

Startdate interest period: 28-May-24  
Enddate interest period: 27-Aug-24  
EURIBOR fixing for this period: 3.80100% (act/360, MF)  
Target Amortisation Date 25-Nov-10

Information as at 27th August 2024

Amounts in EUR

											As per 27 August 2024		
Class	ISIN-code	Original Face	Number of Notes	Floating Coupon	Coupon this quart. calc. period	Princip.Amount Outstanding per 28-May-24	Interest payable on 27-Aug-24	Actual Interest Payment	Principal (p)repayments	Principal + Interest Payment	Principal Amount Outstanding	P.A.O. per Note	Bondfactor
Class A1	XS0276932539	151,000,000	1,510	3m EURIB + 1.50%	5.30100%	-	106,824.55	-	-	-	-	-	0.0000000000
Class A2	XS0276933347	465,700,000	4,657	3m EURIB + 3.75%	7.55100%	-	69,735,185.54	-	-	-	-	-	0.0000000000
Class B	XS0276933859	35,000,000	350	3m EURIB + 7.00%	10.80100%	-	32,056,292.84	-	-	-	-	-	0.0000000000
Class C	XS0276934667	24,500,000	245	3m EURIB + 5.00%	8.80100%	19,552,519	16,866,514.47	208,126.24	1,097,468.25	1,305,594.49	18,455,050	75,326.74	0.75326736647
Class D	XS0276935045	14,000,000	140	3m EURIB + 6.00%	9.80100%	14,000,000	12,016,189.42	158,223.72	-	158,223.72	14,000,000	100,000.00	1.0000000000
Class E	XS0276936019	9,800,000	98	3m EURIB + 7.00%	10.80100%	9,800,000	11,613,520.27	-	-	-	9,800,000	100,000.00	1.0000000000
Class F	XS0276936951	3,500,000	35	3m EURIB + 2.00%	-	-	-	-	-	-	-	-	0.0000000000
Total		703,500,000	7,035			43,352,518.73	142,394,527.09	366,349.96	1,097,468.25	1,463,818.21	42,255,050		

Target amortisation events			
On the target amortization dat 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			
2) The delinquent quotient (the sum of the principle amount outstanding of the mortgage receivables that are more than 60 days in arrear 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 shortage	13,300,000.00	Failed	Failed
Delinquent quotient	19.41%	Failed	
Liquidity facility drawn	-	Not Broken/Cured	
PDL-balance	11,272,204.72	Failed	

Interest Deficiency Ledger									
Class	Unpaid interest balance previous quarter	Interest Accrual 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	105,412.05	1,412.50	106,824.55	-	-	106,824.55	-	-	106,824.55
Class A2	68,429,062.91	1,306,122.63	69,735,185.54	-	-	69,735,185.54	-	-	69,735,185.54
Class B	31,204,335.60	851,957.24	32,056,292.84	-	-	32,056,292.84	-	-	32,056,292.84
Class C	16,073,933.77	357,596.36	16,431,530.13	208,126.24	226,858.10	16,866,514.47	208,126.24	-	16,658,388.23
Class D	11,387,227.21	282,115.71	11,669,342.92	158,223.72	188,622.78	12,016,189.42	158,223.72	-	11,857,965.70
Class E	11,044,415.05	301,540.45	11,345,955.50	115,215.61	152,349.16	11,613,520.27	-	-	11,613,520.27
Class F	-	-	-	-	-	-	-	-	-
Total	138,244,386.59	3,100,744.89	141,345,131.48	481,565.57	567,830.04	142,394,527.09	366,349.96	-	142,028,177.13