Dutch Residential Mortgage Portfolio I B.V.

Monthly Portfolio and Performance Report

Reporting Period: 1 December 2018 - 31 December 2018

Reporting Date: 31 December 2018

AMOUNTS IN EURO

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Key Dates

Note Class	Class A1	Class A2	Class A3	Class B	Class C
Key Dates					
Closing Date	28 May 2015	28 May 2015	28 May 2015	28 May 2015	28 May 2015
First Optional Redemption Date	26 Apr 2020	26 Apr 2020	26 Apr 2020	26 Apr 2020	26 Apr 2020
Step Up Date	26 Apr 2020	26 Apr 2020	26 Apr 2020	26 Apr 2020	N/A
Original Weighted Average Life (expected)	N/A	N/A	N/A	N/A	N/A
Legal Maturity Date	26 Apr 2047	26 Jul 2047	26 Jul 2047	26 Jul 2047	26 Jul 2047
Portfolio Date	31 Dec 2018	31 Dec 2018	31 Dec 2018	31 Dec 2018	31 Dec 2018
Determination Date	23 Jan 2019	23 Jan 2019	23 Jan 2019	23 Jan 2019	23 Jan 2019
Interest Payment Date	28 Jan 2019	28 Jan 2019	28 Jan 2019	28 Jan 2019	28 Jan 2019
Principal Payment Date	28 Jan 2019	28 Jan 2019	28 Jan 2019	28 Jan 2019	28 Jan 2019
Current Reporting Period	1 Dec 2018 - 31 Dec 2018	1 Dec 2018 - 31 Dec 2018	1 Dec 2018 - 31 Dec 2018	1 Dec 2018 - 31 Dec 2018	1 Dec 2018 - 31 Dec 2018
Previous Reporting Period	1 Nov 2018 - 30 Nov 2018	1 Nov 2018 - 30 Nov 2018	1 Nov 2018 - 30 Nov 2018	1 Nov 2018 - 30 Nov 2018	1 Nov 2018 - 30 Nov 2018
Accrual Start Date	26 Oct 2018	26 Oct 2018	26 Oct 2018	26 Oct 2018	26 Oct 2018
Accrual End Date	28 Jan 2019	28 Jan 2019	28 Jan 2019	28 Jan 2019	28 Jan 2019
Accrual Period (in days)	94	94	94	94	94
Fixing Date Reference Rate	24 Oct 2018	24 Oct 2018	N/A	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		4,688
Matured Mortgage Loans	-/-	0
Prepaid Mortgage Loans	-/-	38
Further Advances / Modified Mortgage Loans		0
Replacements		0
Replenishments		0
Loans repurchased by the Seller	-/-	9
Foreclosed Mortgage Loans	-/-	0
Others		0
Number of Mortgage Loans at the end of the Reporting Period		4,641
Amounts		
Net Outstanding balance at the beginning of the Reporting Period		623,920,118.07
Scheduled Principal Receipts	-/-	809,493.82
Prepayments	-/-	6,585,562.30
Further Advances / Modified Mortgage Loans		0.00
Replacements		0.00
Replenishments		0.00
Loans repurchased by the Seller	-/-	1,561,161.13
Foreclosed Mortgage Loans	-/-	0.00
Others		0.00
Rounding		0.00
Net Outstanding balance at the end of the Reporting Period		614,963,900.82
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		-65,988,511.98
Changes in Saving Deposits		-552,104.79
Saving Deposits at the end of the Reporting Period		-66,540,616.77

Delinquencies

From (>)	Until (<=)	Arrears Amount	Aggregate Outstanding Not. Amount	% of Total	Nr of Mortgage Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
	Performing	0.00	610,980,335.49	99.352%	4,611	99.354%	3.606%	17.01	76.124%
<=	30 days	6,784.60	2,448,843.54	0.398%	17	0.366%	3.278%	15.44	82.206%
30 days	60 days	6,219.26	1,083,364.30	0.176%	9	0.194%	4.176%	17.21	91.918%
60 days	90 days	1,556.34	181,512.08	0.03%	2	0.043%	4.815%	10.21	108.427%
90 days	120 days	2,670.65	269,845.41	0.044%	2	0.043%	2.657%	18.94	80.119%
120 days	150 days	0.00	0.00	0.00%	0	0.00%	0.00%	0.00	0.00%
150 days	180 days	0.00	0.00	0.00%	0	0.00%	0.00%	0.00	0.00%
180 days	>	0.00	0.00	0.00%	0	0.00%	0.00%	0.00	0.00%
	Total	17,230.85	614,963,900.82	100.00%	4,641	100.00%	3.605%	17.00	76.187%

Weighted Average	586.67
Minimum	112.50
Maximum	1,953.42

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		5	5
Percentage of number of Mortgage Loans at Closing Date (%, including replenished loans)		3.90%	3.90%
Net principal balance of Mortgage Loans foreclosed since the Closing Date		556,530.80	556,530.80
Percentage of net principal balance at the Closing Date (%, including replenished loans)		0.058%	0.058%
Net principal balance of Mortgage Loans foreclosed since the Closing Date		556,530.80	556,530.80
Other foreclosed amounts (e.g. interest in arrears and penalties) since the Closing Date		0.00	0.00
Total amount of foreclosures / defaults of Mortgage Loans since the Closing Date		556,530.80	556,530.80
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	409,420.25	409,420.25
Total amount of losses on Mortgage Loans foreclosed since the Closing Date		147,110.55	147,110.55
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	37,689.66	37,689.66
Losses minus recoveries since the Closing Date		109,420.89	109,420.89
Average loss severity since the Closing Date		0.20	0.20
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		0.01570%	0.01590%
Constant Default Rate 6-month average		0.01520%	0.01540%
Constant Default Rate 12-month average		0.01430%	0.01440%
Constant Default Rate to date		0.05410%	0.05410%

Foreclosure Statistics - NHG Loans

		Previous Period	Current Period
Foreclosures reporting periodically			
Number of NHG Loans foreclosed during the Reporting Period		1	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		0.01	0.00
Foreclosures since Closing Date			
Net principal balance of NHG Loans foreclosed since the Closing Date		91,721.23	91,721.23
Other foreclosed amounts of NHG Loans (e.g. interest in arrears and penalties) since the Closing Date		0	0
Total amount of foreclosures / defaults of NHG Loans since the Closing Date		91,721.23	91,721.23
Recoveries from sales on foreclosed NHG Loans since the Closing Date	-/-	91,721.23	91,721.23
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	-/-	-1,167.65	-1,167.65
Losses minus recoveries since the Closing Date		1,167.65	1,167.65
Average loss severity NHG Loans since the Closing Date		0.01	0.01
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
Payout ratio WEW during the Reporting Period		0.00	0.00

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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%

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		464,809.61	464,809.61
Other foreclosed amounts of non Non NHG Loans (e.g. interest in arrears and penalties) since the Closing Date		0	0
Total amount of foreclosures / defaults of non Non NHG Loans since the Closing Date		464,809.61	464,809.61
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/-	317,699.02	317,699.02
Total amount of losses on Non NHG Loans foreclosed since the Closing Date		147,110.59	147,110.59
Post-Foreclosure recoveries on Non NHG Loans foreclosed since the Closing Date	-/-	38,857.31	38,857.31
Losses minus recoveries since the Closing Date		108,253.28	108,253.28
Average loss severity Non NHG Loans since the Closing Date		0.23	0.23
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

Performance Ratios

	Previous Period	Current Period
Constant Prepayment Rate (CPR)		
Annualized Life CPR	8.6517%	8.7267%
Annualized 1-month average CPR	13.9567%	12.1094%
Annualized 3-month average CPR	11.6772%	12.4788%
Annualized 6-month average CPR	10.8688%	11.4356%
Annualized 12-month average CPR	10.725%	10.9603%
Principal Payment Rate (PPR)		
Annualized Life PPR	0.5732%	0.5751%
Annualized 1-month average PPR	0.6565%	0.6602%
Annualized 3-month average PPR	0.6561%	0.6587%
Annualized 6-month average PPR	0.6512%	0.6541%
Annualized 12-month average PPR	0.6392%	0.6427%
Payment Ratio		
Periodic Payment Ratio	100.000%	98.782%

Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	680,400,308.01	1,028,637,077.32
Value of savings deposits	65,436,407.19	62,665,317.33
Net principal balance	614,963,900.82	965,971,759.99
Construction Deposits	0.00	0.00
Net principal balance excl. Construction and Saving Deposits	614,963,900.82	965,971,759.99
Negative balance	-17,197.98	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	614,970,425.80	965,971,759.99
Number of loans	4,641	7,756
Number of loanparts	9,442	13,611
Number of negative loanparts	7	0
Average principal balance (borrower)	132,506.77	132,624.69
Weighted average current interest rate	3.61 %	4.38%
Weighted average maturity (in years)	17.00	19.86
Weighted average remaining time to interest reset (in years)	5.91	6.42
Weighted average seasoning (in years)	11.92	8.62
Weighted average CLTOMV	76.19 %	79.28%
Weighted average CLTIMV	63.87 %	78.03%
Weighted average CLTIFV	86.57 %	89.40%
Weighted average OLTOMV	87.52 %	88.10%

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	149,390,554.21	24.29%	1,730	18.32%	3.73%	23.65	84.37%	
Bank Savings	23,283,857.90	3.79%	253	2.68%	4.17%	16.25	85.52%	
Interest Only	285,628,476.65	46.45%	4,786	50.69%	3.33%	15.77	70.74%	
Hybrid								
Investments	7,747,444.21	1.26%	64	0.68%	3.41%	14.73	98.17%	
Life Insurance	82,642,851.17	13.44%	1,021	10.81%	3.35%	12.65	85.97%	
Linear	6,444,251.72	1.05%	107	1.13%	3.47%	23.19	74.72%	
Savings	59,826,464.96	9.73%	1,481	15.69%	4.76%	12.27	61.88%	
Other								
Unknown								
Total	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	

*Since the transfer of the servicing activities to Quion (May 2017), the repayment method was not properly mapped in the investor report. This has been adjusted as of February 2018.

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	4,206,242.37	0.68%	279	6.01%	4.24%	7.32	21.34%	
25,000 - 50,000	18,319,351.85	2.98%	489	10.54%	4.11%	9.03	32.72%	
50,000 - 75,000	32,764,133.44	5.33%	520	11.20%	3.78%	11.60	46.02%	
75,000 - 100,000	47,377,348.98	7.70%	541	11.66%	3.58%	13.59	56.24%	
100,000 - 150,000	143,853,911.96	23.39%	1,153	24.84%	3.64%	17.18	72.65%	
150,000 - 200,000	145,162,070.81	23.60%	841	18.12%	3.56%	18.03	83.03%	
200,000 - 250,000	93,397,873.50	15.19%	421	9.07%	3.60%	18.70	86.60%	
250,000 - 300,000	54,510,317.31	8.86%	200	4.31%	3.56%	18.80	87.86%	
300,000 - 350,000	29,943,031.38	4.87%	94	2.03%	3.50%	19.04	88.23%	
350,000 - 400,000	15,511,766.95	2.52%	42	0.90%	3.45%	18.68	85.39%	
400,000 - 450,000	9,674,805.95	1.57%	23	0.50%	3.30%	17.71	86.31%	
450,000 - 500,000	8,998,963.48	1.46%	19	0.41%	3.43%	16.34	87.07%	
500,000 - 550,000	2,585,699.64	0.42%	5	0.11%	3.58%	19.47	90.01%	
550,000 - 600,000	3,416,113.04	0.56%	6	0.13%	3.71%	17.45	87.40%	
600,000 - 650,000	2,492,782.33	0.41%	4	0.09%	2.61%	16.53	96.94%	
650,000 - 700,000	2,024,487.83	0.33%	3	0.06%	3.46%	20.03	91.91%	
700,000 - 750,000	725,000.00	0.12%	1	0.02%	3.24%	12.95	86.30%	
750,000 - 800,000								
800,000 - 850,000								
850,000 - 900,000								
900,000 - 950,000								
950,000 - 1,000,000								
1,000,000 >=								
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Average	132,507
Minimum	10
Maximum	725,000

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
< 2000	90,187,859.68	14.67%	2,244	23.77%	3.72%	8.75	52.38%	
2000 - 2001	27,809,568.92	4.52%	503	5.33%	3.29%	10.91	65.06%	
2001 - 2002	16,353,112.12	2.66%	327	3.46%	3.50%	11.98	73.30%	
2002 - 2003	27,291,602.24	4.44%	452	4.79%	3.42%	12.91	77.25%	
2003 - 2004	42,116,274.22	6.85%	629	6.66%	3.31%	13.71	78.07%	
2004 - 2005	43,382,549.20	7.05%	668	7.07%	3.31%	14.45	78.34%	
2005 - 2006	33,736,643.92	5.49%	539	5.71%	3.12%	15.34	79.26%	
2006 - 2007	28,441,339.52	4.62%	453	4.80%	3.47%	16.69	83.52%	
2007 - 2008	24,139,870.16	3.93%	397	4.20%	3.97%	17.18	82.78%	
2008 - 2009	33,581,207.90	5.46%	448	4.74%	3.88%	18.36	80.66%	
2009 - 2010	31,570,362.67	5.13%	378	4.00%	3.47%	16.08	77.56%	
2010 - 2011	6,401,054.19	1.04%	96	1.02%	3.58%	17.31	74.44%	
2011 - 2012	9,655,053.75	1.57%	156	1.65%	3.67%	18.30	77.75%	
2012 - 2013	36,295,522.22	5.90%	443	4.69%	3.99%	22.15	83.79%	
2013 - 2014	45,512,446.41	7.40%	470	4.98%	4.02%	23.39	86.16%	
2014 - 2015	117,409,651.48	19.09%	1,202	12.73%	3.64%	24.75	83.89%	
2015 - 2016	278,628.29	0.05%	14	0.15%	3.12%	15.83	66.95%	
2016 - 2017	317,118.82	0.05%	9	0.10%	2.07%	22.70	79.38%	
2017 - 2018	341,775.74	0.06%	6	0.06%	2.95%	17.55	73.82%	
2018 - 2019	142,259.37	0.02%	8	0.08%	2.46%	22.54	64.49%	
2019 >=								
Unknown								
Total	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	

