Dutch Mortgage Portfolio Loans XII B.V.

Monthly Portfolio and Performance Report

Reporting period: 1 April 2015 - 30 April 2015

Reporting Date: 30 April 2015

AMOUNTS IN EURO

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This Portfolio and Performance Report has been prepared based on the Template Portfolio and Performance Report as published by the Dutch Securitisation Association and applicable as at the time of this report. The Template Portfolio and Performance Report has been recognised by PCS as part of the Domestic Market Guideline applicable to Dutch RMBS transactions.

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Key Dates

Note Class	Class A1	Class A2	Class B	Class C
Key Dates				
Closing Date	28 May 2014	28 May 2014	28 May 2014	28 May 2014
First Optional Redemption Date	20 May 2020	20 May 2020	20 May 2020	20 May 2020
Step Up Date	20 May 2020	20 May 2020	N/A	N/A
Original Weighted Average Life (expected)	2.00	5.88	5.99	N/A
Legal Maturity Date	20 Aug 2055	20 Aug 2055	20 Aug 2055	20 Aug 2055
Portfolio Date	30 Apr 2015	30 Apr 2015	30 Apr 2015	30 Apr 2015
Determination Date	22 May 2015	22 May 2015	22 May 2015	22 May 2015
Interest Payment Date	26 May 2015	26 May 2015	26 May 2015	26 May 2015
Principal Payment Date	26 May 2015	26 May 2015	26 May 2015	26 May 2015
Current Reporting Period	1 Apr 2015 - 30 Apr 2015	1 Apr 2015 - 30 Apr 2015	1 Apr 2015 - 30 Apr 2015	1 Apr 2015 - 30 Apr 2015
Previous Reporting Period	1 Mar 2015 - 31 Mar 2015	1 Mar 2015 - 31 Mar 2015	1 Mar 2015 - 31 Mar 2015	1 Mar 2015 - 31 Mar 2015
Accrual Start Date	26 Feb 2015	26 Feb 2015	26 Feb 2015	26 Feb 2015
Accrual End Date	26 May 2015	26 May 2015	26 May 2015	26 May 2015
Accrual Period (in days)	89	89	89	89
Fixing Date Reference Rate	24 Feb 2015	24 Feb 2015	N/A	N/A

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The Mortgage Loan Portfolio

Number of Mortgage Loans		
Number of Mortgage Loans at the beginning of the Reporting Period		5,657
Matured Mortgage Loans	-/-	0
Prepaid Mortgage Loans	-/-	33
Further Advances / Modified Mortgage Loans		0
Replacements		0
Replenishments		0
Loans repurchased by the Seller	-/-	0
Foreclosed Mortgage Loans	-/-	0
Others		0
Number of Mortgage Loans at the end of the Reporting Period		5,624
Amounts		
Net Outstanding balance at the beginning of the Reporting Period		819,024,220.27
Scheduled Principal Receipts	-/-	73,474.65
Prepayments	-/-	6,277,993.32
Further Advances / Modified Mortgage Loans		0.00
Replacements		0.00
Replenishments		0.00
Loans repurchased by the Seller	-/-	0.00
Foreclosed Mortgage Loans	-/-	0.00
Others		0.00
Rounding		0.00
Net Outstanding balance at the end of the Reporting Period		812,672,752.30
Amount of Construction Deposit Obligations		
Construction Deposit Obligations at the beginning of the Reporting Period		0.00
Changes in Construction Deposit Obligations		0.00
Construction Deposit Obligations at the end of the Reporting Period		0.00
Amount of Saving Deposits		
Saving Deposit at the beginning of the Reporting Period		43,768,942.36
Changes in Saving Deposits		79,727.58
Saving Deposits at the end of the Reporting Period		43,848,669.94

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Delinquencies

From (>)	Until (<=)	Arrears Amount	Aggregate Outstanding Not. Amount	% of Total	Nr of Mortgage Loans	% of Total
	Performing	0.00	795,636,456.56	97.904%	5,538	98.471%
<=	30 days	47,890.77	13,727,750.62	1.689%	69	1.227%
30 days	60 days	7,023.24	1,736,948.19	0.214%	9	0.16%
60 days	90 days	4,390.16	433,000.00	0.053%	2	0.036%
90 days	120 days	2,281.87	245,000.00	0.03%	1	0.018%
120 days	150 days	4,466.45	562,596.93	0.069%	3	0.053%
150 days	180 days	493.34	106,000.00	0.013%	1	0.018%
180 days	>	1,208.34	225,000.00	0.028%	1	0.018%
	Total	67,754.17	812,672,752.30	100.00%	5,624	100.00%

Weighted Average	920.03
Mininimum	31.38
Maximum	3,082.54

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Foreclosure Statistics - Total

		Previous Period	Current Period
Foreclosures reporting periodically			
Number of Mortgage Loans foreclosed during the Reporting Period		0	0
Net principal balance of Mortgage Loans foreclosed during the Reporting Period		0.00	0.00
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/-	0.00	0.00
Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period		0.00	0.00
Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period	-/-	0.00	0.00
Losses minus recoveries during the Reporting Period		0.00	0.00
Average loss severity during the Reporting Period		0.00	0.00
Foreclosures since Closing Date			
Number of Mortgage Loans foreclosed since the Closing Date		0	0
Percentage of number of Mortgage Loans at Closing Date (%, including replenished loans)		0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date		0.00	0.00
Percentage of net principal balance at the Closing Date (%, including replenished loans)		0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date		0.00	0.00
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	0.00	0.00
Total amount of losses on Mortgage Loans foreclosed since the Closing Date		0.00	0.00
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	0.00	0.00
Losses minus recoveries since the Closing Date		0.00	0.00
Average loss severity since the Closing Date		0.00	0.00
Foreclosures			
Number of Mortgage Loans in foreclosure at the beginning of the Reporting Period		0	0
Number of new Mortgage Loans in foreclosure during the Reporting Period		0	0
Number of Mortgage Loans for which foreclosure was completed in the Reporting Period	-/-	0	0
Number of Mortgage Loans in foreclosure at the end of the Reporting Period		0	0
Net principal balance of Mortgage Loans in foreclosure at the beginning of the Reporting Period		0.00	0.00
Net principal balance of new Mortgage Loans in foreclosure during the Reporting Period		0.00	0.00
Net principal balance of Mortgage Loans for which foreclosure was completed during the Reporting Period	-/-	0.00	0.00
Net principal balance of Mortgage Loans in foreclosure at the end of the Reporting Period		0.00	0.00
Constant Default Rate			
Constant Default Rate current month		0.00000%	0.00000%
Constant Default Rate 3-month average		0.00000%	0.00000%
Constant Default Rate 6-month average		0.00000%	0.00000%
Constant Default Rate 12-month average		0.00000%	0.00000%
Constant Default Rate to date		0.00000%	0.00000%

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Foreclosure Statistics - NHG Loans

		Previous Period	Current Period
Foreclosures reporting periodically			
Number of NHG Loans foreclosed during the Reporting Period		0	0
Net principal balance of NHG Loans foreclosed during the Reporting Period		0.00	0.00
Recoveries from sales on Foreclosed NHG Loans during the Reporting Period	-/-	0.00	0.00
Total amount of losses on Foreclosed NHG Loans during the Reporting Period		0.00	0.00
Post-foreclosure recoveries on foreclosed NHG loans during the Reporting Period	-/-	0.00	0.00
Losses minus recoveries during the Reporting Period		0.00	0.00
Average loss severity NHG Loans during the Reporting Period		0.00	0.00
Foreclosures since Closing Date			
Net principal balance of NHG Loans foreclosed since the Closing Date		0.00	0.00
Recoveries from sales on foreclosed NHG Loans since the Closing Date	-/-	0.00	0.00
Total amount of losses on NHG Loans foreclosed since the Closing Date		0.00	0.00
Post-Foreclosure recoveries on NHG Loans foreclosed since the Closing Date	-/-	0.00	0.00
Losses minus recoveries since the Closing Date		0.00	0.00
Average loss severity NHG Loans since the Closing Date		0.00	0.00
Foreclosures			
Number of NHG Loans in foreclosure at the beginning of the Reporting Period		0	0
Number of new NHG Loans in foreclosure during the Reporting Period		0	0
Number of NHG Loans for which foreclosure was completed in the Reporting Period	-/-	0	0
Number of NHG Loans in foreclosure at the end of the Reporting Period		0	0
Net principal balance of NHG Loans in foreclosure at the beginning of the Reporting Period		0.00	0.00
Net principal balance of new NHG Loans in foreclosure during the Reporting Period		0.00	0.00
Net principal balance of NHG Loans for which foreclosure was completed during the Reporting Period	-/-	0.00	0.00
Net principal balance of NHG Loans in foreclosure at the end of the Reporting Period		0.00	0.00
WEW Claims periodically			
Number of claims to WEW at the beginning of the Reporting Period		0	0
New claims to WEW during the Reporting Period		0	0
Finalised claims with WEW during the Reporting Period	-/-	0	0
Number of claims to WEW at the end of the Reporting Period		0	0
Notional amount of claims to WEW at the beginning of the Reporting Period		0.00	0.00
Notional amount of new claims to WEW during the Reporting Period		0.00	0.00
Notional amount of finalised claims with WEW during the Reporting Period	-/-	0.00	0.00
Notional amount of claims to WEW at the end of the Reporting Period		0.00	0.00
Notional amount of finalised claims with WEW during the Reporting Period		0.00	0.00
Amount paid out by WEW during the Reporting Period		0.00	0.00

