

Dutch Residential Mortgage Portfolio I B.V.

Monthly Portfolio and Performance Report

Reporting period: 1 June 2015 - 30 June 2015

Reporting Date: 30 June 2015

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	26 May 2015	26 May 2015	26 May 2015	26 May 2015	26 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)	1.24	4.64	4.91	4.91	N/A
Legal Maturity Date	26 Apr 2047	26 Jul 2047	26 Jul 2047	26 Jul 2047	26 Jul 2047
Portfolio Date	30 Jun 2015	30 Jun 2015	30 Jun 2015	30 Jun 2015	30 Jun 2015
Determination Date	23 Jul 2015	23 Jul 2015	23 Jul 2015	23 Jul 2015	23 Jul 2015
Interest Payment Date	27 Jul 2015	27 Jul 2015	27 Jul 2015	27 Jul 2015	27 Jul 2015
Principal Payment Date	27 Jul 2015	27 Jul 2015	27 Jul 2015	27 Jul 2015	27 Jul 2015
Current Reporting Period	1 Jun 2015 - 30 Jun 2015	1 Jun 2015 - 30 Jun 2015	1 Jun 2015 - 30 Jun 2015	1 Jun 2015 - 30 Jun 2015	1 Jun 2015 - 30 Jun 2015
Previous Reporting Period	1 May 2015 - 31 May 2015	1 May 2015 - 31 May 2015	1 May 2015 - 31 May 2015	1 May 2015 - 31 May 2015	1 May 2015 - 31 May 2015
Accrual Start Date	28 May 2015	28 May 2015	28 May 2015	28 May 2015	28 May 2015
Accrual End Date	27 Jul 2015	27 Jul 2015	27 Jul 2015	27 Jul 2015	27 Jul 2015
Accrual Period (in days)	60	60	60	60	60
Fixing Date Reference Rate	26 Jun 2015	26 Jun 2015	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		7,685
Matured Mortgage Loans	-/-	0
Prepaid Mortgage Loans	-/-	29
Further Advances / Modified Mortgage Loans		0
Replacements		0
Replenishments		0
Loans repurchased by the Seller	-/-	0
Foreclosed Mortgage Loans	-/-	0
Others		0
Number of Mortgage Loans at the end of the Reporting Period		7,656

Amounts

Net Outstanding balance at the beginning of the Reporting Period		950,906,272.68
Scheduled Principal Receipts	-/-	412,165
Prepayments	-/-	3,779,060
Further Advances / Modified Mortgage Loans		0.00
Replacements		0.00
Replenishments		0.00
Loans repurchased by the Seller	-/-	0.00
Foreclosed Mortgage Loans	-/-	0.00
Others		0.00
Rounding		0.00
Net Outstanding balance at the end of the Reporting Period		946,715,047.21

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		63,824,880.79
Changes in Saving Deposits		337,898.93
Saving Deposits at the end of the Reporting Period		64,162,779.72

Delinquencies

From (>)	Until (<=)	Arrears Amount	Aggregate Outstanding Not. Amount	% of Total	Nr of Mortgage Loans	% of Total
	Performing	0.00	1,001,549,167.12	99.077%	7,596	99.216%
<=	30 days	29,232.24	7,236,041.74	0.716%	49	0.64%
30 days	60 days	5,858.25	1,545,231.59	0.153%	7	0.091%
60 days	90 days	3,670.96	547,386.48	0.054%	4	0.052%
90 days	120 days	0.00	0.00	0.00%	0	0.00%
120 days	150 days	0.00	0.00	0.00%	0	0.00%
150 days	180 days	0.00	0.00	0.00%	0	0.00%
180 days	>	0.00	0.00	0.00%	0	0.00%
Total		38,761.45	1,010,877,826.93	100.00%	7,656	100.00%

Weighted Average	933.66
Minimum	44.69
Maximum	2,243.38

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Foreclosure Statistics - Total

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

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Foreclosure Statistics - NHG Loans