Weighted Average	2007
Minimum	1994
Maximum	2018

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	142,259.37	0.02%	8	0.08%	2.46%	22.54	64.49%	
1 Year(s) - 2 Year(s)	341,775.74	0.06%	6	0.06%	2.95%	17.55	73.82%	
2 Year(s) - 3 Year(s)	306,155.15	0.05%	8	0.08%	2.04%	22.94	79.70%	
3 Year(s) - 4 Year(s)	201,913.90	0.03%	12	0.13%	3.33%	15.99	69.80%	
4 Year(s) - 5 Year(s)	117,126,130.04	19.05%	1,196	12.67%	3.64%	24.77	83.90%	
5 Year(s) - 6 Year(s)	44,721,342.64	7.27%	469	4.97%	4.00%	23.35	85.85%	
6 Year(s) - 7 Year(s)	37,454,291.57	6.09%	452	4.79%	4.01%	22.16	84.13%	
7 Year(s) - 8 Year(s)	9,504,681.38	1.55%	154	1.63%	3.67%	18.31	77.42%	
8 Year(s) - 9 Year(s)	4,229,344.01	0.69%	74	0.78%	3.94%	18.84	76.23%	
9 Year(s) - 10 Year(s)	33,000,435.87	5.37%	393	4.16%	3.39%	15.99	76.93%	
10 Year(s) - 11 Year(s)	33,864,236.47	5.51%	445	4.71%	3.91%	18.31	80.87%	
11 Year(s) - 12 Year(s)	24,145,233.33	3.93%	397	4.20%	3.99%	17.26	82.93%	
12 Year(s) - 13 Year(s)	28,356,773.70	4.61%	449	4.76%	3.47%	16.69	83.15%	
13 Year(s) - 14 Year(s)	31,967,385.19	5.20%	510	5.40%	3.14%	15.36	79.91%	
14 Year(s) - 15 Year(s)	41,303,040.25	6.72%	659	6.98%	3.27%	14.51	77.52%	
15 Year(s) - 16 Year(s)	42,680,131.55	6.94%	615	6.51%	3.32%	13.76	78.37%	
16 Year(s) - 17 Year(s)	30,112,641.76	4.90%	498	5.27%	3.42%	13.01	78.38%	
17 Year(s) - 18 Year(s)	16,148,107.06	2.63%	320	3.39%	3.51%	12.14	72.49%	
18 Year(s) - 19 Year(s)	27,125,061.07	4.41%	491	5.20%	3.29%	10.92	65.75%	
19 Year(s) - 20 Year(s)	34,290,968.31	5.58%	713	7.55%	3.48%	9.83	57.28%	
20 Year(s) - 21 Year(s)	24,009,964.80	3.90%	528	5.59%	3.56%	9.27	56.95%	
21 Year(s) - 22 Year(s)	15,364,693.60	2.50%	393	4.16%	3.66%	8.39	49.64%	
22 Year(s) - 23 Year(s)	8,202,877.12	1.33%	256	2.71%	4.08%	7.33	43.79%	
23 Year(s) - 24 Year(s)	5,384,851.18	0.88%	183	1.94%	4.08%	6.54	41.78%	
24 Year(s) - 25 Year(s)	4,638,602.88	0.75%	198	2.10%	5.11%	5.45	34.54%	
25 Year(s) - 26 Year(s)	341,002.88	0.06%	15	0.16%	4.88%	4.93	27.55%	
26 Year(s) - 27 Year(s)								
27 Year(s) - 28 Year(s)								
28 Year(s) - 29 Year(s)								
29 Year(s) - 30 Year(s)								
30 Year(s) >=								
Unknown								
Total	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	

Weighted Average	11.92 Year(s)
Minimum	.08 Year(s)
Maximum	25 Year(s)

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								
2015 - 2020	1,881,243.60	0.31%	81	0.86%	3.39%	0.45	46.14%	
2020 - 2025	18,600,000.49	3.02%	622	6.59%	4.03%	4.38	51.25%	
2025 - 2030	94,100,764.84	15.30%	2,113	22.38%	3.70%	9.14	57.44%	
2030 - 2035	182,477,847.97	29.67%	2,895	30.66%	3.35%	13.72	75.55%	
2035 - 2040	131,984,664.54	21.46%	1,807	19.14%	3.62%	18.08	82.54%	
2040 - 2045	185,112,732.75	30.10%	1,910	20.23%	3.76%	24.88	84.66%	
2045 - 2050	806,646.63	0.13%	14	0.15%	3.72%	26.59	66.48%	
2050 - 2055								
2055 - 2060								
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 - 2085								
2085 - 2090								
2090 - 2095								
2095 - 2100								
2100 >=								
Unknown								
Total	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	

Weighted Average	2036
Minimum	2018
Maximum	2049

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
< 1 Year(s)	1,881,243.60	0.31%	81	0.86%	3.39%	0.45	46.14%	
1 Year(s) - 2 Year(s)	1,755,567.85	0.29%	70	0.74%	3.36%	1.50	64.24%	
2 Year(s) - 3 Year(s)	1,513,756.45	0.25%	59	0.62%	3.65%	2.37	56.03%	
3 Year(s) - 4 Year(s)	2,962,499.72	0.48%	100	1.06%	3.70%	3.52	50.60%	
4 Year(s) - 5 Year(s)	2,564,253.08	0.42%	87	0.92%	3.81%	4.53	54.37%	
5 Year(s) - 6 Year(s)	9,803,923.39	1.59%	306	3.24%	4.37%	5.42	47.57%	
6 Year(s) - 7 Year(s)	8,849,735.45	1.44%	231	2.45%	3.81%	6.48	49.89%	
7 Year(s) - 8 Year(s)	10,881,924.92	1.77%	305	3.23%	4.12%	7.50	53.70%	
8 Year(s) - 9 Year(s)	18,464,392.88	3.00%	435	4.61%	3.76%	8.49	54.98%	
9 Year(s) - 10 Year(s)	20,978,022.88	3.41%	461	4.88%	3.44%	9.52	61.71%	
10 Year(s) - 11 Year(s)	34,926,688.71	5.68%	681	7.21%	3.67%	10.44	59.24%	
11 Year(s) - 12 Year(s)	29,540,882.13	4.80%	537	5.69%	3.27%	11.45	66.85%	
12 Year(s) - 13 Year(s)	28,657,287.29	4.66%	528	5.59%	3.44%	12.43	71.85%	
13 Year(s) - 14 Year(s)	33,021,081.00	5.37%	506	5.36%	3.48%	13.51	77.55%	
14 Year(s) - 15 Year(s)	47,183,196.54	7.67%	665	7.04%	3.33%	14.45	78.49%	
15 Year(s) - 16 Year(s)	44,075,401.01	7.17%	659	6.98%	3.26%	15.47	79.12%	
16 Year(s) - 17 Year(s)	37,025,457.76	6.02%	539	5.71%	3.20%	16.48	80.69%	
17 Year(s) - 18 Year(s)	30,282,144.88	4.92%	433	4.59%	3.43%	17.47	83.20%	
18 Year(s) - 19 Year(s)	22,403,338.51	3.64%	327	3.46%	3.98%	18.48	84.87%	
19 Year(s) - 20 Year(s)	30,664,917.60	4.99%	356	3.77%	3.81%	19.44	81.48%	
20 Year(s) - 21 Year(s)	11,608,805.79	1.89%	152	1.61%	4.22%	20.45	85.01%	
21 Year(s) - 22 Year(s)	3,560,448.71	0.58%	51	0.54%	3.69%	21.58	80.03%	
22 Year(s) - 23 Year(s)	5,978,614.69	0.97%	98	1.04%	3.53%	22.37	82.82%	
23 Year(s) - 24 Year(s)	29,978,602.76	4.87%	344	3.64%	4.01%	23.72	85.04%	
24 Year(s) - 25 Year(s)	39,825,585.08	6.48%	388	4.11%	3.99%	24.51	86.75%	
25 Year(s) - 26 Year(s)	105,769,481.51	17.20%	1,029	10.90%	3.62%	25.59	84.02%	
26 Year(s) - 27 Year(s)	736,348.69	0.12%	12	0.13%	3.58%	26.28	66.27%	
27 Year(s) - 28 Year(s)								
28 Year(s) - 29 Year(s)								
29 Year(s) - 30 Year(s)	59,302.94	0.01%	1	0.01%	5.70%	29.92	71.79%	
30 Year(s) >=	10,995.00	0.00%	1	0.01%	2.31%	30.00	51.55%	
Total	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	

Weighted Average	17 Year(s)
Minimum	Year(s)
Maximum	30 Year(s)

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	292,801,633.11	47.61%	2,398	51.67%	3.79%	19.10	79.79%	
< 10 %	78,430.97	0.01%	4	0.09%	3.31%	15.39	6.23%	
10 % - 20 %	696,397.49	0.11%	26	0.56%	3.26%	10.28	12.22%	
20 % - 30 %	2,092,816.75	0.34%	52	1.12%	3.17%	9.68	19.76%	
30 % - 40 %	6,078,298.60	0.99%	101	2.18%	3.35%	10.29	27.28%	
40 % - 50 %	11,318,072.00	1.84%	158	3.40%	3.37%	10.80	35.17%	
50 % - 60 %	18,801,449.23	3.06%	232	5.00%	3.14%	11.46	42.90%	
60 % - 70 %	28,219,757.62	4.59%	278	5.99%	3.25%	12.43	50.64%	
70 % - 80 %	39,309,786.54	6.39%	314	6.77%	3.30%	13.36	57.18%	
80 % - 90 %	37,086,914.40	6.03%	231	4.98%	3.26%	15.07	66.56%	
90 % - 100 %	25,858,391.58	4.20%	148	3.19%	3.53%	16.00	72.35%	
100 % - 110 %	39,733,669.59	6.46%	194	4.18%	3.56%	16.47	84.84%	
110 % - 120 %	52,433,788.51	8.53%	219	4.72%	3.58%	18.27	91.59%	
120 % - 130 %	57,448,963.31	9.34%	263	5.67%	3.67%	16.24	96.91%	
130 % - 140 %	1,448,246.53	0.24%	13	0.28%	3.07%	13.68	98.62%	
140 % - 150 %	667,560.06	0.11%	4	0.09%	2.20%	14.00	96.50%	
150 % >=	889,724.53	0.14%	6	0.13%	2.83%	15.58	114.37%	
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	99 %
Minimum	5 %
Maximum	1,390 %