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Payout ratio WEW during the Reporting Period		0.00	0.00
WEW Claims since Closing			
Number of finalised claims to WEW since the Closing Date		0	0
Amount of finalised claims with WEW since the Closing Date		0.00	0.00
Amount paid out by WEW since the Closing Date	-/-	0.00	0.00
Payout ratio WEW since the Closing Date		0.00	0.00
Reasons for non payout as percentage of non recovered claim amount			
Amount of finalised claims with WEW since the Closing Date		0.00	0.00
Amount paid out by WEW since the Closing Date	-/-	0.00	0.00
Non recovered amount of WEW since the Closing Date		0.00	0.00
Insufficient guaranteed amount due to decrease with annuity amount		0.00%	0.00%
Loan does not comply with NHG criteria at origination		0.00%	0.00%
Other administrative reasons		0.00%	0.00%
Other		0.00%	0.00%

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Foreclosure Statistics - Non NHG Loans

		Previous Period	Current Period
Foreclosures reporting periodically			
Number of Non NHG Loans foreclosed during the Reporting Period		0	0
Net principal balance of Non NHG Loans foreclosed during the Reporting Period		0.00	0.00
Recoveries from sales on Foreclosed Non NHG Loans during the Reporting Period	-/-	0.00	0.00
Total amount of losses on Foreclosed Non NHG Loans during the Reporting Period		0.00	0.00
Post-foreclosure recoveries on Foreclosed Non NHG Loans during the Reporting Period	-/-	0.00	0.00
Losses minus recoveries during the Reporting Period		0.00	0.00
Average loss severity Non NHG Loans during the Reporting Period		0.00	0.00
Foreclosures since Closing Date			
Net principal balance of Non NHG loans foreclosed since the Closing Date		0.00	0.00
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/-	0.00	0.00
Total amount of losses on Non NHG Loans foreclosed since the Closing Date		0.00	0.00
Post-Foreclosure recoveries on Non NHG Loans foreclosed since the Closing Date	-/-	0.00	0.00
Losses minus recoveries since the Closing Date		0.00	0.00
Average loss severity Non NHG Loans since the Closing Date		0.00	0.00
Foreclosures			
Number of Non NHG Loans in foreclosure at the beginning of the Reporting Period		0	0
Number of new Non NHG Loans in foreclosure during the Reporting Period		0	0
Number of Non NHG Loans for which foreclosure was completed in the Reporting Period	-/-	0	0
Number of Non NHG Loans in foreclosure at the end of the Reporting Period		0	0
Net principal balance of Non NHG Loans in foreclosure at the beginning of the Reporting Period		0.00	0.00
Net principal balance of new Non NHG Loans in foreclosure during the Reporting Period		0.00	0.00
Net principal balance of Non NHG Loans for which foreclosure was completed during the Reporting Period	-/-	0.00	0.00
Net principal balance of Non NHG Loans in foreclosure at the end of the Reporting Period		0.00	0.00

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Performance Ratios

	Previous Period	Current Period
Constant Prepayment Rate (CPR)		
Annualized Life CPR	7.73%	7.78%
Annualized 1-month average CPR	6.59%	8.29%
Annualized 3-month average CPR	7.97%	7.82%
Annualized 6-month average CPR	8.44%	8.88%
Annualized 12-month average CPR	N/A	7.78%
Principal Payment Rate (PPR)		
Annualized Life PPR	0.09%	0.09%
Annualized 1-month average PPR	0.10%	0.10%
Annualized 3-month average PPR	0.10%	0.10%
Annualized 6-month average PPR	0.10%	0.10%
Annualized 12-month average PPR	N/A	0.09%
Payment Ratio		
Periodic Payment Ratio	100.64%	99.30%

Transaction Specific Information

No information available

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Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	856,521,422.24	929,599,390.88
Value of savings deposits	43,848,669.94	42,378,759.86
Net principal balance	812,672,752.30	887,220,631.02
Construction Deposits		
Net principal balance excl. Construction and Saving Deposits	812,672,752.30	887,220,631.02
Number of loans	5,624	6,014
Number of loanparts	10,114	10,807
Average principal balance (borrower)	144,500.85	154,572.56
Weighted average current interest rate	4.50%	4.77%
Weighted average maturity (in years)	18.53	19.73
Weighted average remaining time to interest reset (in years)	5.87	7.41
Weighted average seasoning (in years)	10.33	8.99
Weighted average CLTOMV	67.758%	72.54%
Weighted average CLTIMV	71.906%	77.57%
Weighted average CLTOFV	79.721%	85.34%
Weighted average CLTIFV	87.756%	91.26%

2. Redemption Type

Description	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Annuity	23,216,524.26	2.86%	423	4.18%	4.45%	21.30	75.61%	
Bank Savings								
Interest Only	500,794,787.95	61.62%	6,585	65.11%	4.38%	19.38	61.99%	
Hybrid								
Investments	178,503,529.34	21.96%	1,561	15.43%	4.47%	17.47	86.01%	
Life Insurance	13,475,887.99	1.66%	153	1.51%	4.19%	13.74	76.82%	
Lineair	828,843.31	0.10%	18	0.18%	4.10%	16.22	54.11%	
Savings	95,853,179.45	11.79%	1,374	13.59%	5.26%	16.05	60.88%	
Other								
Unknown								
Total	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.758%	

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3. Outstanding Loan Amount

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 25.000	7,223,357.30	0.89%	483	8.59%	4.52%	14.75	10.62%	
25,000 - 50,000	27,178,472.46	3.34%	739	13.14%	4.62%	14.72	22.61%	
50,000 - 75,000	37,766,813.60	4.65%	613	10.90%	4.48%	15.02	33.15%	
75,000 - 100,000	45,016,035.77	5.54%	519	9.23%	4.47%	16.01	40.86%	
100,000 - 150,000	113,983,202.18	14.03%	917	16.31%	4.47%	17.79	56.15%	
150,000 - 200,000	151,400,880.42	18.63%	873	15.52%	4.49%	18.53	69.32%	
200,000 - 250,000	133,868,050.16	16.47%	601	10.69%	4.51%	19.08	75.53%	
250,000 - 300,000	103,895,483.97	12.78%	382	6.79%	4.50%	19.60	80.57%	
300,000 - 350,000	67,166,761.24	8.26%	209	3.72%	4.52%	20.06	81.11%	
350,000 - 400,000	50,363,816.87	6.20%	136	2.42%	4.49%	20.07	83.13%	
400,000 - 450,000	27,452,079.01	3.38%	65	1.16%	4.51%	19.53	84.50%	
450,000 - 500,000	17,537,359.38	2.16%	37	0.66%	4.47%	19.60	83.84%	
500,000 - 550,000	8,835,721.70	1.09%	17	0.30%	4.59%	19.33	84.79%	
550,000 - 600,000	9,717,981.31	1.20%	17	0.30%	4.52%	20.88	82.42%	
600,000 - 650,000	5,112,429.85	0.63%	8	0.14%	4.88%	19.60	76.31%	
650,000 - 700,000	1,346,948.10	0.17%	2	0.04%	3.68%	21.51	78.32%	
700,000 - 750,000	2,198,000.00	0.27%	3	0.05%	4.61%	19.02	100.88%	
750,000 - 800,000	761,552.65	0.09%	1	0.02%	5.17%	20.16	87.53%	
800,000 - 850,000								
850,000 - 900,000	855,000.00	0.11%	1	0.02%	3.22%	17.80	100.93%	
900,000 - 950,000								
950,000 - 1,000,000	992,806.33	0.12%	1	0.02%	4.70%	26.08	62.51%	
1.000.000 >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Average	144,501
Minimum	0
Maximum	992,806

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4. Origination Year

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 1998	19,861,836.19	2.44%	513	5.07%	4.71%	10.41	31.86%	
1998 - 1999	25,264,404.87	3.11%	519	5.13%	4.48%	12.45	37.25%	
1999 - 2000	43,261,459.03	5.32%	722	7.14%	4.18%	13.39	40.58%	
2000 - 2001	13,200,873.78	1.62%	227	2.24%	4.44%	14.30	44.00%	
2001 - 2002	42,140,794.47	5.19%	600	5.93%	4.51%	15.36	60.51%	
2002 - 2003	69,641,771.28	8.57%	855	8.45%	4.49%	16.47	72.61%	
2003 - 2004	85,569,693.70	10.53%	1,002	9.91%	4.28%	17.48	79.14%	
2004 - 2005	98,956,799.75	12.18%	1,170	11.57%	4.18%	17.88	75.55%	
2005 - 2006	98,879,252.63	12.17%	1,129	11.16%	4.10%	19.08	77.12%	
2006 - 2007	70,724,615.59	8.70%	809	8.00%	4.45%	19.92	75.67%	
2007 - 2008	57,880,306.70	7.12%	629	6.22%	4.82%	21.03	67.79%	
2008 - 2009	99,809,342.60	12.28%	944	9.33%	5.00%	21.79	63.01%	
2009 - 2010	34,290,134.52	4.22%	416	4.11%	5.29%	21.85	66.08%	
2010 - 2011	9,898,762.88	1.22%	134	1.32%	4.71%	22.02	66.60%	
2011 - 2012	12,318,156.88	1.52%	133	1.32%	4.70%	23.63	64.52%	
2012 - 2013	24,779,351.32	3.05%	251	2.48%	4.74%	24.56	76.91%	
2013 - 2014	6,195,196.11	0.76%	61	0.60%	4.32%	25.05	78.27%	
2014 - 2015								
2015 >=								
Unknown								
Total	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.758%	