	Previous Period	Current Period
<u>Foreclosures reporting periodically</u>		
Number of NHG Loans foreclosed during the Reporting Period	0	0
Net principal balance of NHG Loans foreclosed during the Reporting Period	0.00	0.00
Recoveries from sales on Foreclosed NHG Loans during the Reporting Period	-/-	0.00
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
Losses minus recoveries during the Reporting Period	0.00	0.00
Average loss severity NHG Loans during the Reporting Period	0.00	0.00
<u>Foreclosures since Closing Date</u>		
Net principal balance of NHG Loans foreclosed since the Closing Date	0.00	0.00
Recoveries from sales on foreclosed NHG Loans since the Closing Date	-/-	0.00
Total amount of losses on NHG Loans foreclosed since the Closing Date	0.00	0.00
Post-Foreclosure recoveries on NHG Loans foreclosed since the Closing Date	-/-	0.00
Losses minus recoveries since the Closing Date	0.00	0.00
Average loss severity NHG Loans since the Closing Date	0.00	0.00
<u>Foreclosures</u>		
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
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
Net principal balance of NHG Loans in foreclosure at the end of the Reporting Period	0.00	0.00
<u>WEW Claims periodically</u>		
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
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
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
<u>WEW Claims since Closing</u>		
Number of finalised claims to WEW since the Closing Date	0	0

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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
<u>Foreclosures reporting periodically</u>			
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
<u>Foreclosures since Closing Date</u>			
Net principal balance of Non NHG loans foreclosed since the Closing Date		0.00	0.00
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/-	0.00	0.00
Total amount of losses on Non NHG Loans foreclosed since the Closing Date		0.00	0.00
Post-Foreclosure recoveries on Non NHG Loans foreclosed since the Closing Date	-/-	0.00	0.00
Losses minus recoveries since the Closing Date		0.00	0.00
Average loss severity Non NHG Loans since the Closing Date		0.00	0.00
<u>Foreclosures</u>			
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
<u>Constant Prepayment Rate (CPR)</u>		
Annualized Life CPR		3.63%
Annualized 1-month average CPR		4.00%
Annualized 3-month average CPR		3.70%
Annualized 6-month average CPR		
Annualized 12-month average CPR		
<u>Principal Payment Rate (PPR)</u>		
Annualized Life PPR		0.48%
Annualized 1-month average PPR		0.49%
Annualized 3-month average PPR		0.48%
Annualized 6-month average PPR		
Annualized 12-month average PPR		
<u>Payment Ratio</u>		
Periodic Payment Ratio		99.04%

Transaction Specific Information

No information available

Dutch Residential Mortgage Portfolio I B.V.

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	1,010,877,826.93	1,028,637,077.32
Value of savings deposits	64,162,779.72	62,665,317.33
Net principal balance	946,715,047.21	965,971,759.99
Construction Deposits		
Net principal balance excl. Construction and Saving Deposits	946,715,047.21	965,971,759.99
Number of loans	7,656	7,756
Number of loanparts	13,434	13,611
Average principal balance (borrower)	132,037.33	132,624.69
Weighted average current interest rate	4.298%	4.382%
Weighted average maturity (in years)	19.48	19.86
Weighted average remaining time to interest reset (in years)	6.32	6.42
Weighted average seasoning (in years)	9.42	8.62
Weighted average CLTOMV	75.83%	79.28%
Weighted average CLTIMV	76.976%	78.03%
Weighted average CLTOFV	89.218%	89.40%
Weighted average CLTIFV	90.56%	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	209,777,289.22	20.75%	2,137	15.91%	3.92%	27.26	89.02%	
Bank Savings								
Interest Only	427,524,385.90	42.29%	7,020	52.26%	4.15%	19.02	66.65%	
Hybrid								
Investments	164,856,736.77	16.31%	1,644	12.24%	4.31%	17.01	84.28%	
Life Insurance	32,182,726.94	3.18%	398	2.96%	4.04%	14.71	78.76%	
Lineair	9,093,477.89	0.90%	122	0.91%	3.73%	27.00	82.68%	
Savings	167,443,210.21	16.56%	2,113	15.73%	5.20%	13.82	73.49%	
Other								
Unknown								
Total	1,010,877,826.93	100.00%	13,434	100.00%	4.298%	19.48	75.83%	

