

E-MAC Program III B.V. - Compartment NL 2008-II Investor report April 2017

Cashflow analysis for the period

Total interest received	764,649	
Interest received on transaction accounts	(75)	
Liquidity available	1,800,000	
Reserve account available	550,922	
Receivables under hedging arrangements	-	
Total funds available		3,115,496
Company management expenses	(497)	
Administration fee	12,530	
MPT fee	13,018	
Third party fees	26,945	
Liquidity Facility fee	3,150	
Payments under hedging arrangements	539,757	
Interest on the Notes	258,065	
Making good on shortfall Class D PDL	0	
Deferred Purchase Price Instalment	-	
Total funds distributed		852,968
Available after distribution of funds		2,262,528
Liquidity Facility	1,800,000	*
Reserve account	462,528	
Available liquidity		2,262,528
Net cashflow		-

Outstanding unpaid Subordinated swap amounts not paid by the transactions:	
Unpaid Swap Subordinated Amount	2,677,901
Claimed subrogation amount CMIS Nederland B.V.	1,543,613
Total	4,221,514

Principal Deficiency Ledger

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

Collateral

Starting principal balance	59,737,541	
Principal redemptions and repayments	(2,919,115)	
Unused Prefund	-	
Losses for the period	(0)	
Ending principal balance		56,818,426
Balance Reset Participation		-
Total balance E-MAC NL 2008-II		56,818,426
Redemptions applied for purchase Further Advances during period		-
Substitution of loans		-
Repurchase of loans		-
Total balance E-MAC Program III Comp.NL 2008-II		56,818,426

Performance

	Last period	This period	Since issue
Prepayment rate	10.61%	18.04%	7.84%

Delinquency table	Number of loans	Balance	Percentage of total
Current	324	55,374,945	97.46%
31 - 60 days	1	240,000	0.42%
61 - 90 days	-	-	0.00%
91 - 120 days	2	498,615	0.88%
120+ days	4	704,866	1.24%
In repossession	-	-	0.00%
Total	331	56,818,426	100.00%

	Last period	This period	Recovered	Total
Aggregate principal losses	351,566	0	2,691	348,876

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Overview

Number of borrowers	331		
Number of loanparts	545		
	(weighted) average	Minimum	Maximum
Loan size borrower	171,657	10,000	410,000
Loan part size	104,254	131	410,000
Coupon	5,02%	0,47%	6,60%
Remaining maturity (months)	240	-50	281
Remaining interest period (months)	90	-50	252
Original interest period (months)	196	12	363
Seasoning (months)	8,9	0,2	18,1
Loan to Original Foreclosure Value (1)	91,4%	4,1%	128,0%

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	1,942,862	3,42%	35	6,42%	55,510.33	4,82%	227,31
Bridge Loan	92,000	0,16%	1	0,18%	92,000.00	3,15%	50,00
Hybride	95,834	0,17%	2	0,37%	47,916.89	5,39%	245,65
Interest only	46,456,378	81,76%	406	74,50%	114,424.58	5,06%	244,09
Investment	184,256	0,32%	3	0,55%	61,418.80	4,79%	241,68
Life	5,570,914	9,80%	63	11,56%	88,427.21	4,79%	217,53
Savings	1,150,403	2,02%	17	3,12%	67,670.76	5,21%	230,10
STAR Aflossingsvrij	568,656	1,00%	7	1,28%	81,236.55	5,33%	245,96
Universal Life	757,123	1,33%	11	2,02%	68,829.36	4,46%	202,22
Total	56,818,426	100,00%	545	100,00%	104,253,99	5,02%	239,61