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	322,162,267.71	52.39%	2,243	48.33%	3.44%	15.10	72.90%	
< 10 %								
10 % - 20 %	102,930.44	0.02%	4	0.09%	4.30%	16.74	12.18%	
20 % - 30 %	989,082.11	0.16%	18	0.39%	3.41%	16.49	21.04%	
30 % - 40 %	1,356,655.46	0.22%	24	0.52%	3.46%	13.57	21.51%	
40 % - 50 %	5,174,523.34	0.84%	71	1.53%	3.83%	15.84	31.57%	
50 % - 60 %	5,149,349.52	0.84%	76	1.64%	3.54%	14.27	36.76%	
60 % - 70 %	8,337,004.34	1.36%	100	2.15%	3.74%	15.71	46.16%	
70 % - 80 %	13,928,206.70	2.26%	155	3.34%	3.85%	15.43	51.61%	
80 % - 90 %	21,708,297.64	3.53%	213	4.59%	3.85%	16.80	60.78%	
90 % - 100 %	26,555,188.82	4.32%	244	5.26%	3.79%	17.89	68.71%	
100 % - 110 %	39,437,674.58	6.41%	349	7.52%	3.84%	18.33	78.56%	
110 % - 120 %	104,649,494.73	17.02%	682	14.70%	3.77%	21.95	90.87%	
120 % - 130 %	63,397,234.60	10.31%	448	9.65%	3.78%	18.31	93.14%	
130 % - 140 %	1,054,390.96	0.17%	7	0.15%	3.78%	19.01	98.86%	
140 % - 150 %	411,338.11	0.07%	3	0.06%	2.99%	14.44	89.01%	
150 % >=	550,261.76	0.09%	4	0.09%	3.60%	16.80	104.29%	
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	99 %
Minimum	5 %
Maximum	1,390 %

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	292,801,633.11	47.61%	2,398	51.67%	3.79%	19.10	79.79%	
< 10 %	1,050,836.09	0.17%	79	1.70%	4.00%	7.60	6.62%	
10 % - 20 %	3,121,591.43	0.51%	104	2.24%	3.85%	9.05	14.36%	
20 % - 30 %	8,055,413.56	1.31%	176	3.79%	3.65%	9.91	22.59%	
30 % - 40 %	12,619,656.82	2.05%	176	3.79%	3.44%	10.59	32.44%	
40 % - 50 %	20,261,133.98	3.29%	218	4.70%	3.37%	11.69	40.45%	
50 % - 60 %	26,363,731.79	4.29%	242	5.21%	3.36%	12.25	49.40%	
60 % - 70 %	34,961,806.71	5.69%	242	5.21%	3.22%	14.03	57.83%	
70 % - 80 %	39,862,279.70	6.48%	242	5.21%	3.51%	14.84	65.90%	
80 % - 90 %	37,943,673.31	6.17%	187	4.03%	3.30%	16.14	75.15%	
90 % - 100 %	31,100,142.35	5.06%	143	3.08%	3.61%	16.23	83.94%	
100 % - 110 %	49,601,026.90	8.07%	193	4.16%	3.56%	18.07	93.56%	
110 % - 120 %	36,169,409.25	5.88%	146	3.15%	3.62%	17.49	100.73%	
120 % - 130 %	19,627,381.45	3.19%	86	1.85%	3.13%	15.70	110.12%	
130 % - 140 %	905,629.91	0.15%	6	0.13%	2.88%	13.12	116.56%	
140 % - 150 %	425,797.87	0.07%	2	0.04%	2.60%	17.01	106.81%	
150 % >=	92,756.59	0.02%	1	0.02%	1.70%	12.00	164.97%	
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	87 %
Minimum	0 %
Maximum	983 %

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	322,162,267.71	52.39%	2,243	48.33%	3.44%	15.10	72.90%	
< 10 %	177,588.62	0.03%	19	0.41%	3.54%	11.47	6.48%	
10 % - 20 %	1,988,317.95	0.32%	62	1.34%	4.10%	11.33	14.40%	
20 % - 30 %	4,916,225.05	0.80%	115	2.48%	4.11%	11.93	23.18%	
30 % - 40 %	8,022,907.92	1.30%	165	3.56%	4.17%	11.09	32.07%	
40 % - 50 %	11,082,289.37	1.80%	155	3.34%	4.07%	13.35	40.39%	
50 % - 60 %	15,367,391.00	2.50%	185	3.99%	3.94%	14.95	49.19%	
60 % - 70 %	17,755,520.58	2.89%	172	3.71%	3.94%	15.45	57.71%	
70 % - 80 %	20,797,415.79	3.38%	181	3.90%	3.80%	16.82	66.54%	
80 % - 90 %	29,992,807.68	4.88%	225	4.85%	3.79%	18.73	75.28%	
90 % - 100 %	39,693,170.92	6.45%	273	5.88%	3.73%	20.03	83.91%	
100 % - 110 %	95,870,786.65	15.59%	587	12.65%	3.80%	22.81	92.84%	
110 % - 120 %	31,660,284.09	5.15%	170	3.66%	3.62%	19.82	100.48%	
120 % - 130 %	15,026,239.58	2.44%	86	1.85%	3.28%	15.89	108.59%	
130 % - 140 %								
140 % - 150 %	153,655.59	0.02%	1	0.02%	3.83%	24.67	125.10%	
150 % >=	297,032.32	0.05%	2	0.04%	3.18%	14.99	93.98%	
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	87 %
Minimum	0 %
Maximum	983 %

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	292,801,633.11	47.61%	2,398	51.67%	3.79%	19.10	79.79%	
< 10 %	1,050,836.09	0.17%	79	1.70%	4.00%	7.60	6.62%	
10 % - 20 %	3,121,591.43	0.51%	104	2.24%	3.85%	9.05	14.36%	
20 % - 30 %	8,001,413.56	1.30%	175	3.77%	3.66%	9.87	22.57%	
30 % - 40 %	12,673,656.82	2.06%	177	3.81%	3.44%	10.61	32.41%	
40 % - 50 %	20,096,133.98	3.27%	217	4.68%	3.37%	11.63	40.42%	
50 % - 60 %	26,440,244.65	4.30%	242	5.21%	3.36%	12.30	49.36%	
60 % - 70 %	35,050,293.85	5.70%	243	5.24%	3.22%	14.02	57.81%	
70 % - 80 %	39,464,540.81	6.42%	239	5.15%	3.50%	14.84	65.84%	
80 % - 90 %	37,500,779.33	6.10%	186	4.01%	3.32%	16.16	75.00%	
90 % - 100 %	31,118,793.22	5.06%	143	3.08%	3.59%	16.22	83.67%	
100 % - 110 %	49,724,508.90	8.09%	196	4.22%	3.58%	17.99	93.50%	
110 % - 120 %	36,657,909.25	5.96%	146	3.15%	3.59%	17.57	100.55%	
120 % - 130 %	19,837,381.45	3.23%	87	1.87%	3.13%	15.68	110.10%	
130 % - 140 %	905,629.91	0.15%	6	0.13%	2.88%	13.12	116.56%	
140 % - 150 %	101,797.87	0.02%	1	0.02%	2.45%	17.83	128.49%	
150 % >=	416,756.59	0.07%	2	0.04%	2.44%	15.69	114.46%	
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	87 %
Minimum	0 %
Maximum	983 %