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	9,237,564.26	0.91%	573	7.48%	4.27%	16.03	9.86%	
25,000 - 50,000	29,163,674.32	2.88%	788	10.29%	4.35%	14.96	23.64%	
50,000 - 75,000	55,530,458.37	5.49%	883	11.53%	4.59%	13.59	42.59%	
75,000 - 100,000	84,260,936.84	8.34%	962	12.57%	4.60%	14.46	55.34%	
100,000 - 150,000	212,698,681.54	21.04%	1,705	22.27%	4.27%	18.45	71.42%	
150,000 - 200,000	227,244,235.30	22.48%	1,315	17.18%	4.17%	20.86	82.87%	
200,000 - 250,000	154,865,675.88	15.32%	700	9.14%	4.28%	21.52	88.20%	
250,000 - 300,000	98,330,760.76	9.73%	363	4.74%	4.16%	21.72	88.28%	
300,000 - 350,000	57,659,307.23	5.70%	180	2.35%	4.41%	21.96	89.37%	
350,000 - 400,000	31,686,463.30	3.13%	85	1.11%	4.38%	21.48	89.13%	
400,000 - 450,000	18,140,476.32	1.79%	43	0.56%	4.53%	20.67	89.15%	
450,000 - 500,000	12,284,953.56	1.22%	26	0.34%	4.12%	20.92	90.02%	
500,000 - 550,000	5,150,992.01	0.51%	10	0.13%	3.99%	21.00	83.49%	
550,000 - 600,000	5,119,181.35	0.51%	9	0.12%	4.31%	20.81	86.35%	
600,000 - 650,000	3,690,043.06	0.37%	6	0.08%	4.06%	21.78	99.43%	
650,000 - 700,000	2,014,717.80	0.20%	3	0.04%	3.84%	23.35	91.58%	
700,000 - 750,000	1,438,955.03	0.14%	2	0.03%	3.57%	22.63	95.32%	
750,000 - 800,000	750,000.00	0.07%	1	0.01%	4.85%	24.13	74.56%	
800,000 - 850,000	1,610,750.00	0.16%	2	0.03%	5.32%	18.45	104.91%	
850,000 - 900,000								
900,000 - 950,000								
950,000 - 1,000,000								
1.000.000 >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Average	132,037
Minimum	10
Maximum	806,750

4. Origination Year

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 1998	91,401,163.33	9.04%	1,637	12.19%	5.05%	9.76	54.72%	
1998 - 1999	42,295,538.84	4.18%	759	5.65%	4.48%	11.86	56.23%	
1999 - 2000	62,092,798.87	6.14%	1,098	8.17%	4.23%	12.77	55.20%	
2000 - 2001	46,729,925.83	4.62%	739	5.50%	4.15%	13.93	61.29%	
2001 - 2002	29,668,128.07	2.93%	503	3.74%	4.48%	15.26	69.82%	
2002 - 2003	54,902,642.83	5.43%	797	5.93%	4.30%	16.08	73.17%	
2003 - 2004	73,893,095.22	7.31%	953	7.09%	4.13%	17.02	75.45%	
2004 - 2005	77,410,091.90	7.66%	1,085	8.08%	3.96%	17.92	75.47%	
2005 - 2006	60,617,229.75	6.00%	858	6.39%	3.92%	18.48	74.95%	
2006 - 2007	50,629,766.39	5.01%	657	4.89%	4.35%	19.97	79.65%	
2007 - 2008	43,743,587.61	4.33%	534	3.97%	4.71%	20.66	85.15%	
2008 - 2009	59,857,821.99	5.92%	627	4.67%	4.97%	21.62	86.59%	
2009 - 2010	20,091,724.01	1.99%	239	1.78%	5.09%	22.13	85.02%	
2010 - 2011	5,522,978.91	0.55%	82	0.61%	4.97%	22.22	68.76%	
2011 - 2012	11,567,991.60	1.14%	160	1.19%	4.71%	23.29	78.98%	
2012 - 2013	51,948,670.50	5.14%	572	4.26%	4.45%	25.73	86.83%	
2013 - 2014	68,869,106.62	6.81%	637	4.74%	4.18%	26.95	90.38%	
2014 - 2015	159,635,564.66	15.79%	1,497	11.14%	3.71%	28.27	89.31%	
2015 >=								
Unknown								
Total	1,010,877,826.93	100.00%	13,434	100.00%	4.298%	19.48	75.83%	

