

E-MAC Program III B.V. - Compartment NL 2008-II Investor report January 2018

Cashflow analysis for the period

Total interest received	656,310	
Interest received on transaction accounts	(594)	
Liquidity available	1,800,000	
Reserve account available	55,361	
Receivables under hedging arrangements	-	
Total funds available		2,511,078
Company management expenses	650	
Administration fee	-	
MPT fee	11,256	
Third party fees	42,223	
Liquidity Facility fee	3,220	
Payments under hedging arrangements	339,780	
Interest on the Notes	237,797	
Making good on shortfall Class D PDL	72,532	
Deferred Purchase Price Instalment	-	
Total funds distributed		707,459
Available after distribution of funds		1,803,619
Liquidity Facility	1,800,000	*
Reserve account	3,619	
Available liquidity		1,803,619
Net cashflow		-

Outstanding unpaid Subordinated swap amounts not paid by the transactions:	
Unpaid Swap Subordinated Amount	3,897,738
Claimed subrogation amount CMIS Nederland B.V.	1,543,613
Total	5,441,351

Principal Deficiency Ledger

Class A1	-
Class A2	-
Class B	-
Class C	-
Class D	-
Total	-

Collateral

Starting principal balance	51,501,555	
Principal redemptions and repayments	(4,933,534)	
Unused Prefund	-	
Losses for the period	(72,532)	
Ending principal balance		46,495,488
Balance Reset Participation		-
Total balance E-MAC NL 2008-II		46,495,488
Redemptions applied for purchase Further Advances during period		-
Substitution of loans		-
Repurchase of loans		-
Total balance E-MAC Program III Comp.NL 2008-II		46,495,488

Performance

	Last period	This period	Since issue
Prepayment rate	20.91%	33.28%	9.17%

Delinquency table	Number of loans	Balance	Percentage of total
Current	272	45,772,184	98.44%
31 - 60 days	1	148,800	0.32%
61 - 90 days	2	320,000	0.69%
91 - 120 days	1	254,504	0.55%
120+ days	-	-	0.00%
In repossession	-	-	0.00%
Total	276	46,495,488	100.00%

	Last period	This period	Recovered	Total
Aggregate principal losses	551,901	72,532	40,381	584,052

**E-MAC Program III B.V. - Compartment NL 2008-II Investor report January 2018
Overview**

Number of borrowers	276		
Number of loanparts	456		
	(weighted) average	Minimum	Maximum
Loan size borrower	168,462	10,000	410,000
Loan part size	101,964	2,496	410,000
Coupon	4,63%	0,68%	6,45%
Remaining maturity (months)	230	21	272
Remaining interest period (months)	105	0	243
Original interest period (months)	211	2	363
Seasoning (months)	8,8	0,1	18,8
Loan to Original Foreclosure Value (1)	89,5%	4,1%	128,0%

Redemption Type

Redemption Type	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Annuity	1,414,419	3,04%	28	6,14%	50,514,97	4,65%	217,70
Hybride	93,682	0,20%	2	0,44%	46,841,07	3,21%	236,65
Interest only	38,465,452	82,73%	345	75,66%	111,494,18	4,66%	234,84
Investment	111,256	0,24%	2	0,44%	55,628,20	4,45%	229,85
Life	4,735,192	10,18%	54	11,84%	87,688,73	4,44%	206,93
Savings	840,285	1,81%	12	2,63%	70,023,78	5,14%	216,33
STAR Aflossingsvrij	180,222	0,39%	3	0,66%	60,073,96	4,46%	235,38
Universal Life	654,940	1,41%	10	2,19%	65,493,96	3,98%	185,79
Total	46,295,488	100,00%	456	100,00%	101,963,79	4,63%	230,44

