	1,577,412	1.87%	5	1.07%	315,482.48	5.01%	272.45
325.000	1,016,620	1.20%	3	0.64%	338,873.33	5.20%	268.02
350.000	1,820,920	2.16%	5	1.07%	364,183.97	5.00%	241.29
375.000	385,000	0.46%	1	0.21%	385,000.00	5.20%	261.64
400.000	410,000	0.49%	1	0.21%	410,000.00	5.50%	283.00
425.000	888,000	1.05%	2	0.43%	444,000.00	5.38%	250.90
450.000	-	0.00%	-	0.00%	-	0.00%	-
475.000	-	0.00%	-	0.00%	-	0.00%	-
500.000	509,000	0.60%	1	0.21%	509,000.00	5.55%	287.00
525.000	-	0.00%	-	0.00%	-	0.00%	-
550.000	-	0.00%	-	0.00%	-	0.00%	-
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	84,483,623	100.00%	467	100.00%	180,907.12	5.18%	272.09