Weighted Average	2006
Minimum	1994
Maximum	2014

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	86,053,684.45	8.51%	845	6.29%	3.57%	28.34	88.22%	
1 Year - 2 Years	97,697,557.90	9.66%	869	6.47%	3.92%	27.96	90.28%	
2 Years - 3 Years	80,664,318.53	7.98%	803	5.98%	4.31%	26.51	89.70%	
3 Years - 4 Years	18,910,263.17	1.87%	229	1.70%	4.61%	24.31	81.35%	
4 Years - 5 Years	11,517,912.40	1.14%	158	1.18%	4.72%	23.62	80.25%	
5 Years - 6 Years	9,013,104.71	0.89%	131	0.98%	4.85%	21.34	72.70%	
6 Years - 7 Years	31,950,333.51	3.16%	343	2.55%	5.18%	21.97	89.09%	
7 Years - 8 Years	56,842,322.07	5.62%	611	4.55%	4.91%	21.48	86.21%	
8 Years - 9 Years	47,847,897.08	4.73%	608	4.53%	4.54%	20.40	82.21%	
9 Years - 10 Years	56,157,145.98	5.56%	718	5.34%	4.21%	19.20	77.78%	
10 Years - 11 Years	68,250,863.78	6.75%	998	7.43%	3.85%	18.37	74.11%	
11 Years - 12 Years	73,015,173.73	7.22%	1,016	7.56%	4.04%	17.55	76.26%	
12 Years - 13 Years	74,794,237.21	7.40%	972	7.24%	4.20%	16.61	75.52%	
13 Years - 14 Years	40,914,355.68	4.05%	638	4.75%	4.33%	15.76	70.25%	
14 Years - 15 Years	33,547,185.49	3.32%	541	4.03%	4.28%	14.35	64.79%	
15 Years - 16 Years	52,598,278.89	5.20%	904	6.73%	4.16%	13.39	59.40%	
16 Years - 17 Years	59,130,260.67	5.85%	1,038	7.73%	4.36%	12.56	54.60%	
17 Years - 18 Years	35,868,061.27	3.55%	657	4.89%	4.53%	11.17	56.97%	
18 Years - 19 Years	29,976,335.60	2.97%	575	4.28%	4.94%	10.15	54.39%	
19 Years - 20 Years	19,855,932.96	1.96%	353	2.63%	5.11%	9.78	55.18%	
20 Years - 21 Years	12,105,430.77	1.20%	202	1.50%	4.97%	8.94	52.04%	
21 Years - 22 Years	14,167,171.08	1.40%	225	1.67%	5.76%	8.53	54.06%	
22 Years - 23 Years								
23 Years - 24 Years								
24 Years - 25 Years								
25 Years - 26 Years								
26 Years - 27 Years								
27 Years - 28 Years								
28 Years - 29 Years								
29 Years - 30 Years								
30 Years >=								
Unknown								
Total	1,010,877,826.93	100.00%	13,434	100.00%	4.298%	19.48	75.83%	

Weighted Average	9 Years
Minimum	1 Years
Maximum	22 Years

6. Legal Maturity

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
2012								
2012 - 2015								
2015 - 2020	21,008,227.94	2.08%	398	2.96%	4.73%	2.53	53.68%	
2020 - 2025	50,200,678.26	4.97%	814	6.06%	5.06%	7.83	57.76%	
2025 - 2030	172,408,891.00	17.06%	2,900	21.59%	4.54%	12.48	60.16%	
2030 - 2035	287,167,437.73	28.41%	4,075	30.33%	4.16%	17.18	73.11%	
2035 - 2040	215,695,952.53	21.34%	2,697	20.08%	4.48%	21.62	82.51%	
2040 - 2045	263,571,809.58	26.07%	2,537	18.88%	3.96%	28.34	88.79%	
2045 - 2050	824,829.89	0.08%	13	0.10%	4.18%	29.72	72.76%	
2050 - 2055								
2055 - 2060								
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 - 2085								
2085 - 2090								
2090 - 2095								
2095 - 2100								
2100 >=								
Unknown								
Total	1,010,877,826.93	100.00%	13,434	100.00%	4.298%	19.48	75.83%	