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	259,294	0.56%	1	0.22%	259,294.00	5.40%	236.00
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%	-
11	2,001,336	4.30%	15	3.29%	133,422.38	3.05%	229.61
12	-	0.00%	-	0.00%	-	0.00%	-
13	-	0.00%	-	0.00%	-	0.00%	-
14	-	0.00%	-	0.00%	-	0.00%	-
15	-	0.00%	-	0.00%	-	0.00%	-
16	-	0.00%	-	0.00%	-	0.00%	-
17	-	0.00%	-	0.00%	-	0.00%	-
18	-	0.00%	-	0.00%	-	0.00%	-
19	-	0.00%	-	0.00%	-	0.00%	-
20	-	0.00%	-	0.00%	-	0.00%	-
21	-	0.00%	-	0.00%	-	0.00%	-
22	-	0.00%	-	0.00%	-	0.00%	-
23	-	0.00%	-	0.00%	-	0.00%	-
23	216,800	0.47%	2	0.44%	108,400.00	3.25%	240.00
24	-	0.00%	-	0.00%	-	0.00%	-
25	-	0.00%	-	0.00%	-	0.00%	-
26	-	0.00%	-	0.00%	-	0.00%	-
27	-	0.00%	-	0.00%	-	0.00%	-
28	-	0.00%	-	0.00%	-	0.00%	-
29	-	0.00%	-	0.00%	-	0.00%	-
30	-	0.00%	-	0.00%	-	0.00%	-
31	-	0.00%	-	0.00%	-	0.00%	-
32	-	0.00%	-	0.00%	-	0.00%	-
33	-	0.00%	-	0.00%	-	0.00%	-
34	-	0.00%	-	0.00%	-	0.00%	-
34	222,000	0.48%	1	0.22%	222,000.00	3.30%	237.00
35	662,596	1.43%	7	1.54%	94,656.51	3.51%	233.67
36	-	0.00%	-	0.00%	-	0.00%	-
37	-	0.00%	-	0.00%	-	0.00%	-
38	136,317	0.29%	3	0.66%	45,438.95	3.30%	235.00
39	296,487	0.64%	2	0.44%	148,243.35	3.40%	237.77
40	216,000	0.46%	1	0.22%	216,000.00	5.80%	236.00
41	-	0.00%	-	0.00%	-	0.00%	-
42	-	0.00%	-	0.00%	-	0.00%	-
43	-	0.00%	-	0.00%	-	0.00%	-
44	-	0.00%	-	0.00%	-	0.00%	-
45	-	0.00%	-	0.00%	-	0.00%	-
46	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
55	-	0.00%	-	0.00%	-	0.00%	-
56	-	0.00%	-	0.00%	-	0.00%	-
57	-	0.00%	-	0.00%	-	0.00%	-
58	70,615	0.15%	1	0.22%	70,614.76	4.45%	185.00
59	1,373,338	2.95%	12	2.63%	114,444.81	4.00%	235.52
60	-	0.00%	-	0.00%	-	0.00%	-
61	-	0.00%	-	0.00%	-	0.00%	-
62	-	0.00%	-	0.00%	-	0.00%	-
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%	-
71	594,832	1.28%	4	0.88%	148,707.99	3.72%	239.48
72	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
81	-	0.00%	-	0.00%	-	0.00%	-
82	-	0.00%	-	0.00%	-	0.00%	-
83	-	0.00%	-	0.00%	-	0.00%	-
84	180,582	0.39%	4	0.88%	45,145.57	3.18%	208.26
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	52,838	0.11%	1	0.22%	52,838.45	5.05%	240.00
95	-	0.00%	-	0.00%	-	0.00%	-
96	-	0.00%	-	0.00%	-	0.00%	-
97	-	0.00%	-	0.00%	-	0.00%	-
98	-	0.00%	-	0.00%	-	0.00%	-
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	-	0.00%	-	0.00%	-	0.00%	-
104	15,000	0.03%	1	0.22%	15,000.00	0.68%	258.00
105	-	0.00%	-	0.00%	-	0.00%	-
106	-	0.00%	-	0.00%	-	0.00%	-
107	-	0.00%	-	0.00%	-	0.00%	-
108	-	0.00%	-	0.00%	-	0.00%	-
109	-	0.00%	-	0.00%	-	0.00%	-
110	-	0.00%	-	0.00%	-	0.00%	-
111	-	0.00%	-	0.00%	-	0.00%	-
112	-	0.00%	-	0.00%	-	0.00%	-
113	-	0.00%	-	0.00%	-	0.00%	-
114	100,000	0.22%	1	0.22%	100,000.00	5.40%	198.00
115	-	0.00%	-	0.00%	-	0.00%	-
116	12,000	0.03%	1	0.22%	12,000.00	0.83%	246.00
117	-	0.00%	-	0.00%	-	0.00%	-
118	310,664	0.67%	5	1.10%	62,132.81	4.10%	238.21
119	443,244	0.95%	3	0.66%	147,747.87	5.95%	245.00
120	510,725	1.10%	7	1.54%	72,960.64	3.87%	238.42
121	2,354,699	5.06%	16	3.51%	147,168.70	4.68%	237.43
122	580,465	1.25%	5	1.10%	116,092.96	2.61%	234.00
123	1,835,850	3.95%	15	3.29%	122,390.00	5.39%	237.22