Interest Term

Interest Term	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
1	-	0.00%	-	0.00%	-	0.00%	-
1	-	0.00%	-	0.00%	-	0.00%	-
1	-	0.00%	-	0.00%	-	0.00%	-
2	-	0.00%	-	0.00%	-	0.00%	-
3	-	0.00%	-	0.00%	-	0.00%	-
4	-	0.00%	-	0.00%	-	0.00%	-
5	-	0.00%	-	0.00%	-	0.00%	-
6	-	0.00%	-	0.00%	-	0.00%	-
7	-	0.00%	-	0.00%	-	0.00%	-
8	-	0.00%	-	0.00%	-	0.00%	-
9	-	0.00%	-	0.00%	-	0.00%	-
10	-	0.00%	-	0.00%	-	0.00%	-
11	-	0.00%	-	0.00%	-	0.00%	-
12	410,800	0.72%	3	0.55%	136,933.33	3.94%	249.00
13	-	0.00%	-	0.00%	-	0.00%	-
14	-	0.00%	-	0.00%	-	0.00%	-
15	-	0.00%	-	0.00%	-	0.00%	-
16	-	0.00%	-	0.00%	-	0.00%	-
17	-	0.00%	-	0.00%	-	0.00%	-
18	-	0.00%	-	0.00%	-	0.00%	-
19	-	0.00%	-	0.00%	-	0.00%	-
20	-	0.00%	-	0.00%	-	0.00%	-
21	-	0.00%	-	0.00%	-	0.00%	-
22	-	0.00%	-	0.00%	-	0.00%	-
23	-	0.00%	-	0.00%	-	0.00%	-
24	-	0.00%	-	0.00%	-	0.00%	-
25	-	0.00%	-	0.00%	-	0.00%	-
26	20,995	0.04%	1	0.18%	20,995.44	5.15%	244.00
27	-	0.00%	-	0.00%	-	0.00%	-
28	-	0.00%	-	0.00%	-	0.00%	-
29	-	0.00%	-	0.00%	-	0.00%	-
30	-	0.00%	-	0.00%	-	0.00%	-
31	216,000	0.38%	1	0.18%	216,000.00	5.80%	245.00
32	58,291	0.10%	1	0.18%	58,291.04	4.50%	247.00
33	-	0.00%	-	0.00%	-	0.00%	-
34	66,164	0.12%	1	0.18%	66,164.35	2.85%	246.00
35	-	0.00%	-	0.00%	-	0.00%	-
36	144,287	0.25%	2	0.37%	72,143.49	3.75%	246.00
37	-	0.00%	-	0.00%	-	0.00%	-
38	138,129	0.24%	3	0.55%	46,043.14	3.30%	244.00
39	536,487	0.94%	3	0.55%	178,828.90	3.18%	246.88
40	-	0.00%	-	0.00%	-	0.00%	-
41	-	0.00%	-	0.00%	-	0.00%	-
42	-	0.00%	-	0.00%	-	0.00%	-
43	222,000	0.39%	1	0.18%	222,000.00	5.40%	246.00
44	-	0.00%	-	0.00%	-	0.00%	-
45	-	0.00%	-	0.00%	-	0.00%	-
46	118,209	0.21%	2	0.37%	59,104.39	5.00%	246.00
47	-	0.00%	-	0.00%	-	0.00%	-
48	-	0.00%	-	0.00%	-	0.00%	-
49	-	0.00%	-	0.00%	-	0.00%	-
50	-	0.00%	-	0.00%	-	0.00%	-
51	-	0.00%	-	0.00%	-	0.00%	-
52	-	0.00%	-	0.00%	-	0.00%	-
53	-	0.00%	-	0.00%	-	0.00%	-
54	92,789	0.16%	2	0.37%	46,394.59	5.30%	244.00
55	372,000	0.65%	2	0.37%	186,000.00	5.08%	247.79
56	-	0.00%	-	0.00%	-	0.00%	-
57	-	0.00%	-	0.00%	-	0.00%	-
58	-	0.00%	-	0.00%	-	0.00%	-
59	-	0.00%	-	0.00%	-	0.00%	-
60	1,098,792	1.93%	9	1.65%	122,087.98	5.48%	243.96
61	-	0.00%	-	0.00%	-	0.00%	-
62	92,000	0.16%	1	0.18%	92,000.00	3.15%	50.00
63	-	0.00%	-	0.00%	-	0.00%	-
64	-	0.00%	-	0.00%	-	0.00%	-
65	-	0.00%	-	0.00%	-	0.00%	-
66	-	0.00%	-	0.00%	-	0.00%	-
67	-	0.00%	-	0.00%	-	0.00%	-
68	-	0.00%	-	0.00%	-	0.00%	-
69	-	0.00%	-	0.00%	-	0.00%	-
70	-	0.00%	-	0.00%	-	0.00%	-
71	-	0.00%	-	0.00%	-	0.00%	-
72	220,000	0.39%	1	0.18%	220,000.00	3.85%	248.00
73	-	0.00%	-	0.00%	-	0.00%	-
74	-	0.00%	-	0.00%	-	0.00%	-
75	-	0.00%	-	0.00%	-	0.00%	-
76	-	0.00%	-	0.00%	-	0.00%	-
77	-	0.00%	-	0.00%	-	0.00%	-
78	-	0.00%	-	0.00%	-	0.00%	-
79	-	0.00%	-	0.00%	-	0.00%	-
80	14,148	0.02%	1	0.18%	14,147.78	2.55%	38.00
81	-	0.00%	-	0.00%	-	0.00%	-
82	-	0.00%	-	0.00%	-	0.00%	-
83	-	0.00%	-	0.00%	-	0.00%	-
84	87,995	0.15%	2	0.37%	43,997.51	3.34%	228.78
85	-	0.00%	-	0.00%	-	0.00%	-
86	-	0.00%	-	0.00%	-	0.00%	-
87	-	0.00%	-	0.00%	-	0.00%	-
88	-	0.00%	-	0.00%	-	0.00%	-
89	-	0.00%	-	0.00%	-	0.00%	-
90	-	0.00%	-	0.00%	-	0.00%	-
91	-	0.00%	-	0.00%	-	0.00%	-
92	-	0.00%	-	0.00%	-	0.00%	-
93	-	0.00%	-	0.00%	-	0.00%	-
94	53,965	0.09%	1	0.18%	53,964.90	5.05%	249.00
95	189,679	0.33%	4	0.73%	47,419.75	0.49%	250.43
96	266,000	0.47%	1	0.18%	266,000.00	3.95%	250.00
97	-	0.00%	-	0.00%	-	0.00%	-
98	60,500	0.11%	2	0.37%	30,250.00	5.10%	176.00
99	-	0.00%	-	0.00%	-	0.00%	-
100	-	0.00%	-	0.00%	-	0.00%	-
101	-	0.00%	-	0.00%	-	0.00%	-
102	-	0.00%	-	0.00%	-	0.00%	-
103	175,000	0.31%	1	0.18%	175,000.00	1.37%	245.00
104	-	0.00%	-	0.00%	-	0.00%	-
105	-	0.00%	-	0.00%	-	0.00%	-
106	-	0.00%	-	0.00%	-	0.00%	-
107	12,000	0.02%	1	0.18%	12,000.00	0.82%	255.00
108	-	0.00%	-	0.00%	-	0.00%	-
109	-	0.00%	-	0.00%	-	0.00%	-
110	-	0.00%	-	0.00%	-	0.00%	-
111	-	0.00%	-	0.00%	-	0.00%	-
112	467,500	0.82%	2	0.37%	233,750.00	1.77%	250.00
113	160,000	0.28%	1	0.18%	160,000.00	1.17%	249.00
114	104,483	0.18%	2	0.37%	52,241.44	5.20%	208.72
115	331,115	0.58%	2	0.37%	165,557.71	2.01%	247.00
116	-	0.00%	-	0.00%	-	0.00%	-
117	720,454	1.27%	10	1.83%	72,045.41	5.21%	248.19
118	1,506,134	2.65%	10	1.83%	150,613.45	5.66%	249.06
119	3,762,598	6.62%	30	5.50%	125,419.94	5.18%	240.96
120	7,727,048	13.60%	68	12.48%	113,633.05	5.29%	245.13
121	2,159,572	3.80%	17	3.12%	127,033.65	5.30%	244.05
122	2,966,408	5.22%	22	4.04%	134,836.72	5.41%	245.84
123	-	0.00%	-	0.00%	-	0.00%	-
124	-	0.00%	-	0.00%	-	0.00%	-
125	-	0.00%	-	0.00%	-	0.00%	-
126	-	0.00%	-	0.00%	-	0.00%	-
127	-	0.00%	-	0.00%	-	0.00%	-
128	306,166	0.54%	3	0.55%	102,055.21	3.85%	212.92
129	-	0.00%	-	0.00%	-	0.00%	-
130	255,450	0.45%	2	0.37%	127,725.00	2.80%	243.00
131	245,923	0.43%	3	0.55%	81,974.29	5.05%	225.75
132	-	0.00%	-	0.00%	-	0.00%	-
133	146,246	0.26%	2	0.37%	73,123.00	3.06%	237.41
134	-	0.00%	-	0.00%	-	0.00%	-