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	322,162,267.71	52.39%	2,243	48.33%	3.44%	15.10	72.90%	
< 10 %	177,588.62	0.03%	19	0.41%	3.54%	11.47	6.48%	
10 % - 20 %	1,988,317.95	0.32%	62	1.34%	4.10%	11.33	14.40%	
20 % - 30 %	4,916,225.05	0.80%	115	2.48%	4.11%	11.93	23.18%	
30 % - 40 %	8,022,907.92	1.30%	165	3.56%	4.17%	11.09	32.07%	
40 % - 50 %	11,082,289.37	1.80%	155	3.34%	4.07%	13.35	40.39%	
50 % - 60 %	15,367,391.00	2.50%	185	3.99%	3.94%	14.95	49.19%	
60 % - 70 %	17,755,520.58	2.89%	172	3.71%	3.94%	15.45	57.71%	
70 % - 80 %	20,797,415.79	3.38%	181	3.90%	3.80%	16.82	66.54%	
80 % - 90 %	29,992,807.68	4.88%	225	4.85%	3.79%	18.73	75.28%	
90 % - 100 %	39,346,170.92	6.40%	271	5.84%	3.74%	20.08	83.84%	
100 % - 110 %	96,079,186.65	15.62%	588	12.67%	3.79%	22.79	92.83%	
110 % - 120 %	31,444,935.52	5.11%	169	3.64%	3.64%	19.90	100.37%	
120 % - 130 %	15,380,188.15	2.50%	88	1.90%	3.25%	15.79	108.62%	
130 % - 140 %								
140 % - 150 %	153,655.59	0.02%	1	0.02%	3.83%	24.67	125.10%	
150 % >=	297,032.32	0.05%	2	0.04%	3.18%	14.99	93.98%	
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	87 %
Minimum	0 %
Maximum	983 %

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	292,801,633.11	47.61%	2,398	51.67%	3.79%	19.10	79.79%	
< 10 %	94,956.28	0.02%	5	0.11%	4.00%	13.65	5.74%	
10 % - 20 %	1,074,859.91	0.17%	35	0.75%	3.21%	9.65	13.47%	
20 % - 30 %	3,592,625.72	0.58%	79	1.70%	3.18%	10.38	22.03%	
30 % - 40 %	9,380,155.84	1.53%	139	3.00%	3.46%	11.02	30.76%	
40 % - 50 %	15,608,378.90	2.54%	203	4.37%	3.20%	11.07	38.98%	
50 % - 60 %	30,320,959.13	4.93%	324	6.98%	3.20%	12.15	47.84%	
60 % - 70 %	43,928,691.15	7.14%	350	7.54%	3.28%	13.40	57.04%	
70 % - 80 %	40,717,065.75	6.62%	266	5.73%	3.34%	15.08	64.49%	
80 % - 90 %	31,744,495.31	5.16%	178	3.84%	3.52%	15.77	74.95%	
90 % - 100 %	47,727,769.61	7.76%	212	4.57%	3.50%	17.68	85.72%	
100 % - 110 %	66,691,349.30	10.84%	295	6.36%	3.65%	17.01	94.12%	
110 % - 120 %	29,945,891.45	4.87%	146	3.15%	3.63%	15.79	100.83%	
120 % - 130 %	670,420.74	0.11%	5	0.11%	2.07%	13.59	95.85%	
130 % - 140 %	518,392.03	0.08%	4	0.09%	3.17%	14.31	119.81%	
140 % - 150 %	53,500.00	0.01%	1	0.02%	3.44%	9.67	94.88%	
150 % >=	92,756.59	0.02%	1	0.02%	1.70%	12.00	164.97%	
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	88 %
Minimum	4 %
Maximum	166 %

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	322,162,267.71	52.39%	2,243	48.33%	3.44%	15.10	72.90%	
< 10 %								
10 % - 20 %	136,446.22	0.02%	5	0.11%	4.06%	16.58	13.02%	
20 % - 30 %	1,258,652.30	0.20%	24	0.52%	3.50%	15.89	20.65%	
30 % - 40 %	3,343,466.92	0.54%	51	1.10%	3.59%	15.15	27.48%	
40 % - 50 %	5,974,955.65	0.97%	83	1.79%	3.78%	15.77	34.06%	
50 % - 60 %	8,020,589.75	1.30%	99	2.13%	3.60%	15.70	44.38%	
60 % - 70 %	15,175,247.76	2.47%	168	3.62%	3.81%	15.37	50.72%	
70 % - 80 %	24,285,752.62	3.95%	241	5.19%	3.90%	16.87	60.60%	
80 % - 90 %	31,877,441.76	5.18%	284	6.12%	3.78%	18.78	71.01%	
90 % - 100 %	52,490,508.90	8.54%	398	8.58%	3.86%	19.73	82.51%	
100 % - 110 %	130,819,107.54	21.27%	904	19.48%	3.80%	20.86	91.41%	
110 % - 120 %	18,614,274.88	3.03%	133	2.87%	3.49%	15.15	96.96%	
120 % - 130 %	515,463.81	0.08%	5	0.11%	2.67%	13.39	100.47%	
130 % - 140 %	289,725.00	0.05%	3	0.06%	3.98%	17.83	109.20%	
140 % - 150 %								
150 % >=								
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	88 %
Minimum	4 %
Maximum	166 %

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	292,801,633.11	47.61%	2,398	51.67%	3.79%	19.10	79.79%	
< 10 %	1,250,931.97	0.20%	89	1.92%	3.88%	8.18	7.09%	
10 % - 20 %	4,823,619.13	0.78%	141	3.04%	3.76%	9.17	16.32%	
20 % - 30 %	9,345,018.21	1.52%	182	3.92%	3.60%	10.39	25.12%	
30 % - 40 %	19,133,489.42	3.11%	226	4.87%	3.37%	11.13	35.67%	
40 % - 50 %	24,922,848.38	4.05%	251	5.41%	3.42%	12.25	45.12%	
50 % - 60 %	39,843,769.55	6.48%	297	6.40%	3.19%	13.59	55.25%	
60 % - 70 %	45,937,589.73	7.47%	280	6.03%	3.48%	14.54	65.09%	
70 % - 80 %	39,960,108.98	6.50%	199	4.29%	3.38%	16.64	74.90%	
80 % - 90 %	37,305,105.82	6.07%	169	3.64%	3.61%	16.74	85.13%	
90 % - 100 %	59,878,238.81	9.74%	231	4.98%	3.55%	18.07	95.46%	
100 % - 110 %	26,948,564.79	4.38%	118	2.54%	3.42%	15.76	105.16%	
110 % - 120 %	12,440,092.83	2.02%	56	1.21%	3.20%	14.95	112.18%	
120 % - 130 %	181,209.41	0.03%	2	0.04%	2.26%	14.58	127.06%	
130 % - 140 %	98,924.09	0.02%	1	0.02%	3.27%	6.25	132.67%	
140 % - 150 %								
150 % >=	92,756.59	0.02%	1	0.02%	1.70%	12.00	164.97%	
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	76 %
Minimum	0 %
Maximum	165 %