124	265,000	0.57%	1	0.22%	265,000.00	1.18%	238.00
125	-	0.00%	-	0.00%	-	0.00%	-
126	-	0.00%	-	0.00%	-	0.00%	-
127	-	0.00%	-	0.00%	-	0.00%	-
128	-	0.00%	-	0.00%	-	0.00%	-
129	-	0.00%	-	0.00%	-	0.00%	-
130	-	0.00%	-	0.00%	-	0.00%	-
131	-	0.00%	-	0.00%	-	0.00%	-
132	-	0.00%	-	0.00%	-	0.00%	-
133	353,000	0.76%	2	0.44%	176,500.00	3.00%	238.24
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	172,435	0.37%	3	0.66%	57,478.31	5.25%	205.22
135	136	58,343	0.13%	1	0.22%	58,343.29	5.70%	237.00
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	5,500	0.01%	1	0.22%	5,500.00	0.75%	162.00
142	143	-	0.00%	-	0.00%	-	0.00%	-
143	144	-	0.00%	-	0.00%	-	0.00%	-
144	145	-	0.00%	-	0.00%	-	0.00%	-
145	146	-	0.00%	-	0.00%	-	0.00%	-
146	147	356,913	0.77%	2	0.44%	178,456.49	5.25%	241.00
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	0.34%	2	0.44%	79,750.00	3.69%	201.61
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	316,350	0.68%	3	0.66%	105,450.00	2.33%	181.61
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	0.65%	2	0.44%	150,950.00	5.33%	237.58
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	91,823	0.20%	2	0.44%	45,911.55	3.45%	235.00
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	0.34%	1	0.22%	159,260.00	5.05%	240.00
178	179	82,000	0.18%	1	0.22%	82,000.00	4.45%	233.00
179	180	452,290	0.97%	4	0.88%	113,072.53	5.14%	231.67
180	181	1,498,346	3.22%	17	3.73%	88,137.97	5.20%	209.88
181	182	221,000	0.48%	1	0.22%	221,000.00	5.40%	236.00
182	183	656,948	1.41%	8	1.75%	82,118.51	4.83%	236.67
183	184	-	0.00%	-	0.00%	-	0.00%	-
184	185	-	0.00%	-	0.00%	-	0.00%	-
185	186	-	0.00%	-	0.00%	-	0.00%	-
186	187	-	0.00%	-	0.00%	-	0.00%	-
187	188	-	0.00%	-	0.00%	-	0.00%	-
188	189	-	0.00%	-	0.00%	-	0.00%	-
189	190	-	0.00%	-	0.00%	-	0.00%	-
190	191	-	0.00%	-	0.00%	-	0.00%	-
191	192	-	0.00%	-	0.00%	-	0.00%	-
192	193	525,883	1.13%	5	1.10%	105,176.56	3.17%	227.03
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	0.05%	1	0.22%	23,000.00	4.75%	231.00
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	172,617	0.37%	3	0.66%	57,538.99	4.92%	217.30
214	215	-	0.00%	-	0.00%	-	0.00%	-
215	216	-	0.00%	-	0.00%	-	0.00%	-
216	217	-	0.00%	-	0.00%	-	0.00%	-
217	218	-	0.00%	-	0.00%	-	0.00%	-
218	219	-	0.00%	-	0.00%	-	0.00%	-
219	220	129,727	0.28%	3	0.66%	43,242.33	4.45%	213.81
220	221	84,273	0.18%	1	0.22%	84,273.00	4.00%	109.00
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	0.80%	4	0.88%	92,500.00	4.92%	196.42
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	0.13%	1	0.22%	58,828.10	4.50%	227.00
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	1,036,445	2.23%	10	2.19%	103,644.46	4.25%	233.79
238	239	2,068,921	4.45%	20	4.39%	103,446.05	4.83%	235.58
239	240	3,286,632	7.07%	31	6.80%	106,084.92	4.28%	226.37
240	241	9,100,262	19.57%	97	21.27%	93,817.14	4.91%	232.07
241	242	1,681,305	3.62%	13	2.85%	129,331.18	4.53%	235.31
242	243	1,125,184	2.42%	16	3.51%	70,324.03	5.12%	231.82
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	0.36%	3	0.66%	56,067.33	4.50%	202.48
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%	-
270	271	-	0.00%	-	0.00%	-	0.00%	-