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
134	135	174,107	0.31%	3	0.55%	58,035.65	5.25%	214.54
135	136	59,518	0.10%	1	0.18%	59,517.61	5.70%	246.00
136	137	-	0.00%	-	0.00%	-	0.00%	-
137	138	-	0.00%	-	0.00%	-	0.00%	-
138	139	-	0.00%	-	0.00%	-	0.00%	-
139	140	-	0.00%	-	0.00%	-	0.00%	-
140	141	-	0.00%	-	0.00%	-	0.00%	-
141	142	-	0.00%	-	0.00%	-	0.00%	-
142	143	-	0.00%	-	0.00%	-	0.00%	-
143	144	-	0.00%	-	0.00%	-	0.00%	-
144	145	130,929	0.23%	1	0.18%	130,929.00	5.30%	221.00
145	146	-	0.00%	-	0.00%	-	0.00%	-
146	147	473,373	0.83%	3	0.55%	157,791.11	5.47%	248.53
147	148	-	0.00%	-	0.00%	-	0.00%	-
148	149	-	0.00%	-	0.00%	-	0.00%	-
149	150	-	0.00%	-	0.00%	-	0.00%	-
150	151	-	0.00%	-	0.00%	-	0.00%	-
151	152	159,500	0.28%	2	0.37%	79,750.00	3.69%	210.61
152	153	-	0.00%	-	0.00%	-	0.00%	-
153	154	-	0.00%	-	0.00%	-	0.00%	-
154	155	-	0.00%	-	0.00%	-	0.00%	-
155	156	-	0.00%	-	0.00%	-	0.00%	-
156	157	190,350	0.34%	2	0.37%	95,175.00	1.85%	153.28
157	158	-	0.00%	-	0.00%	-	0.00%	-
158	159	-	0.00%	-	0.00%	-	0.00%	-
159	160	-	0.00%	-	0.00%	-	0.00%	-
160	161	-	0.00%	-	0.00%	-	0.00%	-
161	162	-	0.00%	-	0.00%	-	0.00%	-
162	163	-	0.00%	-	0.00%	-	0.00%	-
163	164	-	0.00%	-	0.00%	-	0.00%	-
164	165	-	0.00%	-	0.00%	-	0.00%	-
165	166	-	0.00%	-	0.00%	-	0.00%	-
166	167	-	0.00%	-	0.00%	-	0.00%	-
167	168	-	0.00%	-	0.00%	-	0.00%	-
168	169	301,900	0.53%	2	0.37%	150,950.00	5.33%	246.58
169	170	-	0.00%	-	0.00%	-	0.00%	-
170	171	-	0.00%	-	0.00%	-	0.00%	-
171	172	-	0.00%	-	0.00%	-	0.00%	-
172	173	-	0.00%	-	0.00%	-	0.00%	-
173	174	-	0.00%	-	0.00%	-	0.00%	-
174	175	-	0.00%	-	0.00%	-	0.00%	-
175	176	-	0.00%	-	0.00%	-	0.00%	-
176	177	-	0.00%	-	0.00%	-	0.00%	-
177	178	159,260	0.28%	1	0.18%	159,260.00	5.05%	249.00
178	179	174,000	0.31%	2	0.37%	87,000.00	4.45%	216.62
179	180	454,405	0.80%	4	0.73%	113,601.16	5.14%	240.53
180	181	1,585,689	2.79%	18	3.30%	88,093.85	5.14%	220.12
181	182	240,007	0.42%	2	0.37%	120,003.68	5.36%	245.00
182	183	478,956	0.84%	7	1.28%	68,422.24	5.23%	246.44
183	184	-	0.00%	-	0.00%	-	0.00%	-
184	185	-	0.00%	-	0.00%	-	0.00%	-
185	186	-	0.00%	-	0.00%	-	0.00%	-
186	187	-	0.00%	-	0.00%	-	0.00%	-
187	188	-	0.00%	-	0.00%	-	0.00%	-
188	189	-	0.00%	-	0.00%	-	0.00%	-
189	190	8,942	0.02%	1	0.18%	8,941.96	2.55%	243.00
190	191	-	0.00%	-	0.00%	-	0.00%	-
191	192	-	0.00%	-	0.00%	-	0.00%	-
192	193	192,000	0.34%	3	0.55%	64,000.00	2.51%	222.17
193	194	-	0.00%	-	0.00%	-	0.00%	-
194	195	-	0.00%	-	0.00%	-	0.00%	-
195	196	-	0.00%	-	0.00%	-	0.00%	-
196	197	-	0.00%	-	0.00%	-	0.00%	-
197	198	-	0.00%	-	0.00%	-	0.00%	-
198	199	-	0.00%	-	0.00%	-	0.00%	-
199	200	-	0.00%	-	0.00%	-	0.00%	-
200	201	-	0.00%	-	0.00%	-	0.00%	-
201	202	-	0.00%	-	0.00%	-	0.00%	-
202	203	-	0.00%	-	0.00%	-	0.00%	-
203	204	-	0.00%	-	0.00%	-	0.00%	-
204	205	-	0.00%	-	0.00%	-	0.00%	-
205	206	-	0.00%	-	0.00%	-	0.00%	-
206	207	-	0.00%	-	0.00%	-	0.00%	-
207	208	-	0.00%	-	0.00%	-	0.00%	-
208	209	23,000	0.04%	1	0.18%	23,000.00	4.75%	240.00
209	210	-	0.00%	-	0.00%	-	0.00%	-
210	211	-	0.00%	-	0.00%	-	0.00%	-
211	212	-	0.00%	-	0.00%	-	0.00%	-
212	213	-	0.00%	-	0.00%	-	0.00%	-
213	214	174,636	0.31%	3	0.55%	58,212.15	4.92%	226.36
214	215	-	0.00%	-	0.00%	-	0.00%	-
215	216	-	0.00%	-	0.00%	-	0.00%	-
216	217	60,807	0.11%	1	0.18%	60,806.55	4.80%	72.00
217	218	-	0.00%	-	0.00%	-	0.00%	-
218	219	-	0.00%	-	0.00%	-	0.00%	-
219	220	129,727	0.23%	3	0.55%	43,242.33	4.45%	222.81
220	221	84,273	0.15%	1	0.18%	84,273.00	4.18%	118.00
221	222	-	0.00%	-	0.00%	-	0.00%	-
222	223	-	0.00%	-	0.00%	-	0.00%	-
223	224	-	0.00%	-	0.00%	-	0.00%	-
224	225	370,000	0.65%	4	0.73%	92,500.00	4.92%	205.42
225	226	-	0.00%	-	0.00%	-	0.00%	-
226	227	-	0.00%	-	0.00%	-	0.00%	-
227	228	-	0.00%	-	0.00%	-	0.00%	-
228	229	-	0.00%	-	0.00%	-	0.00%	-
229	230	-	0.00%	-	0.00%	-	0.00%	-
230	231	58,828	0.10%	1	0.18%	58,828.10	4.50%	236.00
231	232	-	0.00%	-	0.00%	-	0.00%	-
232	233	-	0.00%	-	0.00%	-	0.00%	-
233	234	-	0.00%	-	0.00%	-	0.00%	-
234	235	-	0.00%	-	0.00%	-	0.00%	-
235	236	-	0.00%	-	0.00%	-	0.00%	-
236	237	-	0.00%	-	0.00%	-	0.00%	-
237	238	870,709	1.53%	9	1.65%	96,745.43	4.25%	241.35
238	239	1,755,192	3.09%	18	3.30%	97,510.69	5.09%	240.76
239	240	1,913,808	3.37%	20	3.67%	95,690.40	5.16%	231.12
240	241	8,372,616	14.74%	86	15.78%	97,356.00	5.13%	240.56
241	242	1,129,620	1.99%	10	1.83%	112,961.96	4.96%	243.97
242	243	1,323,126	2.33%	17	3.12%	77,830.93	5.25%	242.04
243	244	-	0.00%	-	0.00%	-	0.00%	-
244	245	-	0.00%	-	0.00%	-	0.00%	-
245	246	-	0.00%	-	0.00%	-	0.00%	-
246	247	-	0.00%	-	0.00%	-	0.00%	-
247	248	-	0.00%	-	0.00%	-	0.00%	-
248	249	-	0.00%	-	0.00%	-	0.00%	-
249	250	-	0.00%	-	0.00%	-	0.00%	-
250	251	-	0.00%	-	0.00%	-	0.00%	-
251	252	168,202	0.30%	3	0.55%	56,067.33	4.50%	211.48
252	253	-	0.00%	-	0.00%	-	0.00%	-
253	254	-	0.00%	-	0.00%	-	0.00%	-
254	255	-	0.00%	-	0.00%	-	0.00%	-
255	256	-	0.00%	-	0.00%	-	0.00%	-
256	257	-	0.00%	-	0.00%	-	0.00%	-
257	258	-	0.00%	-	0.00%	-	0.00%	-
258	259	-	0.00%	-	0.00%	-	0.00%	-
259	260	-	0.00%	-	0.00%	-	0.00%	-
260	261	-	0.00%	-	0.00%	-	0.00%	-
261	262	-	0.00%	-	0.00%	-	0.00%	-
262	263	-	0.00%	-	0.00%	-	0.00%	-
263	264	-	0.00%	-	0.00%	-	0.00%	-
264	265	-	0.00%	-	0.00%	-	0.00%	-
265	266	-	0.00%	-	0.00%	-	0.00%	-
266	267	-	0.00%	-	0.00%	-	0.00%	-
267	268	-	0.00%	-	0.00%	-	0.00%	-
268	269	-	0.00%	-	0.00%	-	0.00%	-
269	270	-	0.00%	-	0.00%	-	0.00%	-