Weighted Average	2005
Minimum	1994
Maximum	2013

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5. Seasoning

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
1 Year								
1 Year - 2 Years								
2 Years - 3 Years	25,854,045.55	3.18%	251	2.48%	4.64%	24.58	78.24%	
3 Years - 4 Years	8,920,428.40	1.10%	103	1.02%	4.67%	24.50	67.83%	
4 Years - 5 Years	15,375,233.77	1.89%	181	1.79%	4.82%	22.95	66.77%	
5 Years - 6 Years	17,795,334.02	2.19%	212	2.10%	5.03%	22.08	68.27%	
6 Years - 7 Years	73,831,488.84	9.09%	771	7.62%	5.16%	21.81	62.63%	
7 Years - 8 Years	82,761,519.12	10.18%	802	7.93%	4.92%	21.42	65.66%	
8 Years - 9 Years	52,955,947.96	6.52%	635	6.28%	4.57%	20.41	69.20%	
9 Years - 10 Years	108,481,409.03	13.35%	1,189	11.76%	4.20%	19.44	78.25%	
10 Years - 11 Years	85,554,861.01	10.53%	1,016	10.05%	4.13%	18.31	76.66%	
11 Years - 12 Years	93,220,364.93	11.47%	1,105	10.93%	4.23%	17.58	76.99%	
12 Years - 13 Years	83,398,196.71	10.26%	1,006	9.95%	4.44%	16.79	75.38%	
13 Years - 14 Years	49,728,385.13	6.12%	670	6.62%	4.49%	15.85	64.77%	
14 Years - 15 Years	17,373,778.91	2.14%	260	2.57%	4.47%	14.86	59.12%	
15 Years - 16 Years	31,951,222.55	3.93%	536	5.30%	4.22%	13.99	41.33%	
16 Years - 17 Years	37,750,124.93	4.65%	693	6.85%	4.34%	12.82	38.85%	
17 Years - 18 Years	17,464,465.84	2.15%	403	3.98%	4.57%	11.40	35.41%	
18 Years - 19 Years	6,381,052.21	0.79%	162	1.60%	4.41%	10.72	32.89%	
19 Years - 20 Years	245,452.38	0.03%	6	0.06%	5.58%	10.29	38.98%	
20 Years - 21 Years	1,408,272.95	0.17%	41	0.41%	5.14%	9.14	29.27%	
21 Years - 22 Years	2,221,168.06	0.27%	72	0.71%	5.42%	8.08	21.40%	
22 Years - 23 Years								
23 Years - 24 Years								
24 Years - 25 Years								
25 Years - 26 Years								
26 Years - 27 Years								
27 Years - 28 Years								
28 Years - 29 Years								
29 Years - 30 Years								
30 Years >=								
Unknown								
Total	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.758%	

Weighted Average	10 Years
Minimum	2 Years
Maximum	21 Years

6. Legal Maturity

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
2012								
2012 - 2015	77,000.00	0.01%	1	0.01%	4.15%	-1.00	47.78%	
2015 - 2020	10,774,338.34	1.33%	304	3.01%	4.64%	2.79	43.68%	
2020 - 2025	25,616,299.46	3.15%	482	4.77%	4.90%	7.91	51.48%	
2025 - 2030	117,558,409.66	14.47%	1,893	18.72%	4.44%	13.13	50.72%	
2030 - 2035	310,426,058.50	38.20%	3,731	36.89%	4.37%	17.60	73.03%	
2035 - 2040	306,383,157.00	37.70%	3,247	32.10%	4.61%	21.83	70.37%	
2040 - 2045	40,305,178.62	4.96%	436	4.31%	4.60%	26.74	73.49%	
2045 - 2050	821,484.94	0.10%	10	0.10%	3.28%	30.82	72.68%	
2050 - 2055	710,825.77	0.09%	10	0.10%	4.47%	36.57	79.02%	
2055 - 2060								
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 - 2085								
2085 - 2090								
2090 - 2095								
2095 - 2100								
2100 >=								
Unknown								
Total	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.758%	

Weighted Average	2033
Minimum	2014
Maximum	2053

Dutch Mortgage Portfolio Loans XII B.V.

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7. Remaining Tenor

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
0 Year - 1 Year	1,004,308.47	0.12%	29	0.29%	3.67%	0.21	50.36%	
1 Year - 2 Years	980,568.43	0.12%	27	0.27%	5.00%	1.25	54.16%	
2 Years - 3 Years	2,620,411.23	0.32%	68	0.67%	4.36%	2.19	43.87%	
3 Years - 4 Years	2,726,981.47	0.34%	76	0.75%	4.96%	3.16	42.70%	
4 Years - 5 Years	3,519,068.74	0.43%	105	1.04%	4.76%	4.05	39.57%	
5 Years - 6 Years	1,875,965.94	0.23%	45	0.44%	5.32%	5.13	42.65%	
6 Years - 7 Years	3,490,682.50	0.43%	59	0.58%	4.76%	6.18	57.63%	
7 Years - 8 Years	3,841,313.86	0.47%	77	0.76%	5.16%	7.18	52.95%	
8 Years - 9 Years	5,436,361.99	0.67%	100	0.99%	4.96%	8.21	53.59%	
9 Years - 10 Years	10,971,975.17	1.35%	201	1.99%	4.76%	9.05	49.46%	
10 Years - 11 Years	5,688,466.56	0.70%	99	0.98%	4.84%	10.09	54.69%	
11 Years - 12 Years	6,384,557.42	0.79%	99	0.98%	4.81%	11.12	58.86%	
12 Years - 13 Years	21,252,659.63	2.62%	362	3.58%	4.46%	12.14	51.92%	
13 Years - 14 Years	32,163,072.54	3.96%	531	5.25%	4.47%	13.15	52.11%	
14 Years - 15 Years	52,069,653.51	6.41%	802	7.93%	4.31%	14.10	47.93%	
15 Years - 16 Years	25,259,338.77	3.11%	348	3.44%	4.53%	15.06	59.39%	
16 Years - 17 Years	53,964,928.18	6.64%	712	7.04%	4.49%	16.15	65.46%	
17 Years - 18 Years	65,924,731.61	8.11%	786	7.77%	4.53%	17.19	72.49%	
18 Years - 19 Years	79,167,607.80	9.74%	881	8.71%	4.33%	18.11	80.11%	
19 Years - 20 Years	86,109,452.14	10.60%	1,004	9.93%	4.16%	19.09	75.69%	
20 Years - 21 Years	81,707,063.24	10.05%	926	9.16%	4.06%	20.19	76.86%	
21 Years - 22 Years	63,999,471.74	7.88%	713	7.05%	4.43%	21.06	75.08%	
22 Years - 23 Years	46,195,187.52	5.68%	518	5.12%	4.78%	22.14	68.64%	
23 Years - 24 Years	86,752,714.65	10.67%	773	7.64%	4.94%	23.08	62.86%	
24 Years - 25 Years	27,728,719.84	3.41%	317	3.13%	5.30%	24.03	66.77%	
25 Years - 26 Years	7,173,301.21	0.88%	100	0.99%	4.58%	25.16	67.39%	
26 Years - 27 Years	9,545,151.15	1.17%	106	1.05%	4.55%	26.06	65.52%	
27 Years - 28 Years	15,123,304.76	1.86%	142	1.40%	4.75%	27.25	77.48%	
28 Years - 29 Years	7,414,271.53	0.91%	74	0.73%	4.37%	27.77	80.64%	
29 Years - 30 Years	1,049,149.97	0.13%	14	0.14%	4.84%	29.07	79.77%	
30 Years >=	1,532,310.71	0.19%	20	0.20%	3.83%	33.49	75.62%	
Unknown								
Total	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.758%	

Weighted Average	18 Years
Minimum	0 Years
Maximum	38 Years

Dutch Mortgage Portfolio Loans XII B.V.