Interest Term		Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
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	60,807	0.13%	1	0.22%	60,806.55	2.70%	63.00
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	67,001	0.14%	1	0.22%	67,001.34	5.45%	178.00
300	301	629,050	1.35%	4	0.88%	157,262.44	5.10%	226.59
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	167,405	0.36%	4	0.88%	41,851.23	3.10%	194.12
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	0.15%	1	0.22%	67,768.00	2.75%	189.00
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	0.07%	1	0.22%	34,861.59	4.55%	225.00
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	0.62%	3	0.66%	96,666.67	5.33%	236.07
358	359	517,000	1.11%	3	0.66%	172,333.33	5.68%	239.00
359	360	1,174,439	2.53%	13	2.85%	90,341.49	5.09%	234.42
360	361	5,027,410	10.81%	47	10.31%	106,966.16	5.29%	231.66
361	362	541,108	1.16%	7	1.54%	77,301.19	5.16%	216.72
362	363	489,071	1.05%	4	0.88%	122,267.65	5.63%	240.02
363	>	-	0.00%	-	0.00%	-	0.00%	-
Total		46,495,488	100.00%	456	100.00%	101,963.79	4.63%	230.44

Mortgage Coupons

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
<	2.5%	1,262,092	2.65%	11	2.36%	-	1.61%	225.10
2.5%	2.75%	1,328,447	2.79%	21	4.51%	63,259.39	2.67%	215.35
2.75%	3%	1,945,219	4.08%	22	4.72%	88,419.05	2.89%	233.27
3%	3.25%	2,696,680	5.66%	28	6.01%	96,310.00	3.22%	214.66
3.25%	3.5%	2,243,737	4.71%	20	4.29%	112,186.87	3.40%	236.06
3.5%	3.75%	1,736,281	3.64%	15	3.22%	115,752.05	3.66%	233.95
3.75%	4%	2,068,307	4.34%	15	3.22%	137,887.13	3.88%	235.90
4%	4.25%	2,041,589	4.28%	23	4.94%	88,764.75	4.18%	219.41
4.25%	4.5%	1,591,817	3.34%	22	4.72%	72,355.31	4.46%	205.58
4.5%	4.75%	1,151,320	2.42%	16	3.43%	71,957.48	4.63%	225.18
4.75%	5%	3,236,456	6.79%	32	6.87%	101,139.24	4.95%	227.64
5%	5.25%	9,176,265	19.25%	83	17.81%	110,557.41	5.17%	231.73
5.25%	5.5%	9,626,673	20.20%	89	19.10%	108,164.86	5.40%	232.70
5.5%	5.75%	5,047,280	10.59%	48	10.30%	105,151.66	5.66%	235.70
5.75%	6%	1,755,401	3.68%	14	3.00%	125,385.81	5.86%	240.90
6%	6.25%	199,244	0.42%	3	0.64%	66,414.54	6.07%	246.90
6.25%	6.5%	555,000	1.16%	4	0.86%	138,750.00	6.45%	242.26
6.5%	6.75%	-	0.00%	-	0.00%	-	0.00%	-
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		47,661,808	100.00%	466	100.00%	102,278.56	4.66%	229.97