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
269	270	-	0.00%	-	0.00%	-	0.00%	-
270	271	-	0.00%	-	0.00%	-	0.00%	-
271	272	-	0.00%	-	0.00%	-	0.00%	-
272	273	-	0.00%	-	0.00%	-	0.00%	-
273	274	-	0.00%	-	0.00%	-	0.00%	-
274	275	-	0.00%	-	0.00%	-	0.00%	-
275	276	-	0.00%	-	0.00%	-	0.00%	-
276	277	-	0.00%	-	0.00%	-	0.00%	-
277	278	-	0.00%	-	0.00%	-	0.00%	-
278	279	-	0.00%	-	0.00%	-	0.00%	-
279	280	-	0.00%	-	0.00%	-	0.00%	-
280	281	-	0.00%	-	0.00%	-	0.00%	-
281	282	-	0.00%	-	0.00%	-	0.00%	-
282	283	-	0.00%	-	0.00%	-	0.00%	-
283	284	-	0.00%	-	0.00%	-	0.00%	-
284	285	-	0.00%	-	0.00%	-	0.00%	-
285	286	-	0.00%	-	0.00%	-	0.00%	-
286	287	-	0.00%	-	0.00%	-	0.00%	-
287	288	-	0.00%	-	0.00%	-	0.00%	-
288	289	-	0.00%	-	0.00%	-	0.00%	-
289	290	-	0.00%	-	0.00%	-	0.00%	-
290	291	-	0.00%	-	0.00%	-	0.00%	-
291	292	-	0.00%	-	0.00%	-	0.00%	-
292	293	-	0.00%	-	0.00%	-	0.00%	-
293	294	-	0.00%	-	0.00%	-	0.00%	-
294	295	-	0.00%	-	0.00%	-	0.00%	-
295	296	-	0.00%	-	0.00%	-	0.00%	-
296	297	-	0.00%	-	0.00%	-	0.00%	-
297	298	-	0.00%	-	0.00%	-	0.00%	-
298	299	-	0.00%	-	0.00%	-	0.00%	-
299	300	69,160	0.12%	1	0.18%	69,160.16	5.45%	187.00
300	301	629,050	1.11%	4	0.73%	157,262.44	5.10%	235.59
301	302	-	0.00%	-	0.00%	-	0.00%	-
302	303	-	0.00%	-	0.00%	-	0.00%	-
303	304	-	0.00%	-	0.00%	-	0.00%	-
304	305	-	0.00%	-	0.00%	-	0.00%	-
305	306	-	0.00%	-	0.00%	-	0.00%	-
306	307	-	0.00%	-	0.00%	-	0.00%	-
307	308	-	0.00%	-	0.00%	-	0.00%	-
308	309	-	0.00%	-	0.00%	-	0.00%	-
309	310	-	0.00%	-	0.00%	-	0.00%	-
310	311	-	0.00%	-	0.00%	-	0.00%	-
311	312	-	0.00%	-	0.00%	-	0.00%	-
312	313	170,292	0.30%	4	0.73%	42,573.11	3.09%	202.71
313	314	-	0.00%	-	0.00%	-	0.00%	-
314	315	-	0.00%	-	0.00%	-	0.00%	-
315	316	-	0.00%	-	0.00%	-	0.00%	-
316	317	-	0.00%	-	0.00%	-	0.00%	-
317	318	-	0.00%	-	0.00%	-	0.00%	-
318	319	-	0.00%	-	0.00%	-	0.00%	-
319	320	-	0.00%	-	0.00%	-	0.00%	-
320	321	-	0.00%	-	0.00%	-	0.00%	-
321	322	-	0.00%	-	0.00%	-	0.00%	-
322	323	-	0.00%	-	0.00%	-	0.00%	-
323	324	-	0.00%	-	0.00%	-	0.00%	-
324	325	-	0.00%	-	0.00%	-	0.00%	-
325	326	-	0.00%	-	0.00%	-	0.00%	-
326	327	-	0.00%	-	0.00%	-	0.00%	-
327	328	-	0.00%	-	0.00%	-	0.00%	-
328	329	-	0.00%	-	0.00%	-	0.00%	-
329	330	-	0.00%	-	0.00%	-	0.00%	-
330	331	-	0.00%	-	0.00%	-	0.00%	-
331	332	-	0.00%	-	0.00%	-	0.00%	-
332	333	-	0.00%	-	0.00%	-	0.00%	-
333	334	-	0.00%	-	0.00%	-	0.00%	-
334	335	-	0.00%	-	0.00%	-	0.00%	-
335	336	-	0.00%	-	0.00%	-	0.00%	-
336	337	67,768	0.12%	1	0.18%	67,768.00	2.75%	198.00
337	338	-	0.00%	-	0.00%	-	0.00%	-
338	339	-	0.00%	-	0.00%	-	0.00%	-
339	340	-	0.00%	-	0.00%	-	0.00%	-
340	341	-	0.00%	-	0.00%	-	0.00%	-
341	342	-	0.00%	-	0.00%	-	0.00%	-
342	343	-	0.00%	-	0.00%	-	0.00%	-
343	344	-	0.00%	-	0.00%	-	0.00%	-
344	345	-	0.00%	-	0.00%	-	0.00%	-
345	346	-	0.00%	-	0.00%	-	0.00%	-
346	347	-	0.00%	-	0.00%	-	0.00%	-
347	348	34,862	0.06%	1	0.18%	34,861.59	4.55%	234.00
348	349	-	0.00%	-	0.00%	-	0.00%	-
349	350	-	0.00%	-	0.00%	-	0.00%	-
350	351	-	0.00%	-	0.00%	-	0.00%	-
351	352	-	0.00%	-	0.00%	-	0.00%	-
352	353	-	0.00%	-	0.00%	-	0.00%	-
353	354	-	0.00%	-	0.00%	-	0.00%	-
354	355	-	0.00%	-	0.00%	-	0.00%	-
355	356	-	0.00%	-	0.00%	-	0.00%	-
356	357	-	0.00%	-	0.00%	-	0.00%	-
357	358	290,000	0.51%	3	0.55%	96,666.67	5.33%	245.07
358	359	606,744	1.07%	4	0.73%	151,685.91	5.63%	248.00
359	360	1,574,012	2.77%	16	2.94%	98,375.72	5.21%	244.33
360	361	5,602,402	9.86%	51	9.36%	109,851.01	5.29%	241.36
361	362	541,108	0.95%	7	1.28%	77,301.19	5.16%	225.72
362	363	490,222	0.86%	4	0.73%	122,555.39	5.63%	249.02
363	>	-	0.00%	-	0.00%	-	0.00%	-
Total		56,818,426	100.00%	545	100.00%	104,253.99	5.02%	239.61