Monthly Portfolio and Performance Report: 1 April 2015 - 30 April 2015

8a. Original Loan To Original Foreclosure Value (Non-NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG	1,588,604.36	0.20%	13	0.23%	4.18%	16.83	65.00%	
< 10 %	3,540,828.90	0.44%	191	3.40%	4.40%	19.91	5.82%	
10 % - 20 %	11,314,037.12	1.39%	337	5.99%	4.36%	18.09	12.17%	
20 % - 30 %	18,740,644.81	2.31%	375	6.67%	4.39%	16.63	19.25%	
30 % - 40 %	31,074,131.15	3.82%	447	7.95%	4.34%	16.04	26.44%	
40 % - 50 %	41,379,722.00	5.09%	485	8.62%	4.34%	16.53	33.89%	
50 % - 60 %	50,941,031.66	6.27%	467	8.30%	4.54%	17.06	42.51%	
60 % - 70 %	75,967,628.83	9.35%	607	10.79%	4.47%	17.50	49.19%	
70 % - 80 %	104,058,060.96	12.80%	660	11.74%	4.37%	18.51	57.45%	
80 % - 90 %	68,440,673.64	8.42%	348	6.19%	4.56%	18.84	66.57%	
90 % - 100 %	62,294,198.72	7.67%	292	5.19%	4.60%	18.91	73.43%	
100 % - 110 %	124,589,552.21	15.33%	493	8.77%	4.52%	19.52	83.67%	
110 % - 120 %	105,516,163.70	12.98%	426	7.57%	4.64%	19.59	91.31%	
120 % - 130 %	110,690,470.88	13.62%	470	8.36%	4.53%	19.16	98.64%	
130 % - 140 %	1,762,036.47	0.22%	9	0.16%	4.49%	20.55	85.83%	
140 % - 150 %	366,570.51	0.05%	3	0.05%	4.74%	16.99	78.27%	
150 % >=	408,396.38	0.05%	1	0.02%	4.81%	16.66	123.53%	
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	87 %
Minimum	2 %
Maximum	167 %

8b. Original Loan To Original Foreclosure Value (NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Non-NHG	811,084,147.94	99.80%	5,611	99.77%	4.50%	18.53	67.76%	
< 10 %								
10 % - 20 %								
20 % - 30 %								
30 % - 40 %								
40 % - 50 %	119,905.90	0.01%	1	0.02%	4.50%	19.75	32.87%	
50 % - 60 %	447,599.78	0.06%	5	0.09%	4.00%	14.67	40.93%	
60 % - 70 %								
70 % - 80 %	134,845.06	0.02%	2	0.04%	3.01%	16.02	42.50%	
80 % - 90 %	114,010.95	0.01%	1	0.02%	4.80%	16.17	66.67%	
90 % - 100 %	139,584.90	0.02%	1	0.02%	3.85%	18.75	69.38%	
100 % - 110 %	408,521.77	0.05%	2	0.04%	4.28%	17.76	87.36%	
110 % - 120 %	224,136.00	0.03%	1	0.02%	4.77%	17.50	99.48%	
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	87 %
Minimum	2 %
Maximum	167 %

Dutch Mortgage Portfolio Loans XII B.V.

Monthly Portfolio and Performance Report: 1 April 2015 - 30 April 2015

9a. Current Loan To Original Foreclosure Value (Non-NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG	1,588,604.36	0.20%	13	0.23%	4.18%	16.83	65.00%	
< 10 %	6,203,669.99	0.76%	375	6.67%	4.53%	16.50	5.88%	
10 % - 20 %	18,028,860.43	2.22%	484	8.61%	4.47%	16.59	13.25%	
20 % - 30 %	30,712,267.75	3.78%	505	8.98%	4.60%	15.77	21.43%	
30 % - 40 %	39,377,260.53	4.85%	487	8.66%	4.41%	15.94	29.90%	
40 % - 50 %	55,527,066.47	6.83%	522	9.28%	4.42%	16.72	38.21%	
50 % - 60 %	70,002,634.82	8.61%	511	9.09%	4.55%	17.70	47.00%	
60 % - 70 %	76,459,201.43	9.41%	488	8.68%	4.48%	18.36	55.37%	
70 % - 80 %	98,705,692.34	12.15%	525	9.33%	4.43%	19.00	63.55%	
80 % - 90 %	78,785,191.73	9.69%	353	6.28%	4.60%	18.95	72.60%	
90 % - 100 %	78,600,415.98	9.67%	325	5.78%	4.67%	19.72	80.97%	
100 % - 110 %	106,345,699.84	13.09%	421	7.49%	4.45%	19.46	89.53%	
110 % - 120 %	88,787,642.71	10.93%	343	6.10%	4.57%	19.99	97.76%	
120 % - 130 %	62,796,322.68	7.73%	269	4.78%	4.32%	18.61	104.42%	
130 % - 140 %	343,824.86	0.04%	2	0.04%	3.14%	22.67	114.31%	
140 % - 150 %	408,396.38	0.05%	1	0.02%	4.81%	16.66	123.53%	
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	80 %
Minimum	0 %
Maximum	145 %

9b. Current Loan To Original Foreclosure Value (NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Non-NHG	811,084,147.94	99.80%	5,611	99.77%	4.50%	18.53	67.76%	
< 10 %								
10 % - 20 %	26,410.03	0.00%	1	0.02%	4.90%	16.08	12.45%	
20 % - 30 %	99,705.00	0.01%	1	0.02%	4.20%	20.67	23.54%	
30 % - 40 %	119,905.90	0.01%	1	0.02%	4.50%	19.75	32.87%	
40 % - 50 %	74,265.30	0.01%	1	0.02%	5.51%	12.50	39.55%	
50 % - 60 %	382,064.51	0.05%	4	0.07%	3.25%	13.91	48.26%	
60 % - 70 %								
70 % - 80 %	114,010.95	0.01%	1	0.02%	4.80%	16.17	66.67%	
80 % - 90 %	139,584.90	0.02%	1	0.02%	3.85%	18.75	69.38%	
90 % - 100 %								
100 % - 110 %	408,521.77	0.05%	2	0.04%	4.28%	17.76	87.36%	
110 % - 120 %	224,136.00	0.03%	1	0.02%	4.77%	17.50	99.48%	
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	80 %
Minimum	0 %
Maximum	145 %

Dutch Mortgage Portfolio Loans XII B.V.

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10a. Current Loan To Indexed Foreclosure Value (Non-NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG	1,588,604.36	0.20%	13	0.23%	4.18%	16.83	65.00%	
< 10 %	5,823,681.14	0.72%	354	6.29%	4.30%	17.19	7.78%	
10 % - 20 %	21,614,337.97	2.66%	581	10.33%	4.39%	15.92	18.38%	
20 % - 30 %	31,857,391.38	3.92%	546	9.71%	4.37%	15.27	27.77%	
30 % - 40 %	41,970,476.38	5.16%	527	9.37%	4.41%	15.29	34.06%	
40 % - 50 %	45,464,593.16	5.59%	437	7.77%	4.34%	16.39	39.37%	
50 % - 60 %	44,483,842.77	5.47%	345	6.13%	4.39%	17.28	43.41%	
60 % - 70 %	55,251,463.83	6.80%	355	6.31%	4.55%	18.51	50.68%	
70 % - 80 %	68,435,282.55	8.42%	378	6.72%	4.45%	18.36	57.17%	
80 % - 90 %	73,465,419.57	9.04%	366	6.51%	4.48%	19.29	64.25%	
90 % - 100 %	64,252,036.26	7.91%	288	5.12%	4.45%	19.24	72.63%	
100 % - 110 %	79,893,226.44	9.83%	328	5.83%	4.56%	18.98	80.78%	
110 % - 120 %	103,871,257.82	12.78%	414	7.36%	4.57%	19.20	89.61%	
120 % - 130 %	109,056,985.02	13.42%	432	7.68%	4.54%	19.66	93.40%	
130 % - 140 %	50,492,712.38	6.21%	195	3.47%	4.62%	20.46	97.21%	
140 % - 150 %	14,771,858.52	1.82%	63	1.12%	4.98%	21.43	100.93%	
150 % >=	379,582.75	0.05%	2	0.04%	5.24%	19.23	99.58%	
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	88 %
Minimum	0 %
Maximum	153 %

10b. Current Loan To Indexed Foreclosure Value (NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Non-NHG	811,084,147.94	99.80%	5,611	99.77%	4.50%	18.53	67.76%	
< 10 %								
10 % - 20 %	26,410.03	0.00%	1	0.02%	4.90%	16.08	12.45%	
20 % - 30 %	99,705.00	0.01%	1	0.02%	4.20%	20.67	23.54%	
30 % - 40 %	119,905.90	0.01%	1	0.02%	4.50%	19.75	32.87%	
40 % - 50 %								
50 % - 60 %	149,139.04	0.02%	2	0.04%	4.98%	11.54	43.70%	
60 % - 70 %	307,190.77	0.04%	3	0.05%	2.95%	14.72	48.36%	
70 % - 80 %								
80 % - 90 %	253,595.85	0.03%	2	0.04%	4.28%	17.59	68.16%	
90 % - 100 %								
100 % - 110 %								
110 % - 120 %	221,500.00	0.03%	1	0.02%	4.18%	17.53	86.56%	
120 % - 130 %	411,157.77	0.05%	2	0.04%	4.60%	17.75	94.40%	
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	88 %
Minimum	0 %
Maximum	153 %

11a. Original Loan To Original Market Value (Non-NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG	1,588,604.36	0.20%	13	0.23%	4.18%	16.83	65.00%	
< 10 %	4,970,965.27	0.61%	247	4.39%	4.30%	20.04	6.68%	
10 % - 20 %	15,746,550.16	1.94%	414	7.36%	4.41%	17.55	14.21%	
20 % - 30 %	27,769,386.58	3.42%	468	8.32%	4.37%	15.98	22.60%	
30 % - 40 %	45,718,019.74	5.63%	577	10.26%	4.33%	16.49	31.07%	
40 % - 50 %	55,275,988.74	6.80%	538	9.57%	4.46%	16.88	41.03%	
50 % - 60 %	90,011,635.69	11.08%	712	12.66%	4.48%	17.58	48.98%	
60 % - 70 %	111,825,466.82	13.76%	692	12.30%	4.40%	18.48	58.46%	
70 % - 80 %	78,351,157.78	9.64%	387	6.88%	4.57%	18.82	68.07%	
80 % - 90 %	96,824,348.03	11.91%	406	7.22%	4.54%	19.16	79.52%	
90 % - 100 %	138,712,238.07	17.07%	559	9.94%	4.59%	19.72	87.40%	
100 % - 110 %	143,341,387.70	17.64%	598	10.63%	4.55%	19.26	98.05%	
110 % - 120 %	1,852,036.47	0.23%	10	0.18%	4.40%	20.47	83.88%	
120 % - 130 %	276,570.51	0.03%	2	0.04%	5.45%	16.37	88.84%	
130 % - 140 %								
140 % - 150 %	408,396.38	0.05%	1	0.02%	4.81%	16.66	123.53%	
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	74 %
Minimum	2 %
Maximum	142 %