Interest Reset Date

from	until	Value	As % of total	no.parts	As % of total	Average Loan parts	WAC	WAM
Floatina		259,294	0.56%	1	0.22%	259,294.00	5.40%	236.00
<	1-1-2018	1,296,845	2.79%	11	2.41%	117,895.01	5.24%	234.03
1-1-2018	1-1-2019	6,764,310	14.55%	52	11.40%	130,082.88	4.03%	234.14
1-1-2019	1-1-2020	703,423	1.51%	8	1.75%	87,927.91	4.84%	233.62
1-1-2020	1-1-2021	1,739,038	3.74%	15	3.29%	115,935.90	3.76%	233.22
1-1-2021	1-1-2022	883,582	1.90%	9	1.97%	98,175.80	4.11%	229.83
1-1-2022	1-1-2023	3,460,796	7.44%	34	7.46%	101,788.13	4.69%	223.95
1-1-2023	1-1-2024	1,182,736	2.54%	10	2.19%	118,273.64	4.06%	228.71
1-1-2024	1-1-2025	281,587	0.61%	4	0.88%	70,396.69	4.27%	223.28
1-1-2025	1-1-2026	602,681	1.30%	10	2.19%	60,268.10	4.48%	217.23
1-1-2026	1-1-2027	2,336,051	5.02%	33	7.24%	70,789.41	4.26%	208.99
1-1-2027	1-1-2028	16,279,231	35.01%	159	34.87%	102,385.10	4.60%	232.95
1-1-2028	1-1-2029	1,700,800	3.66%	22	4.82%	77,309.07	5.59%	234.63
1-1-2029	1-1-2030	-	0.00%	-	0.00%	-	0.00%	-
1-1-2030	1-1-2031	-	0.00%	-	0.00%	-	0.00%	-
1-1-2031	1-1-2032	167,405	0.36%	4	0.88%	41,851.23	3.10%	194.12
1-1-2032	1-1-2033	753,051	1.62%	7	1.54%	107,578.73	5.13%	218.81
1-1-2033	1-1-2034	67,768	0.15%	1	0.22%	67,768.00	2.75%	189.00
1-1-2034	1-1-2035	-	0.00%	-	0.00%	-	0.00%	-
1-1-2035	1-1-2036	179,291	0.39%	7	1.54%	25,613.00	3.22%	215.27
1-1-2036	1-1-2037	34,862	0.07%	1	0.22%	34,861.59	4.55%	225.00
1-1-2037	1-1-2038	6,655,399	14.31%	60	13.16%	110,923.32	5.31%	231.62
1-1-2038	1-1-2039	1,147,337	2.47%	8	1.75%	143,417.17	5.55%	240.71
1-1-2039	1-1-2040	-	0.00%	-	0.00%	-	-	-
1-1-2040	>	-	0.00%	-	0.00%	-	-	-
Total		46,495,488	100.00%	456	100.00%	101,963.79	4.63%	230.44