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2.5%	1,469,512	2.59%	14	2.57%		1.38%	236.02
2.5%	2.75%	525,140	0.92%	11	2.02%	47,740.03	2.62%	217.19
2.75%	3%	768,907	1.35%	9	1.65%	85,434.09	2.86%	236.50
3%	3.25%	1,035,569	1.82%	10	1.83%	103,556.90	3.20%	211.10
3.25%	3.5%	611,807	1.08%	7	1.28%	87,401.02	3.33%	241.78
3.5%	3.75%	680,365	1.20%	10	1.8%	68,036.47	3.72%	238.39
3.75%	4%	1,155,956	2.03%	9	1.65%	128,439.58	3.90%	235.83
4%	4.25%	1,899,687	3.34%	22	4.04%	86,349.42	4.17%	226.79
4.25%	4.5%	2,152,118	3.79%	28	5.14%	76,861.37	4.45%	218.95
4.5%	4.75%	1,321,389	2.33%	17	3.12%	77,728.75	4.64%	235.68
4.75%	5%	6,165,495	10.85%	56	10.28%	110,098.13	4.96%	239.38
5%	5.25%	13,608,595	23.95%	122	22.39%	111,545.86	5.17%	241.51
5.25%	5.5%	13,364,351	23.52%	127	23.30%	105,231.11	5.40%	241.05
5.5%	5.75%	7,658,777	13.48%	69	12.66%	110,996.77	5.65%	245.07
5.75%	6%	2,270,958	4.00%	18	3.30%	126,164.32	5.86%	249.53
6%	6.25%	424,234	0.75%	6	1.10%	70,705.72	6.10%	250.39
6.25%	6.5%	910,325	1.60%	6	1.10%	151,720.83	6.46%	250.19
6.5%	6.75%	795,239	1.40%	4	0.73%	198,809.82	6.60%	245.48
6.75%	7%	-	0.00%	-	0.00%	-	0.00%	-
7%	7.25%	-	0.00%	-	0.00%	-	0.00%	-
7.25%	7.5%	-	0.00%	-	0.00%	-	0.00%	-
7.5%	>	-	0.00%	-	0.00%	-	0.00%	-
Total		56,818,426	100.00%	545	100.00%	104,253.99	5.02%	239.61