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	322,162,267.71	52.39%	2,243	48.33%	3.44%	15.10	72.90%	
< 10 %	317,689.17	0.05%	24	0.52%	3.77%	12.52	7.74%	
10 % - 20 %	2,591,659.00	0.42%	77	1.66%	4.12%	11.23	15.95%	
20 % - 30 %	5,783,812.45	0.94%	133	2.87%	4.14%	11.73	25.18%	
30 % - 40 %	11,348,068.71	1.85%	201	4.33%	4.04%	12.14	34.95%	
40 % - 50 %	15,155,968.95	2.46%	193	4.16%	4.11%	14.22	45.40%	
50 % - 60 %	20,598,278.45	3.35%	211	4.55%	3.91%	15.91	55.14%	
60 % - 70 %	22,866,110.52	3.72%	204	4.40%	3.81%	16.38	65.37%	
70 % - 80 %	35,897,646.91	5.84%	268	5.77%	3.78%	19.15	75.40%	
80 % - 90 %	50,699,041.61	8.24%	334	7.20%	3.80%	20.76	85.72%	
90 % - 100 %	97,748,915.12	15.90%	584	12.58%	3.78%	22.67	94.41%	
100 % - 110 %	23,484,818.54	3.82%	134	2.89%	3.43%	16.64	105.12%	
110 % - 120 %	6,010,968.09	0.98%	33	0.71%	2.89%	13.87	111.61%	
120 % - 130 %	298,655.59	0.05%	2	0.04%	2.94%	20.15	125.58%	
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	76 %
Minimum	0 %
Maximum	165 %

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	292,801,633.11	47.61%	2,398	51.67%	3.79%	19.10	79.79%	
< 10 %	4,184,056.17	0.68%	203	4.37%	3.87%	7.59	17.39%	
10 % - 20 %	13,208,065.72	2.15%	262	5.65%	3.72%	9.28	29.77%	
20 % - 30 %	22,065,522.21	3.59%	273	5.88%	3.32%	10.78	41.51%	
30 % - 40 %	31,620,248.77	5.14%	286	6.16%	3.47%	12.17	51.01%	
40 % - 50 %	33,311,280.91	5.42%	237	5.11%	3.28%	13.55	59.45%	
50 % - 60 %	40,322,544.99	6.56%	239	5.15%	3.37%	15.43	67.98%	
60 % - 70 %	46,041,405.73	7.49%	213	4.59%	3.33%	16.58	75.96%	
70 % - 80 %	49,007,002.97	7.97%	199	4.29%	3.63%	18.01	87.56%	
80 % - 90 %	34,857,647.10	5.67%	146	3.15%	3.56%	17.00	94.17%	
90 % - 100 %	23,956,713.13	3.90%	100	2.15%	3.50%	15.97	97.66%	
100 % - 110 %	14,211,144.08	2.31%	53	1.14%	3.19%	17.10	99.21%	
110 % - 120 %	4,847,420.82	0.79%	19	0.41%	3.11%	16.64	101.00%	
120 % - 130 %	1,783,283.14	0.29%	5	0.11%	3.76%	16.85	97.46%	
130 % - 140 %	1,903,921.95	0.31%	5	0.11%	2.83%	14.46	103.40%	
140 % - 150 %	482,000.00	0.08%	1	0.02%	4.87%	14.58	104.78%	
150 % >=	360,000.00	0.06%	1	0.02%	3.43%	17.75	109.75%	
Unknown	10.02	0.00%	1	0.02%	1.85%	12.00	0.02%	
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	64 %
Minimum	0 %
Maximum	151 %

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	322,162,267.71	52.39%	2,243	48.33%	3.44%	15.10	72.90%	
< 10 %	2,123,480.43	0.35%	111	2.39%	4.62%	7.61	22.29%	
10 % - 20 %	8,027,675.55	1.31%	208	4.48%	4.32%	9.93	31.37%	
20 % - 30 %	14,378,122.74	2.34%	228	4.91%	4.02%	12.16	43.43%	
30 % - 40 %	16,989,187.96	2.76%	200	4.31%	3.90%	14.02	52.11%	
40 % - 50 %	25,106,297.89	4.08%	224	4.83%	3.80%	16.81	62.25%	
50 % - 60 %	34,814,212.50	5.66%	268	5.77%	3.78%	19.23	74.40%	
60 % - 70 %	51,124,399.82	8.31%	345	7.43%	3.76%	20.86	82.87%	
70 % - 80 %	69,289,219.28	11.27%	425	9.16%	3.78%	22.18	90.31%	
80 % - 90 %	43,563,174.49	7.08%	246	5.30%	3.69%	20.57	95.25%	
90 % - 100 %	16,432,625.94	2.67%	88	1.90%	3.73%	18.46	99.27%	
100 % - 110 %	7,142,121.03	1.16%	36	0.78%	3.16%	17.26	102.65%	
110 % - 120 %	2,494,823.00	0.41%	13	0.28%	3.71%	16.69	102.10%	
120 % - 130 %	1,143,103.21	0.19%	5	0.11%	3.46%	17.90	106.71%	
130 % - 140 %	173,189.27	0.03%	1	0.02%	3.33%	24.58	91.15%	
140 % - 150 %								
150 % >=								
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	64 %
Minimum	0 %
Maximum	151 %

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
< 0.50 %	20,077.83	0.00%	1	0.01%	0.42%	14.17	75.17%	
0.50 % - 1.00 %	596,133.58	0.10%	4	0.04%	0.69%	11.04	94.64%	
1.00 % - 1.50 %	293,606.40	0.05%	7	0.07%	1.42%	20.18	87.43%	
1.50 % - 2.00 %	20,885,176.12	3.40%	408	4.32%	1.82%	14.25	66.82%	
2.00 % - 2.50 %	98,643,702.53	16.04%	1,699	17.99%	2.20%	13.86	70.37%	
2.50 % - 3.00 %	84,753,287.41	13.78%	1,323	14.01%	2.75%	14.71	78.95%	
3.00 % - 3.50 %	80,501,265.83	13.09%	1,121	11.87%	3.28%	18.46	78.63%	
3.50 % - 4.00 %	111,570,193.38	18.14%	1,335	14.14%	3.71%	21.01	81.33%	
4.00 % - 4.50 %	83,336,374.68	13.55%	1,012	10.72%	4.20%	20.62	81.21%	
4.50 % - 5.00 %	57,149,490.06	9.29%	923	9.78%	4.70%	16.72	76.20%	
5.00 % - 5.50 %	39,020,559.60	6.35%	707	7.49%	5.21%	14.75	71.88%	
5.50 % - 6.00 %	23,627,221.90	3.84%	475	5.03%	5.68%	13.08	68.89%	
6.00 % - 6.50 %	8,281,505.93	1.35%	219	2.32%	6.20%	11.44	57.53%	
6.50 % - 7.00 %	3,555,584.61	0.58%	102	1.08%	6.66%	9.21	53.88%	
7.00 % >=	2,729,720.96	0.44%	106	1.12%	7.40%	6.54	40.03%	
Unknown								
Total	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	