11b. Original Loan To Original Market Value (NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Non-NHG	811,084,147.94	99.80%	5,611	99.77%	4.50%	18.53	67.76%	
< 10 %								
10 % - 20 %								
20 % - 30 %								
30 % - 40 %								
40 % - 50 %	448,161.48	0.06%	5	0.09%	4.25%	16.50	36.26%	
50 % - 60 %	119,344.20	0.01%	1	0.02%	3.59%	12.92	50.35%	
60 % - 70 %	134,845.06	0.02%	2	0.04%	3.01%	16.02	42.50%	
70 % - 80 %	114,010.95	0.01%	1	0.02%	4.80%	16.17	66.67%	
80 % - 90 %	361,084.90	0.04%	2	0.04%	4.05%	18.00	79.92%	
90 % - 100 %	411,157.77	0.05%	2	0.04%	4.60%	17.75	94.40%	
100 % - 110 %								
110 % - 120 %								
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	74 %
Minimum	2 %
Maximum	142 %

Dutch Mortgage Portfolio Loans XII B.V.

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12a. Current Loan To Original Market Value (Non-NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG	1,588,604.36	0.20%	13	0.23%	4.18%	16.83	65.00%	
< 10 %	8,669,214.77	1.07%	466	8.29%	4.47%	16.82	6.85%	
10 % - 20 %	25,182,464.50	3.10%	571	10.15%	4.54%	16.26	15.62%	
20 % - 30 %	40,902,588.54	5.03%	587	10.44%	4.53%	15.66	25.31%	
30 % - 40 %	59,796,747.37	7.36%	613	10.90%	4.39%	16.65	35.34%	
40 % - 50 %	76,295,277.88	9.39%	587	10.44%	4.49%	17.36	45.44%	
50 % - 60 %	91,595,343.03	11.27%	582	10.35%	4.52%	18.49	55.19%	
60 % - 70 %	110,903,521.27	13.65%	578	10.28%	4.43%	18.84	64.65%	
70 % - 80 %	90,370,225.20	11.12%	399	7.09%	4.61%	19.23	75.21%	
80 % - 90 %	105,848,401.68	13.02%	422	7.50%	4.59%	19.55	85.30%	
90 % - 100 %	115,192,212.41	14.17%	446	7.93%	4.54%	20.06	94.57%	
100 % - 110 %	85,575,930.05	10.53%	357	6.35%	4.37%	18.68	103.54%	
110 % - 120 %	343,824.86	0.04%	2	0.04%	3.14%	22.67	114.31%	
120 % - 130 %	408,396.38	0.05%	1	0.02%	4.81%	16.66	123.53%	
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	68 %
Minimum	0 %
Maximum	124 %

12b. Current Loan To Original Market Value (NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Non-NHG	811,084,147.94	99.80%	5,611	99.77%	4.50%	18.53	67.76%	
< 10 %								
10 % - 20 %	26,410.03	0.00%	1	0.02%	4.90%	16.08	12.45%	
20 % - 30 %	99,705.00	0.01%	1	0.02%	4.20%	20.67	23.54%	
30 % - 40 %	194,171.20	0.02%	2	0.04%	4.89%	16.98	35.42%	
40 % - 50 %	262,720.31	0.03%	3	0.05%	3.09%	14.36	47.30%	
50 % - 60 %	119,344.20	0.01%	1	0.02%	3.59%	12.92	50.35%	
60 % - 70 %	253,595.85	0.03%	2	0.04%	4.28%	17.59	68.16%	
70 % - 80 %								
80 % - 90 %	408,521.77	0.05%	2	0.04%	4.28%	17.76	87.36%	
90 % - 100 %	224,136.00	0.03%	1	0.02%	4.77%	17.50	99.48%	
100 % - 110 %								
110 % - 120 %								
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	68 %
Minimum	0 %
Maximum	124 %

Dutch Mortgage Portfolio Loans XII B.V.

Monthly Portfolio and Performance Report: 1 April 2015 - 30 April 2015

13a. Current Loan To Indexed Market Value (Non-NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG	1,588,604.36	0.20%	13	0.23%	4.18%	16.83	65.00%	
< 10 %	10,377,779.73	1.28%	558	9.92%	4.59%	15.12	9.54%	
10 % - 20 %	33,379,075.16	4.11%	733	13.03%	4.51%	15.03	21.63%	
20 % - 30 %	46,269,901.54	5.69%	638	11.34%	4.45%	15.18	31.71%	
30 % - 40 %	56,658,415.82	6.97%	537	9.55%	4.35%	16.10	38.24%	
40 % - 50 %	55,890,083.12	6.88%	420	7.47%	4.46%	17.29	44.33%	
50 % - 60 %	69,567,460.08	8.56%	421	7.49%	4.53%	18.47	51.82%	
60 % - 70 %	79,377,308.50	9.77%	409	7.27%	4.42%	19.09	60.83%	
70 % - 80 %	89,144,608.74	10.97%	413	7.34%	4.52%	19.39	68.60%	
80 % - 90 %	92,517,164.55	11.38%	376	6.69%	4.57%	19.10	79.30%	
90 % - 100 %	112,383,899.84	13.83%	453	8.05%	4.54%	19.48	88.93%	
100 % - 110 %	117,507,842.86	14.46%	455	8.09%	4.51%	19.77	96.12%	
110 % - 120 %	41,904,758.59	5.16%	169	3.00%	4.55%	20.42	100.48%	
120 % - 130 %	6,105,849.41	0.75%	29	0.52%	4.73%	20.79	105.50%	
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	72 %
Minimum	0 %
Maximum	130 %

13b. Current Loan To Indexed Market Value (NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Non-NHG	811,084,147.94	99.80%	5,611	99.77%	4.50%	18.53	67.76%	
< 10 %								
10 % - 20 %	26,410.03	0.00%	1	0.02%	4.90%	16.08	12.45%	
20 % - 30 %	99,705.00	0.01%	1	0.02%	4.20%	20.67	23.54%	
30 % - 40 %	119,905.90	0.01%	1	0.02%	4.50%	19.75	32.87%	
40 % - 50 %	149,139.04	0.02%	2	0.04%	4.98%	11.54	43.70%	
50 % - 60 %	307,190.77	0.04%	3	0.05%	2.95%	14.72	48.36%	
60 % - 70 %								
70 % - 80 %	253,595.85	0.03%	2	0.04%	4.28%	17.59	68.16%	
80 % - 90 %								
90 % - 100 %								
100 % - 110 %	632,657.77	0.08%	3	0.05%	4.45%	17.67	91.65%	
110 % - 120 %								
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	72 %
Minimum	0 %
Maximum	130 %

14. Loanpart Coupon (interest rate bucket)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 0.5 %								
0.5 % - 1.0 %								
1.0 % - 1.5 %								
1.5 % - 2.0 %								
2.0 % - 2.5 %	1,245,700.21	0.15%	15	0.15%	2.43%	18.91	55.86%	
2.5 % - 3.0 %	105,356,334.86	12.96%	1,439	14.23%	2.71%	17.53	58.96%	
3.0 % - 3.5 %	75,341,684.50	9.27%	832	8.23%	3.22%	18.34	79.52%	
3.5 % - 4.0 %	37,676,390.01	4.64%	481	4.76%	3.73%	17.54	68.76%	
4.0 % - 4.5 %	105,557,276.15	12.99%	1,318	13.03%	4.28%	18.20	66.42%	
4.5 % - 5.0 %	179,986,304.98	22.15%	2,146	21.22%	4.73%	19.00	71.87%	
5.0 % - 5.5 %	184,703,786.44	22.73%	2,091	20.67%	5.21%	19.98	68.42%	
5.5 % - 6.0 %	88,538,188.03	10.89%	1,240	12.26%	5.67%	17.91	63.13%	
6.0 % - 6.5 %	24,360,586.96	3.00%	354	3.50%	6.16%	16.47	62.89%	
6.5 % - 7.0 %	6,770,882.65	0.83%	117	1.16%	6.68%	13.96	54.16%	
7.0 % >=	3,135,617.51	0.39%	81	0.80%	7.30%	9.53	41.07%	
Unknown								
Total	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.758%	