Weighted Average	2034
Minimum	2015
Maximum	2045

7. Remaining Tenor

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
0 Year - 1 Year	1,219,305.80	0.12%	29	0.22%	4.80%	0.24	48.84%	
1 Year - 2 Years	3,906,380.40	0.39%	67	0.50%	4.59%	1.04	56.04%	
2 Years - 3 Years	4,132,531.88	0.41%	81	0.60%	4.96%	1.97	54.56%	
3 Years - 4 Years	5,623,961.39	0.56%	100	0.74%	4.75%	2.96	51.40%	
4 Years - 5 Years	6,126,048.47	0.61%	121	0.90%	4.62%	3.94	54.65%	
5 Years - 6 Years	4,676,874.27	0.46%	88	0.66%	4.88%	4.94	56.73%	
6 Years - 7 Years	4,863,147.64	0.48%	80	0.60%	4.81%	5.94	58.46%	
7 Years - 8 Years	8,127,614.13	0.80%	123	0.92%	5.00%	7.02	60.67%	
8 Years - 9 Years	6,647,662.50	0.66%	112	0.83%	4.69%	8.03	58.81%	
9 Years - 10 Years	25,885,379.72	2.56%	411	3.06%	5.25%	8.92	56.63%	
10 Years - 11 Years	19,506,408.12	1.93%	291	2.17%	4.75%	9.98	58.54%	
11 Years - 12 Years	24,646,069.76	2.44%	431	3.21%	4.99%	11.00	59.79%	
12 Years - 13 Years	34,446,599.79	3.41%	597	4.44%	4.68%	11.98	61.08%	
13 Years - 14 Years	36,138,035.29	3.57%	632	4.70%	4.42%	12.99	62.13%	
14 Years - 15 Years	57,671,778.04	5.71%	949	7.06%	4.26%	13.94	59.08%	
15 Years - 16 Years	48,430,345.24	4.79%	758	5.64%	4.15%	14.95	65.69%	
16 Years - 17 Years	47,224,652.04	4.67%	745	5.55%	4.29%	15.93	68.95%	
17 Years - 18 Years	53,342,280.65	5.28%	734	5.46%	4.28%	17.03	74.56%	
18 Years - 19 Years	69,957,410.72	6.92%	899	6.69%	4.17%	17.93	75.62%	
19 Years - 20 Years	68,212,749.08	6.75%	939	6.99%	3.99%	18.97	77.54%	
20 Years - 21 Years	58,197,936.49	5.76%	817	6.08%	3.97%	19.97	76.72%	
21 Years - 22 Years	46,540,866.24	4.60%	608	4.53%	4.35%	20.98	80.79%	
22 Years - 23 Years	40,556,812.08	4.01%	504	3.75%	4.68%	21.98	86.17%	
23 Years - 24 Years	51,584,446.99	5.10%	536	3.99%	4.91%	22.94	86.59%	
24 Years - 25 Years	18,815,890.73	1.86%	232	1.73%	4.77%	23.93	85.66%	
25 Years - 26 Years	5,181,753.29	0.51%	81	0.60%	4.56%	25.08	71.32%	
26 Years - 27 Years	8,999,481.53	0.89%	138	1.03%	4.51%	25.92	78.19%	
27 Years - 28 Years	43,812,782.35	4.33%	478	3.56%	4.42%	27.21	87.55%	
28 Years - 29 Years	60,971,343.03	6.03%	540	4.02%	4.15%	28.01	90.92%	
29 Years - 30 Years	144,606,449.38	14.31%	1,300	9.68%	3.69%	29.09	89.56%	
30 Years >=	824,829.89	0.08%	13	0.10%	4.18%	29.72	72.76%	
Unknown								
Total	1,010,877,826.93	100.00%	13,434	100.00%	4.298%	19.48	75.83%	

Weighted Average	19 Years
Minimum	0 Years
Maximum	30 Years

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	464,251,338.36	45.93%	3,334	43.55%	4.26%	21.50	84.06%	
< 10 %	4,795,470.23	0.47%	291	3.80%	4.17%	17.11	6.28%	
10 % - 20 %	14,657,589.85	1.45%	475	6.20%	4.28%	16.97	12.39%	
20 % - 30 %	21,471,423.84	2.12%	432	5.64%	4.33%	15.67	20.36%	
30 % - 40 %	23,098,787.86	2.29%	318	4.15%	4.35%	14.22	28.16%	
40 % - 50 %	30,010,023.12	2.97%	334	4.36%	4.33%	13.62	36.35%	
50 % - 60 %	37,796,838.38	3.74%	364	4.75%	4.19%	13.89	44.49%	
60 % - 70 %	49,324,362.19	4.88%	400	5.22%	4.17%	15.09	52.20%	
70 % - 80 %	57,927,868.45	5.73%	379	4.95%	4.18%	15.92	59.78%	
80 % - 90 %	51,514,302.62	5.10%	283	3.70%	4.24%	17.76	69.77%	
90 % - 100 %	38,953,876.65	3.85%	189	2.47%	4.27%	18.51	77.81%	
100 % - 110 %	53,998,297.02	5.34%	228	2.98%	4.40%	19.92	87.07%	
110 % - 120 %	80,957,306.80	8.01%	293	3.83%	4.34%	22.07	96.31%	
120 % - 130 %	81,612,474.13	8.07%	333	4.35%	4.66%	19.63	102.32%	
130 % - 140 %	507,867.43	0.05%	3	0.04%	3.49%	19.22	91.03%	
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	92 %
Minimum	3 %
Maximum	131 %