Legal Maturity

Legal Maturity	Value	As % of total	no.parts	As % of total	Average Loan Parts	WAC	WAM
01-Jan-2019 - 31-Dec-2019	2,496	0.01%	1	0.22%	2,495.52	5.40%	21.00
01-Jan-2020 - 31-Dec-2020	10,899	0.02%	1	0.22%	10,899.38	2.55%	29.00
01-Jan-2022 - 31-Dec-2022	101,468	0.22%	2	0.44%	50,734.00	4.93%	54.34
01-Jan-2023 - 31-Dec-2023	150,807	0.32%	2	0.44%	75,403.28	2.19%	67.77
01-Jan-2024 - 31-Dec-2024	7,000	0.02%	1	0.22%	7,000.00	5.20%	81.00
01-Jan-2025 - 31-Dec-2025	27,471	0.06%	1	0.22%	27,471.34	3.05%	93.00
01-Jan-2026 - 31-Dec-2026	302,070	0.65%	4	0.88%	75,517.50	5.20%	105.72
01-Jan-2027 - 31-Dec-2027	84,273	0.18%	1	0.22%	84,273.00	4.45%	109.00
01-Jan-2028 - 31-Dec-2028	263,246	0.57%	3	0.66%	87,748.54	4.92%	127.15
01-Jan-2029 - 31-Dec-2029	141,126	0.30%	1	0.22%	141,126.00	4.50%	137.00
01-Jan-2030 - 31-Dec-2030	359,692	0.77%	5	1.10%	71,938.49	4.09%	151.29
01-Jan-2031 - 31-Dec-2031	449,825	0.97%	8	1.75%	56,228.14	4.36%	163.06
01-Jan-2032 - 31-Dec-2032	304,312	0.65%	5	1.10%	60,862.37	5.23%	175.30
01-Jan-2033 - 31-Dec-2033	573,129	1.23%	6	1.32%	95,521.46	3.93%	189.02
01-Jan-2034 - 31-Dec-2034	830,865	1.79%	8	1.75%	103,858.14	4.89%	198.14
01-Jan-2035 - 31-Dec-2035	903,817	1.94%	19	4.17%	47,569.32	3.49%	210.63
01-Jan-2036 - 31-Dec-2036	1,551,101	3.34%	21	4.61%	73,861.97	4.35%	222.13
01-Jan-2037 - 31-Dec-2037	30,574,347	65.76%	274	60.09%	111,585.21	4.56%	236.65
01-Jan-2038 - 31-Dec-2038	9,789,545	21.05%	89	19.52%	109,994.88	5.04%	240.98
01-Jan-2039 - 31-Dec-2039	39,000	0.08%	2	0.44%	19,500.00	4.11%	258.00
01-Jan-2040 - 31-Dec-2040	29,000	0.06%	2	0.44%	14,500.00	6.27%	269.41
Total	46,495,488	100.00%	456	100.00%	101,963.79	4.63%	230.44

Loan to Foreclosure Value

from	until	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
NIIG		5,029,747	10.82%	28	10.14%	179,633.80		3.95%
<	50,00%	5,211,101	11.21%	58	21.01%	89,846.57		4.94%
50,00%	55,00%	1,174,964	2.53%	8	2.90%	146,870.53		4.55%
55,00%	60,00%	2,242,572	4.82%	15	5.43%	149,504.81		4.99%
60,00%	65,00%	1,859,407	4.00%	9	3.26%	206,600.75		4.66%
65,00%	70,00%	1,966,251	4.23%	13	4.71%	151,250.05		5.12%
70,00%	75,00%	3,338,631	7.18%	19	6.88%	175,717.44		4.84%
75,00%	80,00%	384,857	0.83%	2	0.72%	192,428.39		2.47%
80,00%	85,00%	1,867,500	4.02%	10	3.62%	186,750.00		4.83%
85,00%	90,00%	1,291,278	2.78%	7	2.54%	184,468.29		4.65%
90,00%	95,00%	3,180,767	6.84%	15	5.43%	212,051.15		4.43%
95,00%	100,00%	1,964,640	4.23%	11	3.99%	178,603.63		4.60%
100,00%	105,00%	1,916,867	4.12%	9	3.26%	212,985.23		4.75%
105,00%	110,00%	941,325	2.02%	5	1.81%	188,265.01		3.95%
110,00%	115,00%	3,538,865	7.61%	18	6.52%	196,603.62		4.76%
115,00%	120,00%	3,015,766	6.49%	14	5.07%	215,411.84		5.01%
120,00%	125,00%	7,006,668	15.07%	33	11.96%	212,323.27		4.57%
125,00%	130,00%	564,283	1.21%	2	0.72%	282,141.39		4.20%
130,00%	>	-	0.00%	-	0.00%	-		0.00%
Unknown		-	0.00%	-	0.00%	-		0.00%
Total		46,495,488	100.00%	276	100.00%	168,461.91		4.63%