Weighted Average	4.5 %
Minimum	2.4 %
Maximum	8.4 %

15. Remaining Interest Rate Fixed Period

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 12 Months	234,419,876.92	28.85%	2,882	28.50%	3.41%	17.68	71.26%	
12 Months - 24 Months	53,292,120.81	6.56%	712	7.04%	4.87%	18.15	72.36%	
24 Months - 36 Months	55,599,251.35	6.84%	793	7.84%	4.96%	18.31	71.50%	
36 Months - 48 Months	86,923,869.35	10.70%	1,123	11.10%	5.02%	18.37	62.95%	
48 Months - 60 Months	56,708,743.61	6.98%	763	7.54%	4.75%	18.20	63.64%	
60 Months - 72 Months	26,524,801.75	3.26%	332	3.28%	4.77%	18.29	66.84%	
72 Months - 84 Months	24,807,261.67	3.05%	317	3.13%	5.26%	18.28	64.96%	
84 Months - 96 Months	34,110,748.61	4.20%	389	3.85%	5.31%	20.40	71.94%	
96 Months - 108 Months	25,559,675.84	3.15%	360	3.56%	5.21%	16.81	62.91%	
108 Months - 120 Months	48,231,812.76	5.93%	615	6.08%	4.06%	18.52	62.77%	
120 Months - 132 Months	35,029,123.52	4.31%	425	4.20%	4.72%	17.66	67.84%	
132 Months - 144 Months	17,552,757.57	2.16%	224	2.21%	4.94%	18.68	66.18%	
144 Months - 156 Months	15,369,819.54	1.89%	180	1.78%	5.35%	19.06	61.39%	
156 Months - 168 Months	19,074,508.86	2.35%	195	1.93%	5.37%	20.67	60.58%	
168 Months - 180 Months	3,579,797.22	0.44%	43	0.43%	5.59%	17.18	57.42%	
180 Months - 192 Months	3,328,391.91	0.41%	36	0.36%	5.39%	18.51	71.15%	
192 Months - 204 Months	3,678,558.14	0.45%	41	0.41%	5.42%	17.38	71.20%	
204 Months - 216 Months	3,376,211.53	0.42%	38	0.38%	5.61%	18.47	70.76%	
216 Months - 228 Months	702,231.38	0.09%	7	0.07%	5.44%	18.59	64.22%	
228 Months - 240 Months	1,352,723.58	0.17%	13	0.13%	5.65%	19.60	76.90%	
240 Months - 252 Months	6,697,302.13	0.82%	54	0.53%	4.65%	20.65	77.70%	
252 Months - 264 Months	13,808,211.49	1.70%	155	1.53%	4.87%	21.79	65.91%	
264 Months - 276 Months	29,857,264.04	3.67%	289	2.86%	5.18%	22.51	66.33%	
276 Months - 288 Months	12,448,772.28	1.53%	119	1.18%	5.49%	23.37	63.19%	
288 Months - 300 Months	638,916.46	0.08%	9	0.09%	6.19%	24.11	71.62%	
300 Months - 312 Months								
312 Months - 324 Months								
324 Months - 336 Months								
336 Months - 348 Months								
348 Months - 360 Months								
360 Months >=								
Unknown								
Total	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.758%	

Weighted Average	70 Months
Minimum	0 Months
Maximum	291 Months

16. Interest Payment Type

Description	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Floating	160,571,624.02	19.76%	1,990	19.68%	2.90%	17.70	70.74%	
Fixed	652,101,128.28	80.24%	8,124	80.32%	4.89%	18.73	67.02%	
Unknown								
Total	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.758%	

17. Property Description

Description	Aggregate Outstanding Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
House	725,992,452.23	89.33%	4,994	88.80%	4.50%	18.45	67.17%	
Apartment	83,502,627.10	10.28%	614	10.92%	4.51%	19.13	73.08%	
House/Business (<50%)								
House/Business (>50%)	2,960,128.62	0.36%	15	0.27%	3.95%	19.63	61.91%	
Business								
Other	217,544.35	0.03%	1	0.02%	4.22%	17.95	58.23%	
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

18. Geographical Distribution (by province)

Province	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Drenthe	12,239,621.22	1.51%	98	1.74%	4.54%	17.98	65.50%	
Flevoland	20,119,304.66	2.48%	141	2.51%	4.46%	18.50	70.82%	
Friesland	17,825,637.36	2.19%	142	2.52%	4.61%	19.11	64.67%	
Gelderland	109,598,384.24	13.49%	778	13.83%	4.41%	18.37	65.31%	
Groningen	7,624,885.59	0.94%	95	1.69%	4.54%	18.11	54.20%	
Limburg	22,021,567.41	2.71%	208	3.70%	4.53%	17.55	63.45%	
Noord-Brabant	109,723,882.31	13.50%	797	14.17%	4.42%	17.99	67.79%	
Noord-Holland	159,938,270.63	19.68%	1,098	19.52%	4.50%	18.39	66.36%	
Overijssel	64,408,796.44	7.93%	419	7.45%	4.32%	18.48	71.60%	
Utrecht	99,246,793.38	12.21%	587	10.44%	4.63%	19.28	68.64%	
Zeeland	9,817,466.46	1.21%	68	1.21%	4.86%	17.89	73.84%	
Zuid-Holland	180,108,142.60	22.16%	1,193	21.21%	4.56%	18.83	69.50%	
Unknown/Not specified								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

19. Geographical Distribution (by economic region)

Economic Region	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NL111 - Oost-Groningen	1,606,672.69	0.20%	27	0.48%	4.29%	14.82	46.61%	
NL112 - Delfzijl en omgeving	556,468.39	0.07%	8	0.14%	4.69%	14.73	40.80%	
NL113- Overig Groningen	5,461,744.51	0.67%	60	1.07%	4.60%	19.42	57.79%	
NL121- Noord-Friesland	8,852,865.85	1.09%	77	1.37%	4.64%	19.31	63.07%	
NL122- Zuidwest-Friesland	1,908,637.34	0.23%	14	0.25%	4.38%	18.36	63.00%	
NL123- Zuidoost-Friesland	7,064,134.17	0.87%	51	0.91%	4.64%	19.07	67.13%	
NL131- Noord-Drenthe	3,782,089.64	0.47%	41	0.73%	4.74%	16.79	54.08%	
NL132- Zuidoost-Drenthe	4,681,764.97	0.58%	28	0.50%	4.50%	19.49	78.70%	
NL133- Zuidwest-Drenthe	3,775,766.61	0.46%	29	0.52%	4.38%	17.29	60.58%	
NL211- Noord-Overijssel	20,653,412.85	2.54%	136	2.42%	4.19%	18.28	69.60%	
NL212- Zuidwest-Overijssel	8,781,534.90	1.08%	68	1.21%	4.50%	18.14	69.62%	
NL213- Twente	34,973,848.69	4.30%	215	3.82%	4.35%	18.69	73.27%	
NL221- Veluwe	43,228,371.44	5.32%	286	5.09%	4.35%	18.72	64.51%	
NL224- Zuidwest-Gelderland	16,367,752.64	2.01%	109	1.94%	4.16%	18.52	67.45%	
NL225- Achterhoek	14,895,421.25	1.83%	126	2.24%	4.39%	16.68	62.98%	
NL226- Arnhem/Nijmegen	35,106,838.91	4.32%	257	4.57%	4.60%	18.57	66.28%	
NL230- Flevoland	20,119,304.66	2.48%	141	2.51%	4.46%	18.50	70.82%	
NL310- Utrecht	99,246,793.38	12.21%	587	10.44%	4.63%	19.28	68.64%	
NL321- Kop van Noord-Holland	26,598,442.91	3.27%	204	3.63%	4.34%	18.04	68.75%	
NL322- Alkmaar en omgeving	18,793,308.73	2.31%	121	2.15%	4.37%	18.19	68.81%	
NL323- IJmond	11,779,160.30	1.45%	107	1.90%	4.52%	17.69	62.34%	
NL324- Agglomeratie Haarlem	20,074,988.36	2.47%	112	1.99%	4.57%	18.68	65.62%	
NL325- Zaanstreek	10,065,422.02	1.24%	68	1.21%	4.56%	19.45	71.67%	
NL326- Groot-Amsterdam	56,609,610.86	6.97%	379	6.74%	4.55%	18.41	65.73%	
NL327- Het Gooi en Vechtstreek	16,017,337.45	1.97%	107	1.90%	4.59%	18.61	62.26%	
NL331- Agglomeratie Leiden en Bollenstreek	24,576,770.82	3.02%	162	2.88%	4.70%	18.80	65.55%	
NL332- Agglomeratie 's-Gravenhage	44,544,294.04	5.48%	273	4.85%	4.57%	18.90	71.35%	
NL333- Delft en Westland	8,593,738.18	1.06%	51	0.91%	4.63%	18.81	72.30%	
NL334- Oost-Zuid-Holland	18,642,875.25	2.29%	106	1.88%	4.68%	19.58	69.43%	
NL335- Groot-Rijnmond	70,202,605.93	8.64%	492	8.75%	4.50%	18.84	70.06%	
NL336- Zuidoost-Zuid-Holland	13,547,858.38	1.67%	109	1.94%	4.39%	17.61	65.97%	
NL341- Zeeuwsch-Vlaanderen	1,678,722.53	0.21%	15	0.27%	5.17%	18.11	73.82%	
NL342- Overig Zeeland	8,138,743.93	1.00%	53	0.94%	4.80%	17.84	73.84%	
NL411- West-Noord-Brabant	21,563,929.80	2.65%	185	3.29%	4.46%	17.48	66.97%	
NL412- Midden-Noord-Brabant	25,405,474.73	3.13%	166	2.95%	4.38%	18.10	71.34%	
NL413- Noordoost-Noord-Brabant	36,901,207.51	4.54%	270	4.80%	4.29%	17.97	67.22%	
NL414- Zuidoost-Noord-Brabant	25,853,270.27	3.18%	176	3.13%	4.61%	18.34	65.79%	
NL421- Noord-Limburg	4,621,666.90	0.57%	32	0.57%	4.39%	17.84	66.48%	
NL422- Midden-Limburg	5,779,252.97	0.71%	55	0.98%	4.34%	18.80	65.84%	
NL423- Zuid-Limburg	11,620,647.54	1.43%	121	2.15%	4.69%	16.82	61.06%	
Unknown/Not specified								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