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	546,626,488.57	54.07%	4,322	56.45%	4.33%	17.76	68.84%	
< 10 %	153,567.19	0.02%	11	0.14%	3.34%	20.26	6.64%	
10 % - 20 %	1,230,289.62	0.12%	38	0.50%	4.62%	20.66	13.86%	
20 % - 30 %	3,171,139.14	0.31%	53	0.69%	4.27%	16.58	20.87%	
30 % - 40 %	5,447,929.92	0.54%	73	0.95%	4.64%	14.73	27.78%	
40 % - 50 %	14,987,560.07	1.48%	161	2.10%	4.48%	15.72	36.69%	
50 % - 60 %	16,009,349.07	1.58%	172	2.25%	4.60%	15.34	44.54%	
60 % - 70 %	18,160,476.39	1.80%	170	2.22%	4.45%	15.81	52.73%	
70 % - 80 %	22,609,110.03	2.24%	199	2.60%	4.41%	17.34	60.92%	
80 % - 90 %	31,449,720.10	3.11%	245	3.20%	4.31%	19.64	70.00%	
90 % - 100 %	41,979,892.79	4.15%	304	3.97%	4.21%	20.94	77.92%	
100 % - 110 %	58,898,808.58	5.83%	418	5.46%	4.33%	20.70	86.79%	
110 % - 120 %	157,400,382.90	15.57%	930	12.15%	4.05%	25.06	96.58%	
120 % - 130 %	92,553,644.78	9.16%	559	7.30%	4.39%	21.56	101.39%	
130 % - 140 %	199,467.78	0.02%	1	0.01%	4.51%	27.62	110.09%	
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	92 %
Minimum	3 %
Maximum	131 %

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	464,251,338.36	45.93%	3,334	43.55%	4.26%	21.50	84.06%	
< 10 %	5,894,890.82	0.58%	360	4.70%	4.12%	16.58	6.30%	
10 % - 20 %	17,803,019.99	1.76%	539	7.04%	4.22%	16.43	12.91%	
20 % - 30 %	24,516,224.93	2.43%	456	5.96%	4.30%	15.10	21.38%	
30 % - 40 %	26,209,489.52	2.59%	341	4.45%	4.36%	14.18	29.97%	
40 % - 50 %	34,911,109.15	3.45%	354	4.62%	4.29%	13.89	38.18%	
50 % - 60 %	43,090,883.98	4.26%	368	4.81%	4.23%	14.31	46.66%	
60 % - 70 %	47,870,925.31	4.74%	357	4.66%	4.18%	15.44	55.68%	
70 % - 80 %	53,561,548.56	5.30%	320	4.18%	4.17%	16.45	63.37%	
80 % - 90 %	52,831,560.36	5.23%	270	3.53%	4.21%	18.30	72.60%	
90 % - 100 %	39,626,716.74	3.92%	180	2.35%	4.38%	18.27	80.53%	
100 % - 110 %	53,900,366.46	5.33%	223	2.91%	4.32%	20.01	89.84%	
110 % - 120 %	80,241,677.10	7.94%	289	3.77%	4.41%	22.04	98.04%	
120 % - 130 %	65,946,692.82	6.52%	264	3.45%	4.69%	19.86	104.47%	
130 % - 140 %	221,382.83	0.02%	1	0.01%	4.56%	22.94	110.91%	
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	89 %
Minimum	0 %
Maximum	130 %

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	546,626,488.57	54.07%	4,322	56.45%	4.33%	17.76	68.84%	
< 10 %	269,245.89	0.03%	21	0.27%	3.73%	18.78	6.35%	
10 % - 20 %	1,916,900.89	0.19%	50	0.65%	4.13%	19.39	14.29%	
20 % - 30 %	4,440,986.42	0.44%	73	0.95%	4.38%	16.60	22.06%	
30 % - 40 %	8,374,236.45	0.83%	112	1.46%	4.50%	14.98	30.21%	
40 % - 50 %	15,541,480.38	1.54%	164	2.14%	4.55%	15.69	38.58%	
50 % - 60 %	18,429,961.48	1.82%	188	2.46%	4.59%	14.88	47.30%	
60 % - 70 %	20,429,507.80	2.02%	189	2.47%	4.42%	17.03	55.24%	
70 % - 80 %	23,286,013.46	2.30%	201	2.63%	4.42%	17.39	63.94%	
80 % - 90 %	37,968,480.03	3.76%	286	3.74%	4.27%	19.94	72.41%	
90 % - 100 %	43,619,163.12	4.31%	308	4.02%	4.21%	21.32	81.27%	
100 % - 110 %	66,080,765.87	6.54%	435	5.68%	4.30%	21.74	89.66%	
110 % - 120 %	165,973,587.07	16.42%	967	12.63%	4.06%	25.44	98.23%	
120 % - 130 %	57,921,009.50	5.73%	340	4.44%	4.48%	19.42	104.16%	
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	89 %
Minimum	0 %
Maximum	130 %