Interest Reset Date

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floating	<	70,789	0.12%	3	0.55%		4.23%	80.77
<	1-1-2017	16,416,459	28.89%	136	24.95%	120,709.25	5.01%	244.33
1-1-2017	1-1-2018	5,759,107	10.14%	48	8.81%	119,981.40	5.18%	241.72
1-1-2018	1-1-2019	1,220,825	2.15%	12	2.20%	101,735.44	4.54%	244.01
1-1-2019	1-1-2020	889,151	1.56%	9	1.65%	98,794.50	4.14%	237.64
1-1-2020	1-1-2021	885,719	1.56%	9	1.65%	98,413.21	4.11%	238.81
1-1-2021	1-1-2022	2,994,658	5.27%	33	6.06%	90,747.21	5.12%	228.66
1-1-2022	1-1-2023	700,165	1.23%	6	1.10%	116,694.11	4.61%	248.13
1-1-2023	1-1-2024	188,000	0.33%	2	0.37%	94,000.00	4.88%	246.14
1-1-2024	1-1-2025	604,874	1.06%	10	1.83%	60,487.39	4.48%	226.25
1-1-2025	1-1-2026	2,358,493	4.15%	33	6.06%	71,469.48	4.29%	218.11
1-1-2026	1-1-2027	12,654,520	22.27%	123	22.57%	102,882.28	5.02%	240.75
1-1-2027	1-1-2028	1,908,048	3.36%	24	4.40%	79,501.98	5.61%	244.32
1-1-2028	1-1-2029	-	0.00%	-	0.00%	-	-	-
1-1-2029	1-1-2030	-	0.00%	-	0.00%	-	-	-
1-1-2030	1-1-2031	170,292	0.30%	4	0.73%	42,573.11	3.09%	202.71
1-1-2031	1-1-2032	755,210	1.33%	7	1.28%	107,887.13	5.13%	227.69
1-1-2032	1-1-2033	67,768	0.12%	1	0.18%	67,768.00	2.75%	198.00
1-1-2033	1-1-2034	-	0.00%	-	0.00%	-	-	-
1-1-2034	1-1-2035	179,291	0.32%	7	1.28%	25,613.00	3.22%	224.27
1-1-2035	1-1-2036	34,862	0.06%	1	0.18%	34,861.59	4.55%	234.00
1-1-2036	1-1-2037	7,481,197	13.17%	66	12.11%	113,351.48	5.32%	241.25
1-1-2037	1-1-2038	1,386,998	2.44%	10	1.83%	138,699.83	5.57%	249.94
1-1-2038	1-1-2039	-	0.00%	-	0.00%	-	-	-
1-1-2039	1-1-2040	-	0.00%	-	0.00%	-	-	-
1-1-2040	>	-	0.00%	-	0.00%	-	-	-
Total		56,726,426	99.84%	544	99.82%	104,253.99	5.02%	239.61