Weighted Average	3.61 %
Minimum	0.42 %
Maximum	8.70 %

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 Month(s)	100,172,353.83	16.29%	1,841	19.50%	2.85%	13.29	71.73%	
12 Month(s) - 24 Month(s)	13,272,220.86	2.16%	295	3.12%	4.06%	12.17	68.36%	
24 Month(s) - 36 Month(s)	12,775,874.01	2.08%	258	2.73%	4.36%	13.61	70.58%	
36 Month(s) - 48 Month(s)	38,728,279.93	6.30%	627	6.64%	4.32%	17.83	76.18%	
48 Month(s) - 60 Month(s)	48,307,924.66	7.86%	691	7.32%	4.08%	19.48	79.14%	
60 Month(s) - 72 Month(s)	116,127,639.12	18.88%	1,471	15.58%	3.79%	22.05	79.37%	
72 Month(s) - 84 Month(s)	81,176,204.13	13.20%	1,214	12.86%	3.45%	15.58	75.71%	
84 Month(s) - 96 Month(s)	78,067,166.16	12.69%	1,115	11.81%	3.32%	15.86	75.43%	
96 Month(s) - 108 Month(s)	44,693,870.63	7.27%	738	7.82%	3.12%	15.86	76.91%	
108 Month(s) - 120 Month(s)	28,349,508.74	4.61%	433	4.59%	3.51%	16.62	77.86%	
120 Month(s) - 132 Month(s)	4,367,799.87	0.71%	91	0.96%	5.08%	13.39	62.82%	
132 Month(s) - 144 Month(s)	7,667,556.93	1.25%	122	1.29%	4.05%	14.38	74.44%	
144 Month(s) - 156 Month(s)	9,077,600.24	1.48%	116	1.23%	4.15%	16.27	79.44%	
156 Month(s) - 168 Month(s)	3,215,873.73	0.52%	56	0.59%	4.47%	15.60	75.86%	
168 Month(s) - 180 Month(s)	3,247,204.91	0.53%	50	0.53%	4.73%	15.50	79.07%	
180 Month(s) - 192 Month(s)	1,108,809.07	0.18%	16	0.17%	4.74%	15.93	81.65%	
192 Month(s) - 204 Month(s)	1,864,771.88	0.30%	22	0.23%	4.36%	16.47	83.20%	
204 Month(s) - 216 Month(s)	4,805,715.70	0.78%	60	0.64%	4.13%	20.25	82.11%	
216 Month(s) - 228 Month(s)	9,679,796.42	1.57%	126	1.33%	4.68%	19.41	81.98%	
228 Month(s) - 240 Month(s)	6,952,573.93	1.13%	84	0.89%	4.92%	19.91	83.38%	
240 Month(s) - 252 Month(s)	919,740.10	0.15%	10	0.11%	5.92%	20.14	83.77%	
252 Month(s) - 264 Month(s)								
264 Month(s) - 276 Month(s)	31,800.60	0.01%	2	0.02%	5.75%	22.29	63.19%	
276 Month(s) - 288 Month(s)	73,391.70	0.01%	2	0.02%	3.94%	23.92	62.73%	
288 Month(s) - 300 Month(s)								
300 Month(s) - 312 Month(s)	280,223.67	0.05%	2	0.02%	3.30%	25.71	75.05%	
312 Month(s) - 324 Month(s)								
324 Month(s) - 336 Month(s)								
336 Month(s) - 348 Month(s)								
348 Month(s) - 360 Month(s)								
360 Month(s) >=								
Unknown								
Total	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	

Weighted Average	70.94 Month(s)
Minimum	Month(s)
Maximum	310 Month(s)

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	60,545,516.77	9.85%	1,017	10.77%	2.15%	13.21	74.58%	
Fixed	554,418,384.05	90.15%	8,425	89.23%	3.76%	17.42	76.36%	
Unknown								
Total	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	

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	545,049,260.02	88.63%	4,038	87.01%	3.61%	16.78	75.72%	
Apartment	65,256,215.51	10.61%	576	12.41%	3.62%	19.06	80.31%	
House/Business (<50%)	4,658,425.29	0.76%	27	0.58%	3.39%	14.96	72.30%	
House/Business (>50%)								
Business								
Other								
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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	24,066,820.04	3.91%	196	4.22%	3.41%	16.75	76.36%	
Flevoland	19,472,427.88	3.17%	150	3.23%	3.57%	16.27	80.75%	
Friesland	28,958,758.64	4.71%	263	5.67%	3.60%	15.14	75.19%	
Gelderland	92,317,753.03	15.01%	633	13.64%	3.72%	17.45	76.75%	
Groningen	20,502,754.09	3.33%	177	3.81%	3.58%	17.02	79.03%	
Limburg	23,817,189.26	3.87%	218	4.70%	3.69%	16.02	73.17%	
Noord-Brabant	106,299,174.52	17.29%	776	16.72%	3.51%	16.86	74.32%	
Noord-Holland	92,076,055.51	14.97%	668	14.39%	3.63%	17.36	76.47%	
Overijssel	57,059,357.84	9.28%	446	9.61%	3.45%	16.23	75.39%	
Utrecht	47,088,823.38	7.66%	294	6.33%	3.72%	18.28	77.58%	
Zeeland	9,092,701.53	1.48%	99	2.13%	3.78%	15.19	71.69%	
Zuid-Holland	94,212,085.10	15.32%	721	15.54%	3.64%	17.44	77.13%	
Unknown/Not specified								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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	4,493,669.88	0.73%	55	1.19%	3.64%	15.22	73.98%	
NL112 - Delfzijl en omgeving	3,106,275.09	0.51%	25	0.54%	3.29%	14.01	80.75%	
NL113- Overig Groningen	12,902,809.12	2.10%	97	2.09%	3.62%	18.38	80.37%	
NL121- Noord-Friesland	19,631,545.18	3.19%	182	3.92%	3.59%	14.67	75.14%	
NL122- Zuidwest-Friesland	2,402,892.81	0.39%	24	0.52%	3.53%	14.87	72.54%	
NL123- Zuidoost-Friesland	6,924,320.65	1.13%	57	1.23%	3.66%	16.58	76.24%	
NL131- Noord-Drenthe	10,525,518.54	1.71%	86	1.85%	3.27%	16.50	75.43%	
NL132- Zuidoost-Drenthe	6,464,894.24	1.05%	57	1.23%	3.40%	16.62	74.64%	
NL133- Zuidwest-Drenthe	7,076,407.26	1.15%	53	1.14%	3.64%	17.25	79.33%	
NL211- Noord-Overijssel	19,531,844.94	3.18%	151	3.25%	3.48%	16.70	73.92%	
NL212- Zuidwest-Overijssel	8,622,988.92	1.40%	65	1.40%	3.42%	16.37	75.07%	
NL213- Twente	28,904,523.98	4.70%	230	4.96%	3.43%	15.87	76.48%	
NL221- Veluwe	31,696,355.04	5.15%	223	4.80%	3.76%	17.67	74.31%	
NL224- Zuidwest-Gelderland	9,199,740.52	1.50%	59	1.27%	3.79%	18.36	74.99%	
NL225- Achterhoek	19,781,235.03	3.22%	137	2.95%	3.64%	17.22	77.67%	
NL226- Arnhem/Nijmegen	31,776,776.96	5.17%	215	4.63%	3.72%	17.13	79.10%	
NL230- Flevoland	19,472,427.88	3.17%	150	3.23%	3.57%	16.27	80.75%	
NL310- Utrecht	46,952,468.86	7.63%	293	6.31%	3.72%	18.26	77.59%	
NL321- Kop van Noord-Holland	17,517,861.43	2.85%	139	3.00%	3.73%	16.35	79.66%	
NL322- Alkmaar en omgeving	16,302,770.51	2.65%	124	2.67%	3.41%	17.19	79.49%	
NL323- IJmond	8,034,716.77	1.31%	63	1.36%	3.94%	16.98	72.03%	
NL324- Agglomeratie Haarlem	6,526,646.02	1.06%	41	0.88%	3.50%	18.26	76.85%	
NL325- Zaanstreek	4,244,238.62	0.69%	29	0.62%	3.28%	15.96	80.92%	
NL326- Groot-Amsterdam	32,269,918.84	5.25%	219	4.72%	3.68%	18.50	74.58%	
NL327- Het Gooi en Vechtstreek	7,179,903.32	1.17%	53	1.14%	3.59%	15.54	72.28%	
NL331- Agglomeratie Leiden en Bollenstreek	11,495,662.57	1.87%	78	1.68%	3.56%	17.59	68.86%	
NL332- Agglomeratie 's-Gravenhage	19,106,774.86	3.11%	150	3.23%	3.69%	17.66	77.37%	
NL333- Delft en Westland	5,068,984.01	0.82%	38	0.82%	4.00%	16.53	73.32%	
NL334- Oost-Zuid-Holland	9,780,563.24	1.59%	68	1.47%	3.41%	17.71	83.21%	
NL335- Groot-Rijnmond	39,462,324.51	6.42%	310	6.68%	3.67%	17.28	78.58%	
NL336- Zuidoost-Zuid-Holland	9,297,775.91	1.51%	77	1.66%	3.60%	17.70	76.37%	
NL341- Zeeuwsch-Vlaanderen	1,904,659.76	0.31%	15	0.32%	3.81%	19.79	81.98%	
NL342- Overig Zeeland	7,188,041.77	1.17%	84	1.81%	3.77%	13.97	68.96%	
NL411- West-Noord-Brabant	25,105,388.33	4.08%	177	3.81%	3.67%	17.82	78.84%	
NL412- Midden-Noord-Brabant	14,407,874.20	2.34%	118	2.54%	3.49%	16.51	71.93%	
NL413- Noordoost-Noord-Brabant	30,249,143.17	4.92%	219	4.72%	3.51%	16.76	72.72%	
NL414- Zuidoost-Noord-Brabant	36,536,768.82	5.94%	262	5.65%	3.40%	16.43	73.48%	
NL421- Noord-Limburg	5,788,075.22	0.94%	57	1.23%	3.51%	15.74	69.74%	
NL422- Midden-Limburg	5,674,583.29	0.92%	55	1.19%	3.73%	15.61	70.72%	
NL423- Zuid-Limburg	12,354,530.75	2.01%	106	2.28%	3.76%	16.34	75.90%	
Unknown/Not specified								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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 %	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	
0 % - 10 %								
10 % - 20 %								
20 % - 30 %								
30 % - 40 %								
40 % - 50 %								
50 % - 60 %								
60 % - 70 %								
70 % - 80 %								
80 % - 90 %								
100 % >								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