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	464,251,338.36	45.93%	3,334	43.55%	4.26%	21.50	84.06%	
< 10 %	5,656,253.59	0.56%	358	4.68%	4.22%	15.94	6.92%	
10 % - 20 %	19,262,345.88	1.91%	577	7.54%	4.28%	14.84	15.35%	
20 % - 30 %	30,656,056.20	3.03%	548	7.16%	4.33%	14.18	26.92%	
30 % - 40 %	37,432,556.02	3.70%	459	6.00%	4.37%	13.01	38.40%	
40 % - 50 %	41,480,214.78	4.10%	406	5.30%	4.42%	13.58	44.56%	
50 % - 60 %	37,559,170.07	3.72%	295	3.85%	4.29%	14.72	50.69%	
60 % - 70 %	32,776,549.44	3.24%	226	2.95%	4.15%	15.47	56.68%	
70 % - 80 %	40,528,627.59	4.01%	238	3.11%	4.16%	16.59	62.92%	
80 % - 90 %	49,447,521.37	4.89%	236	3.08%	4.14%	19.46	69.85%	
90 % - 100 %	37,494,034.13	3.71%	158	2.06%	4.22%	18.24	76.55%	
100 % - 110 %	46,801,311.76	4.63%	188	2.46%	4.23%	21.18	87.48%	
110 % - 120 %	56,364,571.52	5.58%	205	2.68%	4.21%	21.57	94.13%	
120 % - 130 %	31,862,638.48	3.15%	130	1.70%	4.43%	19.39	96.62%	
130 % - 140 %	35,173,024.70	3.48%	140	1.83%	4.55%	20.08	99.41%	
140 % - 150 %	35,929,395.40	3.55%	130	1.70%	4.88%	21.05	103.58%	
150 % >=	8,202,217.64	0.81%	28	0.37%	4.97%	21.97	103.76%	
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	91 %
Minimum	0 %
Maximum	157 %

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	546,626,488.57	54.07%	4,322	56.45%	4.33%	17.76	68.84%	
< 10 %	290,914.83	0.03%	22	0.29%	3.63%	18.30	6.95%	
10 % - 20 %	1,758,467.76	0.17%	51	0.67%	4.25%	16.03	18.08%	
20 % - 30 %	6,174,315.01	0.61%	112	1.46%	4.70%	14.03	33.18%	
30 % - 40 %	13,969,133.61	1.38%	188	2.46%	4.80%	12.76	47.55%	
40 % - 50 %	20,266,055.34	2.00%	240	3.13%	4.94%	12.64	56.55%	
50 % - 60 %	25,864,080.08	2.56%	263	3.44%	4.85%	13.68	61.44%	
60 % - 70 %	27,434,351.99	2.71%	247	3.23%	4.49%	15.97	66.03%	
70 % - 80 %	24,549,741.99	2.43%	199	2.60%	4.34%	17.85	69.15%	
80 % - 90 %	29,291,044.14	2.90%	213	2.78%	4.13%	20.82	73.29%	
90 % - 100 %	36,357,484.43	3.60%	242	3.16%	4.11%	22.85	80.42%	
100 % - 110 %	58,754,864.86	5.81%	356	4.65%	4.02%	24.39	88.88%	
110 % - 120 %	127,541,570.79	12.62%	722	9.43%	3.97%	26.37	97.27%	
120 % - 130 %	41,800,086.86	4.14%	227	2.96%	4.29%	21.52	97.35%	
130 % - 140 %	25,347,609.13	2.51%	129	1.68%	4.40%	20.79	100.44%	
140 % - 150 %	19,822,441.26	1.96%	99	1.29%	4.59%	21.37	102.86%	
150 % >=	5,029,176.28	0.50%	24	0.31%	4.70%	21.90	104.50%	
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	91 %
Minimum	0 %
Maximum	157 %