Province

Province	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Drenthe	2,117,767	4.55%	12	4.35%	176,480.55	4.80%	231.21
Flevoland	2,277,017	4.90%	13	4.71%	175,155.19	3.99%	227.60
Friesland	1,892,595	4.07%	10	3.62%	189,259.49	3.74%	233.50
Gelderland	6,467,553	13.91%	36	13.04%	179,654.25	4.64%	234.93
Groningen	1,576,899	3.39%	12	4.35%	131,408.27	4.64%	226.20
Limburg	3,073,678	6.61%	18	6.52%	170,759.88	4.68%	225.05
Noord-Brabant	7,529,111	16.19%	44	15.94%	171,116.15	5.01%	228.29
Noord-Holland	6,238,722	13.42%	36	13.04%	173,297.84	4.86%	231.60
Overijssel	2,597,514	5.59%	16	5.80%	162,344.64	4.64%	224.91
Utrecht	1,962,736	4.22%	14	5.07%	140,195.44	4.36%	234.41
Zeeland	741,700	1.60%	6	2.17%	123,616.62	4.64%	233.98
Zuid-Holland	10,020,196	21.55%	59	21.38%	169,833.84	4.49%	231.06
Unspecified	-	0.00%	-	0.00%	-	-	-
Total	46,495,488	100.00%	276	100.00%	168,461.91	4.63%	230.44

Property Type

Property Type	Value	As % of total	no. loans	As % of total	Average Loans	WAC	WAM
Single family house	27,772,352	59.73%	160	57.97%	173,577.20	4.59%	228.57
Flat/apartment	3,639,200	7.83%	27	9.78%	134,785.19	4.58%	236.31
Shop/private house	350,000	0.75%	1	0.36%	350,000.00	5.29%	237.14
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	6,436,274	13.84%	34	12.32%	189,302.19	4.54%	233.71
Flat/apartment with garage	425,437	0.92%	3	1.09%	141,812.21	4.16%	237.81
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	7,872,226	16.93%	51	18.48%	154,357.37	4.89%	230.99
Total	46,495,488	100.00%	276	100.00%	168,461.91	4.63%	230.44

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	25,000	46.45%	3	1.09%	15,486.03	5.19%	234.68
25,000	50,000	350,252	9	3.26%	36,916.88	4.58%	234.35
50,000	75,000	971,886	15	5.43%	64,792.88	4.43%	213.92
75,000	100,000	3,395,572	37	13.41%	91,772.21	4.62%	225.57
100,000	125,000	1,955,192	17	6.16%	115,011.28	4.51%	232.94
125,000	150,000	3,724,736	27	9.78%	137,953.18	4.70%	233.76
150,000	175,000	6,462,966	39	14.13%	165,717.59	4.55%	230.82
175,000	200,000	7,195,428	38	13.77%	189,353.36	4.61%	230.58
200,000	225,000	7,701,014	36	13.04%	213,917.06	4.96%	235.63
225,000	250,000	5,434,028	23	8.33%	236,262.08	4.50%	231.99
250,000	275,000	4,968,909	19	6.88%	261,521.54	4.09%	229.29
275,000	300,000	1,444,271	5	1.81%	288,854.20	5.04%	225.43
300,000	325,000	320,000	1	0.36%	320,000.00	5.40%	238.00
325,000	350,000	683,883	2	0.72%	341,941.39	4.44%	236.10
350,000	375,000	1,430,875	4	1.45%	357,718.64	5.11%	205.48
375,000	400,000	-	-	0.00%	-	0.00%	-
400,000	425,000	410,000	1	0.36%	410,000.00	5.50%	241.00
425,000	450,000	-	-	0.00%	-	0.00%	-
450,000	475,000	-	-	0.00%	-	0.00%	-
475,000	500,000	-	-	0.00%	-	0.00%	-
500,000	525,000	-	-	0.00%	-	0.00%	-
525,000	550,000	-	-	0.00%	-	0.00%	-
550,000	575,000	-	-	0.00%	-	0.00%	-
575,000	600,000	-	-	0.00%	-	0.00%	-
600,000	625,000	-	-	0.00%	-	0.00%	-
625,000	650,000	-	-	0.00%	-	0.00%	-
650,000	>	-	-	0.00%	-	0.00%	-
Total	46,495,488	100.00%	276	100.00%	168,461.91	4.63%	230.44