20. Construction Deposits (% of net princ. amount)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
0 %	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.76%	
0 % - 10 %								
10 % - 20 %								
20 % - 30 %								
30 % - 40 %								
40 % - 50 %								
50 % - 60 %								
60 % - 70 %								
70 % - 80 %								
80 % - 90 %								
90 % - 100 %								
100 % >								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	0 %
Minimum	0 %
Maximum	0 %

21. Occupancy

Description	Aggregate Outstanding Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Owner Occupied	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.76%	
Buy-to-let								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

22. Employment Status Borrower

Description	Aggregate Outstanding Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Employed								
Self Employed								
Student								
Other								
Unknown	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.76%	
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

23. Loan To Income

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Self Certified								
< 0.5								
0.5 - 1.0								
1.0 - 1.5								
1.5 - 2.0								
2.0 - 2.5								
2.5 - 3.0								
3.0 - 3.5								
3.5 - 4.0								
4.0 - 4.5								
4.5 - 5.0								
5.0 - 5.5								
5.5 - 6.0								
6.0 - 6.5								
6.5 - 7.0								
7.0 >=								
Unknown	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.76%	
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	0.0
Minimum	0.0
Maximum	0.0

24. Debt Service to Income

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 5 %								
5 % - 10 %								
10 % - 15 %								
15 % - 20 %								
20 % - 25 %								
25 % - 30 %								
30 % - 35 %								
35 % - 40 %								
40 % - 45 %								
45 % - 50 %								
50 % - 55 %								
55 % - 60 %								
60 % - 65 %								
65 % - 70 %								
70 % >=								
Unknown	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.76%	
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

Weighted Average	0 %
Minimum	0 %
Maximum	0 %

25. Loanpart Payment Frequency

Description	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Monthly	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.76%	
Quarterly								
Semi-annualy								
Annualy								
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

26. Guarantee Type

Description	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Guarantee	1,588,604.36	0.20%	13	0.23%	4.18%	16.83	65.00%	
Non-NHG Guarantee	811,084,147.94	99.80%	5,611	99.77%	4.50%	18.53	67.76%	
Unknown								
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

27. Originator

Originator	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Achmea Bank N.V.	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.76%	
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

28. Servicer

Servicer	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Achmea Bank N.V.	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.76%	
Total	812,672,752.30	100.00%	5,624	100.00%	4.50%	18.53	67.758%	

29. Capital Insurance

Insurance Policy Provider	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing
No policy attached	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.76%	
Total	812,672,752.30	100.00%	10,114	100.00%	4.50%	18.53	67.758%	

Dutch Mortgage Portfolio Loans XII B.V.

Monthly Portfolio and Performance Report: 1 April 2015 - 30 April 2015

Glossary

Term	Definition / Calculation
Arrears	means payments of interest and/or principal which have not been received at the contractually scheduled date and have not been received as of the reporting date;
Article 405 of the CRR	means Article 405 of Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012;
Article 51 of the AIFMR	means Article 51 of the Commission Delegated Regulation No 231/2013 of 19 December 2012 supplementing Directive 2011/61/EU of the European Parliament and of the Council with regard to exemptions, general operating conditions, depositaries, leverage, transparency and
Back-Up Servicer	N/A;
Cash Advance Facility	means the cash advance facility as agreed in the Cash Advance Facility Agreement between the Cash Advance Facility Provider, the Issuer and the Security Trustee dated the Signing Date;
Cash Advance Facility Maximum Amount	means an amount equal to the greater of (i) 2.00 per cent. of the Principal Amount Outstanding of the Notes, other than the Class C Notes, on such date and (ii) 1.00 per cent. of the Principal Amount Outstanding of the Notes, other than the Class C Notes, as at the Closing Date;
Cash Advance Facility Stand-by Drawing Account	means the bank account of the Issuer designated as such in the Issuer Account Agreement;
Constant Default Rate (CDR)	represents the percentage of outstanding principal balances in the pool that are in default in relation to the principal balance of the mortgage pool;
Constant Prepayment Rate (CPR)	means prepayment as annualised ratio of the principal mortgage balance outstanding at the beginning of the relevant period;
Construction Deposit	means in relation to a Mortgage Loan, that part of the Mortgage Loan which the relevant Borrower requested to be disbursed into a blocked account held in his name with the relevant Seller, the proceeds of which may be applied towards construction of, or improvements to, the
Construction Deposit Guarantee	N/A;
Coupon	means with respect to the Notes & Cash report the interest rate payable on the relevant Notes and with respect to the the Monthly Performance and Portfolio Report the interest coupons appertaining to the Mortgage Loans;
Credit Enhancement	The combined structural features that improve the credit worthiness of the respective notes. Types of credit enhancement might consist of subordinated notes, excess spread and a reserve account;
Credit Rating	means the rating assigned by the Credit Rating Agencies which reflects their opinion of the credit worthiness of the Notes;
Curr. Loan to Original Foreclosure Value (CLTOFV)	means the ratio calculated by dividing the Outstanding Principal Amount of a Mortgage Receivable by the Original Foreclosure Value;
Current Loan to Indexed Foreclosure Value (CLTIFV)	means the ratio calculated by dividing the Outstanding Principal Amount of a Mortgage Receivable by the Indexed Foreclosure Value;
Current Loan to Indexed Market Value (CLTIMV)	means the ratio calculated by dividing the Outstanding Principal Amount of a Mortgage Receivable by the Indexed Market Value;
Current Loan to Original Market Value (CLTOMV)	means the ratio calculated by dividing the Outstanding Principal Amount of a Mortgage Receivable by the Original Market Value;
Cut-Off Date	means 31 March 2014 and in respect of New Mortgage Receivables the date as of which such New Mortgage Receivables are purchased;
Day Count Convention	means actual/360 (for the notes);
Debt Service to Income	means the ratio calculated by dividing the amount a Borrower is required to pay (interest and principal repayments) on an annual basis by the Borrower's disposable income;
Deferred Purchase Price	means part of the purchase price for the Mortgage Receivables equal to the sum of all Deferred Purchase Price Instalments;
Deferred Purchase Price Installment	means, after application of the relevant available amounts in accordance with the relevant Priority of Payments, any amount remaining after all items ranking higher than the item relating to the Deferred Purchase Price have been satisfied;
Delinquency	refers to Arrears;
Economic Region	means the economic region based on the Nomenclature of Territorial Units for Statistics (NUTS);
Excess Margin	means, on each Notes Payment Date, an amount equal (a) to 0.35 per cent. per annum multiplied by the aggregate Outstanding Principal Amount of the Mortgage Receivables less in respect of each Savings Mortgage Receivable, Life Mortgage Receivable with a Savings Element
Excess Spread Margin	means 0.35 per cent. per annum;
Foreclosed Mortgage Loan	means a Mortgage Loan of which the Mortgaged Asset is sold by public auction ("forced sale");
Foreclosed NHG Loan	means a Foreclosed Mortgage Loan that does qualify as an NHG Loan;
Foreclosed Non NHG Loan	means a Foreclosed Mortgage Loan that does not qualify as an NHG Loan;
Foreclosure	means the process in which the lender forces the termination of the mortgage loan and sells and/or liquidates all collateral to recover the outstanding loan amount and other claims, including but not limited to, missed interest payments and foreclosure costs;
Foreclosure Value	means the foreclosure value of the Mortgaged Asset;
Further Advances / Modified Loans	means a loan or a further advance to be made to a Borrower under a Mortgage Loan, which is secured by the same Mortgage;
Indexed Foreclosure Value	means, in respect of a sale of Mortgage Receivables by the Issuer in accordance with Clause 19 of the Trust Deed on any date, if the Foreclosure Value was assessed within one month prior to the such date, such Foreclosure Value or, if the Foreclosure Value was assessed more than one
Indexed Market Value	means the market value calculated by indexing the Original Market Value with a property price index (weighted average of houses and apartments prices), as provided by the Land Registry for the province where the property is located;
Interest Rate Fixed Period	relates to the period for which the interest on the Mortgage Receivables has been fixed;
Issuer Collection Account	means the bank account of the Issuer designated as such in the Issuer Account Agreement;
Loan to Income (LTI)	means the ratio calculated by dividing the original loan amount by the income of the borrower at the moment of origination of the Mortgage Loan;
Loanpart Payment Frequency	means the contractually agreed number of payments of principal and interest made by the Borrower on an annual basis; monthly.
Loanpart(s)	means one or more of the loan parts (leningdelen) of which a Mortgage Loan consists;
Loss	means the amount in principal and missed interest payments that cannot be recovered using the proceeds of available collateral, insurance policies, the NHG guarantee (if applicable), any other guarantees or sureties and any other assets of the relevant Borrower after a Foreclosure
Loss Severity	means loss as a percentage of the principal outstanding at foreclosure;
Market Value	means (i) the market value ("marktwaarde") of the relevant Mortgaged Asset based on (a) if available, the most recent valuation by an external valuer, or (b) if no valuation is available, the assessment by the Dutch tax authorities on the basis of the WOZ at the time of application by the
Mortgage Loan	means (i) the mortgage loans granted by the Seller to the relevant borrowers which may consist of one or more loan parts ("leningdelen") as set forth in the list of loans attached to the Mortgage Receivables Purchase Agreement and (ii), after any purchase and assignment of any New
Mortgage Loan Portfolio	means the portfolio of Mortgage Loans;
Mortgage Receivables	means any and all rights of the Seller (and after assignment of such rights to the Issuer, of the Issuer) against the Borrower under or in connection with a Mortgage Loan, including any and all claims of the Seller (or the Issuer after assignment) on the Borrower as a result of the Mortgage Loan