Weighted Average	0 %
Minimum	0 %
Maximum	3 %

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	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	
Buy-to-let								
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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	425,307,612.37	69.16%	3,085	66.47%	3.65%	18.40	78.06%	
Self Employed	27,528,221.60	4.48%	150	3.23%	3.35%	18.69	77.60%	
Student								
Other	1,913,882.91	0.31%	20	0.43%	3.41%	13.53	66.75%	
Unknown	160,214,183.94	26.05%	1,386	29.86%	3.54%	13.05	71.06%	
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	
Quarterly								
Semi-annualy								
Annualy								
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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	292,801,633.11	47.61%	2,398	51.67%	3.79%	19.10	79.79%	
Non-NHG Guarantee	322,162,267.71	52.39%	2,243	48.33%	3.44%	15.10	72.90%	
Unknown								
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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.	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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.	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	
Total	614,963,900.82	100.00%	4,641	100.00%	3.61%	17.01	76.18%	

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	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	
Total	614,963,900.82	100.00%	9,442	100.00%	3.61%	17.01	76.18%	

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 supervision;
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;
Class A Excess Consideration	means the sum of the applicable Class A Step-up Consideration and the Class A Euribor Excess Consideration
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 relevant Mortgaged Asset;
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 31-1-2015 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 all Notes apart from the Class A3 Notes where it is actual/365;
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 Interest Rate Cap Collateral	-
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 month prior to such date, such Foreclosure Value indexed to median price levels of the year in which the relevant Notes Payment Date falls as reported by the "Kadaster" or, in case no such report is available, as reported by any other authoritative organisation in this field;
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 and/or the termination of a Mortgage Loan;
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 Borrower or (ii) in respect of a Mortgaged Asset to be constructed or in construction at the time of application by the Borrower, the construction costs of such Mortgaged Asset plus the purchase price of the relevant building lot;
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 Receivables or Further Advance Receivables has taken place in accordance with the Mortgage Receivables Purchase Agreement, the New Mortgage Loans, to the extent not retransferred or otherwise disposed of by the Issuer;
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 being terminated, dissolved or declared null and void;
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 vennootschap met beperkte aansprakelijkheid") and, in each case, as of 1 September 2000 merged into the Seller, (ii) Interpolis Schade Hypotheken B.V. and Interpolis BTL Hypotheken B.V., each incorporated under the laws of the Netherlands as a private company with limited liability ("besloten vennootschap met beperkte aansprakelijkheid") and in each case acquired by and merged into the Seller in the first half of 2007 and (iii) the Seller;
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 other collateral securing the Mortgage Receivable;
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 Mortgage Conditions;
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 January, April, July and October of each year, subject to adjustment for days that are not Business Days, modified following and commencing on 26 July2015;
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 2015 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 Mortgage Receivables in the immediately preceding Notes Calculation Period the amount by which (i) the aggregate Outstanding Principal Amount of all such Mortgage Receivables less, with respect to the Savings Mortgage Receivables, the Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations exceeds (ii) the amount of the Net Foreclosure Proceeds applied to reduce the Outstanding Principal Amount of such Mortgage Receivables less, with respect to Savings Mortgage Receivables, Life Mortgage Receivables with a Savings Element and Bank Savings Mortgage Receivables, the Participations, and (b) with respect to Mortgage Receivables sold by the Issuer in the immediately preceding Notes Calculation Period, the amount by which (i) the aggregate Outstanding Principal Amount of such Mortgage Receivables less, with respect to Savings Mortgage Receivables, Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations, exceeds (ii) the purchase price received in respect of such Mortgage Receivables sold to the extent relating to principal less, with respect to the Savings Mortgage Receivables, Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations, and (c) with respect to the Mortgage Receivables in respect of which the Borrower has in the immediately preceding Notes Calculation Period (x) successfully asserted set-off or defence to payments or (y) (p)repaid any amounts, an amount equal to the amount by which (i) the aggregate Outstanding Principal Amount of all such Mortgage Receivables less, with respect to the Savings Mortgage Receivables, the Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations, in respect of each such Mortgage Receivable immediately prior to such set-off, defence or (p)repayment, exceeds (ii) the higher of (x) zero and (y) the aggregate Outstanding Principal Amount of all such Mortgage Receivables less, with respect to the Savings Mortgage Receivables, the Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations, in respect of each such Mortgage Receivable immediately after such set-off, defence or (p)repayment taking into account only the amount by which such Mortgage Receivable has been extinguished ("teniet gegaan") as a result thereof in each case if and to the extent that such amount is not received from the Seller or otherwise pursuant to any of the items of the Available Principal Funds;
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 14,600,000 or (ii) from (and including) the Notes Payment Date on which the Notes, other than the Class C Notes, have been or are to be redeemed in full, subject to Condition 9(b), zero;
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 Issuer Account Agreement, the Cash Advance Facility Agreement, the Servicing Agreement, the Pledge Agreements, the Parallel Debt Agreement, the Paying Agency Agreement and the Trust Deed, 26 May 2015 and (ii) in respect of the Class A Notes Purchase Agreement and the initial Deed of Assignment and Pledge, 28 May 2015 or in the case of both (i) and (ii) such later date as may be agreed between the Issuer and Achmea Hypotheekbank;
Special Servicer	N/A;
Subordinated Loan	N/A;
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 each mortgage, and then all the values are added together.
WEW	means Stichting Waarborgfonds Eigen Woningen;
WEW Claims	means losses which are claimed with the WEW based on the NHG Conditions;

Contact Information

Arranger	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands	**Cash Advance Facility Provider**	BNP Paribas S.A. 16 Boulevard des Italiens 75009 Paris France
Interest Rate Cap Provider	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands	**Issuer**	Dutch Residential Mortgage Portfolio I B.V. Prins Bernhardplein 200 1097 JB Amsterdam The Netherlands
Issuer Account Bank	BNP Paribas S.A. Herengracht 595 1017 CE Amsterdam The Netherlands	**Issuer Administrator**	Intertrust Administrative Services B.V. Prins Bernhardplein 200 1097 JB Amsterdam The Netherlands
Legal Advisor to the Arranger	Clifford Chance LLP Droogbak 1A 1013 GE Amsterdam The Netherlands	**Legal Advisor to the Manager**	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
Manager (Senior Class A Notes)	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands	**Manager (Senior Class A Notes)**	HSBC Bank plc 8 Canada Square E14 5HQ London United Kingdom
Manager (Senior Class A Notes)	The Royal Bank of Scotland plc 135 Bishopsgate EC2M 3UR London United Kingdom	**Paying Agent**	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands
Reference Agent	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands	**Security Trustee**	Stichting Security Trustee DRMP I Hoogoorddreef 15 1101 BA Amsterdam The Netherlands
Seller	Achmea Bank N.V. Lange Houtstraat 8 2511 CW The Hague The Netherlands	**Servicer**	Achmea Bank N.V. Lange Houtstraat 8 2511 CW The Hague The Netherlands
Tax Advisor	KPMG Meijburg & Co. Laan van Langehuize 9 1186 DS Amstelveen The Netherlands		