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2013 - 31-Dec-2013	92,000	0.16%	1	0.18%	92,000.00	3.15%	50.00
01-Jan-2019 - 31-Dec-2019	3,495	0.01%	1	0.18%	3,495.02	5.40%	30.00
01-Jan-2020 - 31-Dec-2020	14,148	0.02%	1	0.18%	14,147.78	2.55%	38.00
01-Jan-2022 - 31-Dec-2022	101,468	0.18%	2	0.37%	50,734.00	4.93%	63.34
01-Jan-2023 - 31-Dec-2023	181,729	0.32%	4	0.73%	45,432.35	3.38%	76.98
01-Jan-2024 - 31-Dec-2024	7,000	0.01%	1	0.18%	7,000.00	5.20%	90.00
01-Jan-2025 - 31-Dec-2025	29,645	0.05%	1	0.18%	29,644.61	5.45%	102.00
01-Jan-2026 - 31-Dec-2026	302,070	0.53%	4	0.73%	75,517.50	5.20%	114.72
01-Jan-2027 - 31-Dec-2027	84,273	0.15%	1	0.18%	84,273.00	4.45%	118.00
01-Jan-2028 - 31-Dec-2028	264,827	0.47%	3	0.55%	88,275.65	4.91%	136.13
01-Jan-2029 - 31-Dec-2029	141,126	0.25%	1	0.18%	141,126.00	4.50%	146.00
01-Jan-2030 - 31-Dec-2030	359,692	0.63%	5	0.92%	71,938.49	4.59%	160.29
01-Jan-2031 - 31-Dec-2031	452,174	0.80%	8	1.47%	56,521.69	4.67%	172.05
01-Jan-2032 - 31-Dec-2032	475,083	0.84%	7	1.28%	67,868.97	4.92%	183.33
01-Jan-2033 - 31-Dec-2033	594,514	1.05%	6	1.10%	99,085.67	4.84%	197.88
01-Jan-2034 - 31-Dec-2034	999,293	1.76%	10	1.83%	99,929.33	4.80%	206.95
01-Jan-2035 - 31-Dec-2035	1,197,402	2.11%	21	3.85%	57,019.13	3.74%	220.36
01-Jan-2036 - 31-Dec-2036	1,684,207	2.96%	22	4.04%	76,554.86	4.48%	230.66
01-Jan-2037 - 31-Dec-2037	38,707,676	68.13%	339	62.20%	114,181.94	5.05%	245.71
01-Jan-2038 - 31-Dec-2038	11,033,604	19.42%	102	18.72%	108,172.59	5.24%	249.95
01-Jan-2039 - 31-Dec-2039	64,000	0.11%	3	0.55%	21,353.33	2.68%	264.66
01-Jan-2040 - 31-Dec-2040	29,000	0.05%	2	0.37%	14,500.00	6.27%	278.41
Total	56,818,426	100.00%	545	100.00%	104,253.99	5.02%	239.61

Loan to Foreclosure Value

From	until	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
NiG		5,266,144	9.27%	29	8.76%	181,591.16		4.06%
<	50,00%	5,402,385	9.51%	60	18.13%	90,039.75		5.17%
50,00%	55,00%	1,075,074	1.89%	7	2.11%	153,582.03		4.99%
55,00%	60,00%	2,980,676	5.25%	20	6.04%	149,033.78		5.07%
60,00%	65,00%	2,220,567	3.91%	12	3.63%	185,047.22		5.30%
65,00%	70,00%	2,072,557	3.65%	13	3.93%	159,427.48		5.30%
70,00%	75,00%	4,552,321	8.01%	25	7.55%	182,092.83		5.25%
75,00%	80,00%	627,647	1.10%	4	1.21%	156,911.64		3.60%
80,00%	85,00%	2,144,486	3.77%	12	3.63%	178,707.17		5.28%
85,00%	90,00%	1,531,278	2.70%	8	2.42%	191,409.75		4.84%
90,00%	95,00%	3,977,237	7.00%	19	5.74%	209,328.27		4.95%
95,00%	100,00%	2,191,398	3.86%	12	3.63%	182,616.53		5.22%
100,00%	105,00%	2,407,017	4.24%	12	3.63%	200,584.77		4.66%
105,00%	110,00%	840,294	1.48%	4	1.21%	210,073.53		5.37%
110,00%	115,00%	4,220,965	7.43%	21	6.34%	200,998.34		5.17%
115,00%	120,00%	5,743,296	10.11%	27	8.16%	212,714.68		5.22%
120,00%	125,00%	9,000,789	15.84%	44	13.29%	204,563.39		5.11%
125,00%	>	564,295	0.99%	2	0.60%	282,147.30		5.06%
Unknown		-	0.00%	-	0.00%	-		0.00%
Total		56,818,426	100.00%	331	100.00%	171,656.87		5.02%