NHG Guarantee	means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW;
NHG Loan	means a Mortgage Loan that has the benefit of a NHG Guarantee;
Non NHG Loan	means a Mortgage Loan which does not qualify as an NHG Loan;
Notification Events	means any of the Assignment Notification Events and the Pledge Notification Events;
Notification Trigger	A notification trigger is an event that when it occurs or a threshold that when it is breached, is considered to be an Notification Event.
Occupancy	means the way the mortgaged property is used (eg. owner occupied);
Orig. Loan to Original Foreclosure Value (OLTOFV)	means the ratio calculated by dividing the original principal amount of a Mortgage Receivable at the moment of origination by the Original Foreclosure Value;
Orig. Loan to Original Market Value (OLTOMV)	means the ratio calculated by dividing the original loan amount by their Original Market Value;
Original Foreclosure Value	means the Foreclosure Value as assessed by the relevant Originator at the time of granting the Mortgage Loan;
Original Market Value	means the Market Value as assessed by the relevant Originator at the time of granting the Mortgage Loan;
Originator	means (i) Avéro Hypotheken B.V., Centraal Beheer Hypotheken B.V., Centraal Beheer Woninghypotheken B.V., FBTO Hypotheken B.V. and Woonfonds Nederland B.V., each incorporated under the laws of the Netherlands as a private company with limited liability ("besloten
Outstanding Principal Amount	means, at any moment in time, (i) the outstanding principal amount of a Mortgage Receivable at such time and (ii), after a Realised Loss of the type (a) and (b) in respect of such Mortgage Receivable, zero;
Payment Ratio	The actual principal and interest payments received as ratio of the scheduled principal and interest payments during the relevant period;
Penalties	means amounts to be paid by the borrower with regard to amounts in arrears and or (partial) prepayment of the mortgage loan according to the relevant mortgage contract and applicable general conditions;
Performing Loans	means Mortgage Loans that are not in Arrears or Delinquent;
Post-Foreclosure Proceeds	means any amounts received, recovered or collected from a Borrower in respect of a Mortgage Receivable in addition to Net Foreclosure Proceeds, whether in relation to principal, interest or otherwise, following completion of foreclosure on the Mortgage, the Borrower Pledges and
Prepayments	means any non scheduled prepayment under a Mortgage Loan as a result of the Mortgage Receivable being repaid (in whole or in part) prior to the maturity date of such Mortgage Loan other than (i) on a date whereon the interest rate is reset or (ii) as otherwise permitted pursuant to the
Principal Deficiency Ledger	means the principal deficiency ledger relating to the relevant Classes of Notes and comprising sub-ledgers for each such Class of Notes as set forth in Clause [8] of the Administration Agreement;
Principal Payment Date	means the 26th day of each February, May, August and November in each year, subject to adjustment for days that are not Business Days, modified following and commencing on 26 August 2014;
Principal Payment Rate (PPR)	means scheduled repayment as annualised ratio of scheduled repayments to the principal mortgage balance outstanding at the beginning of the relevant period;
Prospectus	means the offering circular dated 26 May 2014 relating to the issue of the Notes;
Realised Losses	means, on any relevant Notes Payment Date, the sum of (a) with respect to the Mortgage Receivables in respect of which the Seller, the Servicer on behalf of the Issuer, the Issuer or the Security Trustee has completed the foreclosure such that there is no more collateral securing the
Recoveries	means collection of proceeds towards redemption of any outstanding claims on the borrower relating to the Mortgage Loan after the termination of that Mortgage Loan;
Redemption Priority of Payments	means the priority of payments set out in Clause 5.4 of the Trust Deed;
Remaining Tenor	the length of time until the final maturity date of the Mortgage Loan expressed in years;
Replacements	N/A;
Replenishments	N/A;
Repossesions	means the seizing of collateral by the lender during Foreclosure;
Reserve Account	means the bank account of the Issuer designated as such in the Issuer Account Agreement;
Reserve Account Target Level	means on any Notes Calculation Date a level equal to: (i) until the date mentioned in (ii) below, EUR 8,900,000 or (ii) from (and including) the Notes Payment Date on which the Notes, other than the Class C Notes,
Revenue Priority of Payments	means the priority of payments in respect of which the Available Revenue Funds is applied as set out in Clause 5.3 of the Trust Deed;
Saving Deposits	means the total amount in insurance savings deposits and bank savings deposits in respect of the Mortgage Loans constituting the Mortgage Loan Portfolio;
Seasoning	the period between the date of origination of the Loan Part and the Reporting Date.
Seller	means Achmea Bank N.V. or its successor or successors;
Servicer	means Achmea Bank N.V. or its successor or successors;
Signing Date	means (i) in respect of the Master Definitions Agreement, the Mortgage Receivables Purchase Agreement, the Management Agreements, the Class B and C Notes Purchase Agreement, the Savings Participation Agreements, the Swap Agreement, the Interest Rate Reset Agreement, the
Special Servicer	N/A;
Subordinated Loan	N/A;
Swap Counterparty	means Deutsche Bank AG, London Branch or its successor or successors;
Swap Counterparty Default Payment	means any termination payment due and payable as a result of the occurrence of (i) a Swap Event of Default where the Swap Counterparty is the Defaulting Party or (ii) an Additional Termination Event arising pursuant to the occurrence of a Rating Event (all as defined in the Swap
Swap Notional Amount	means, with respect to an Interest Period, an amount equal to the aggregate Principal Amount Outstanding of the Class A Notes, less any amount standing to the debit of the Class A Principal Deficiency ledger at close of business on the first day of such Interest Period;
Trust Deed	means the trust deed to be entered into by the Security Trustee, the Issuer and the Shareholder dated the Signing Date substantially in the Agreed Form, as the same may be amended, restated, novated, supplemented or otherwise modified from time to time;
Weighted Average Life	means the weighted average amount of time that will elapse from the date of issuance of a Note to the date of distribution to the investor of amounts distributed in net reduction of principal of such Note;
Weighted Average Maturity	The measure is calculated by totaling each mortgage value represented in the pool. The weights of each mortgage is found by dividing the value of each into the total of all. To arrive at the WAM number the weight of each security is multiplied by the time (in years) until legal maturity of
WEW	means Stichting Waarborgfonds Eigen Woningen;
WEW Claims	means losses which are claimed with the WEW based on the NHG Conditions;

Dutch Mortgage Portfolio Loans XII B.V.

Monthly Portfolio and Performance Report: 1 April 2015 - 30 April 2015

Contact Information

Cash Advance Facility Provider	Coöperatieve Centrale Raiffeisen-Boerenleenbank B.A. (NL) Croeselaan 18 3521 CB Utrecht The Netherlands
Issuer	Dutch Mortgage Portfolio Loans XII B.V. Prins Bernardplein 200 1097 JB Amsterdam The Netherlands
Issuer Administrator	Intertrust Administrative Services B.V. Prins Bernhardplein 200 1097 JB Amsterdam The Netherlands
Legal Advisor to the Manager	Clifford Chance LLP Droogbak 1A 1013 GE Amsterdam The Netherlands
Listing Agent	Matheson 70 Sir John Rogerson's Quay Dublin 2 Ireland
Manager	Deutsche Bank AG, London Branch 1 Great Winchester Street EC2N 2DB London United Kingdom
Reference Agent	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands
Seller	Achmea Bank N.V. Lange Houtstraat 8 2511 CW The Hague The Netherlands
Tax Advisor	KPMG Meijburg & Co. (Amstelveen) Laan van Langehuize 9 1186 DS Amstelveen The Netherlands
Interest Rate Swap Counterparty	Deutsche Bank AG, London Branch 1 Great Winchester Street EC2N 2DB London United Kingdom
Issuer Account Bank	Societe Generale, London Branch SG House, 41 Tower Hill EC3N 4SG London United Kingdom
Legal Advisor to the Arranger	Clifford Chance LLP Droogbak 1A 1013 GE Amsterdam The Netherlands
Legal Advisor to the Seller and the Issuer	NautaDutilh N.V. Strawinksylaan 1999 1077 XV Amsterdam The Netherlands
Manager	Achmea Bank N.V. Lange Houtstraat 8 2511 CW The Hague The Netherlands
Paying Agent	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands
Security Trustee	Stichting Security Trustee DMPL XII Claude Debussylaan 24 1082 MD Amsterdam The Netherlands
Servicer	Achmea Bank N.V. Lange Houtstraat 8 2511 CW The Hague The Netherlands