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	2,133,491	3.75%	12	3.63%	177,790.88	5.09%	240.25
Flevoland	2,574,173	4.53%	15	4.53%	171,611.53	4.45%	237.59
Friesland	2,290,886	4.03%	13	3.93%	176,221.96	4.23%	241.99
Gelderland	7,801,523	13.73%	42	12.69%	185,750.54	5.07%	244.33
Groningen	1,795,212	3.15%	13	3.93%	138,053.26	4.83%	235.79
Limburg	3,223,650	5.67%	19	5.74%	169,665.78	4.83%	234.52
Noord-Brabant	8,825,365	15.53%	50	15.11%	176,507.30	5.40%	238.08
Noord-Holland	7,503,717	13.21%	44	13.29%	170,539.03	5.04%	241.54
Overijssel	3,045,576	5.36%	19	5.74%	160,293.49	5.10%	235.59
Utrecht	3,025,948	5.33%	19	5.74%	159,260.44	5.25%	241.52
Zeeland	848,700	1.49%	7	2.11%	121,242.82	4.86%	243.49
Zuid-Holland	13,750,185	24.20%	78	23.56%	176,284.43	4.95%	238.67
Unspecified	-	0.00%	-	0.00%	-	0.00%	-
Total	56,818,426	100.00%	331	100.00%	171,656.87	5.02%	239.61

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single family house	33,121,935	58.29%	192	58.01%	172,510.08	4.99%	238.08
Flat/apartment	6,091,109	10.72%	41	12.39%	148,563.62	5.01%	245.55
Shop/private house	350,000	0.62%	1	0.30%	350,000.00	5.29%	246.14
Residential farm	-	0.00%	-	0.00%	-	0.00%	-
Garage	-	0.00%	-	0.00%	-	0.00%	-
Rural estate	-	0.00%	-	0.00%	-	0.00%	-
Single family house with garage	6,964,068	12.26%	36	10.88%	193,446.34	5.11%	242.56
Flat/apartment with garage	564,368	0.99%	4	1.21%	141,092.01	5.15%	246.61
Single garage for house	-	0.00%	-	0.00%	-	0.00%	-
Single garage for flat/apartment	-	0.00%	-	0.00%	-	0.00%	-
Conversion	-	0.00%	-	0.00%	-	0.00%	-
Caravan	-	0.00%	-	0.00%	-	0.00%	-
Houseboat	-	0.00%	-	0.00%	-	0.00%	-
Condominium	-	0.00%	-	0.00%	-	0.00%	-
Condominium with garage	-	0.00%	-	0.00%	-	0.00%	-
House/Practice	-	0.00%	-	0.00%	-	0.00%	-
Other property / unknown	-	0.00%	-	0.00%	-	0.00%	-
Shop / House	-	0.00%	-	0.00%	-	0.00%	-
Farm house	-	0.00%	-	0.00%	-	0.00%	-
Office space	-	0.00%	-	0.00%	-	0.00%	-
Recreational home	-	0.00%	-	0.00%	-	0.00%	-
Unspecified	-	0.00%	-	0.00%	-	0.00%	-
Utility building	-	0.00%	-	0.00%	-	0.00%	-
NRF Property	-	0.00%	-	0.00%	-	0.00%	-
Retail property	-	0.00%	-	0.00%	-	0.00%	-
Unknown	9,726,946	17.12%	57	17.22%	170,648.17	5.03%	238.36
Total	56,818,426	100.00%	331	100.00%	171,656.87	5.02%	239.61

Net Size

Net Size	Value	As % of total	no. of loans	As % of total	Average Loans	WAC	WAM
<	0	0.00%	-	0.00%	-	0.00%	-
0	67,454	0.12%	4	1.21%	16,863.39	5.18%	243.78
25.000	357,780	0.63%	9	2.72%	39,753.31	5.04%	243.41
50.000	911,001	1.60%	14	4.23%	65,071.48	5.02%	224.63
75.000	3,452,910	6.08%	38	11.48%	90,866.05	5.04%	234.67
100.000	2,502,251	4.40%	22	6.65%	113,738.67	5.33%	241.31
125.000	5,492,004	9.67%	40	12.08%	137,300.10	5.08%	242.75
150.000	7,151,347	12.59%	43	12.99%	166,310.39	4.79%	240.97
175.000	8,858,562	15.59%	47	14.20%	188,480.04	5.24%	240.03
200.000	9,445,242	16.62%	44	13.29%	214,664.59	5.15%	244.37
225.000	7,820,072	13.76%	33	9.97%	236,971.88	4.93%	242.21
250.000	5,762,599	10.14%	22	6.65%	261,936.30	4.63%	238.77
275.000	1,162,000	2.05%	4	1.21%	290,500.00	5.01%	230.88
300.000	936,166	1.65%	3	0.91%	312,055.21	4.76%	235.19
325.000	683,895	1.20%	2	0.60%	341,947.30	5.15%	245.10
350.000	1,805,146	3.18%	5	1.51%	361,029.11	5.02%	206.40
375.000	-	0.00%	-	0.00%	-	0.00%	-
400.000	410,000	0.72%	1	0.30%	410,000.00	5.50%	250.00
425.000	-	0.00%	-	0.00%	-	0.00%	-
450.000	-	0.00%	-	0.00%	-	0.00%	-
475.000	-	0.00%	-	0.00%	-	0.00%	-
500.000	-	0.00%	-	0.00%	-	0.00%	-
525.000	-	0.00%	-	0.00%	-	0.00%	-
550.000	-	0.00%	-	0.00%	-	0.00%	-
575.000	-	0.00%	-	0.00%	-	0.00%	-
600.000	-	0.00%	-	0.00%	-	0.00%	-
625.000	-	0.00%	-	0.00%	-	0.00%	-
650.000	-	0.00%	-	0.00%	-	0.00%	-
>	-	0.00%	-	0.00%	-	0.00%	-
Total	56,818,426	100.00%	331	100.00%	171,656.87	5.02%	239.61