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	464,251,338.36	45.93%	3,334	43.55%	4.26%	21.50	84.06%	
< 10 %	6,984,299.52	0.69%	384	5.02%	4.21%	17.15	7.12%	
10 % - 20 %	19,985,577.08	1.98%	550	7.18%	4.24%	16.74	14.71%	
20 % - 30 %	25,371,489.53	2.51%	435	5.68%	4.40%	14.95	23.82%	
30 % - 40 %	32,275,779.49	3.19%	379	4.95%	4.35%	13.85	33.55%	
40 % - 50 %	41,518,664.40	4.11%	416	5.43%	4.21%	13.76	42.57%	
50 % - 60 %	57,089,226.45	5.65%	467	6.10%	4.17%	14.91	51.83%	
60 % - 70 %	67,671,135.00	6.69%	428	5.59%	4.13%	16.21	61.22%	
70 % - 80 %	58,632,361.90	5.80%	304	3.97%	4.29%	18.44	72.28%	
80 % - 90 %	45,750,155.85	4.53%	219	2.86%	4.49%	18.41	82.59%	
90 % - 100 %	82,960,631.70	8.21%	311	4.06%	4.27%	21.48	92.88%	
100 % - 110 %	107,879,300.22	10.67%	426	5.56%	4.60%	20.30	101.61%	
110 % - 120 %	507,867.43	0.05%	3	0.04%	3.49%	19.22	91.03%	
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	78 %
Minimum	2 %
Maximum	111 %

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	546,626,488.57	54.07%	4,322	56.45%	4.33%	17.76	68.84%	
< 10 %	210,547.43	0.02%	14	0.18%	3.42%	21.01	7.28%	
10 % - 20 %	1,674,671.05	0.17%	46	0.60%	4.37%	20.40	15.26%	
20 % - 30 %	5,653,022.53	0.56%	84	1.10%	4.45%	15.61	23.96%	
30 % - 40 %	11,882,416.33	1.18%	140	1.83%	4.63%	14.97	34.00%	
40 % - 50 %	19,358,482.83	1.92%	199	2.60%	4.49%	15.91	42.55%	
50 % - 60 %	21,696,939.86	2.15%	207	2.70%	4.47%	15.96	52.58%	
60 % - 70 %	27,622,100.77	2.73%	242	3.16%	4.40%	17.19	62.30%	
70 % - 80 %	39,676,729.80	3.92%	307	4.01%	4.29%	20.04	71.97%	
80 % - 90 %	60,900,825.85	6.02%	432	5.64%	4.27%	20.91	82.81%	
90 % - 100 %	102,654,912.34	10.16%	646	8.44%	4.19%	23.19	93.05%	
100 % - 110 %	172,721,221.79	17.09%	1,016	13.27%	4.19%	23.70	100.16%	
110 % - 120 %	199,467.78	0.02%	1	0.01%	4.51%	27.62	110.09%	
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	78 %
Minimum	2 %
Maximum	111 %

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	464,251,338.36	45.93%	3,334	43.55%	4.26%	21.50	84.06%	
< 10 %	8,597,889.76	0.85%	473	6.18%	4.12%	16.49	7.21%	
10 % - 20 %	23,489,879.37	2.32%	607	7.93%	4.23%	16.14	15.33%	
20 % - 30 %	29,178,225.67	2.89%	454	5.93%	4.41%	14.79	25.12%	
30 % - 40 %	38,618,943.85	3.82%	426	5.56%	4.28%	13.83	35.34%	
40 % - 50 %	47,327,162.32	4.68%	418	5.46%	4.24%	14.14	45.16%	
50 % - 60 %	55,714,277.71	5.51%	414	5.41%	4.18%	15.38	55.39%	
60 % - 70 %	62,789,566.99	6.21%	368	4.81%	4.15%	16.72	64.59%	
70 % - 80 %	58,859,062.57	5.82%	283	3.70%	4.25%	18.67	74.98%	
80 % - 90 %	48,717,988.47	4.82%	222	2.90%	4.48%	18.58	85.41%	
90 % - 100 %	83,897,956.84	8.30%	308	4.02%	4.31%	21.74	95.31%	
100 % - 110 %	89,214,152.19	8.83%	348	4.55%	4.64%	20.30	103.53%	
110 % - 120 %	221,382.83	0.02%	1	0.01%	4.56%	22.94	110.91%	
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	76 %
Minimum	0 %
Maximum	111 %

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	546,626,488.57	54.07%	4,322	56.45%	4.33%	17.76	68.84%	
< 10 %	383,745.89	0.04%	25	0.33%	3.77%	19.71	7.24%	
10 % - 20 %	2,602,619.39	0.26%	62	0.81%	4.09%	18.96	15.79%	
20 % - 30 %	7,622,723.29	0.75%	114	1.49%	4.37%	15.97	25.44%	
30 % - 40 %	14,671,962.88	1.45%	170	2.22%	4.65%	15.16	35.81%	
40 % - 50 %	20,768,468.87	2.05%	207	2.70%	4.50%	15.40	45.29%	
50 % - 60 %	24,073,794.79	2.38%	226	2.95%	4.48%	16.53	54.80%	
60 % - 70 %	30,915,349.00	3.06%	261	3.41%	4.36%	17.54	65.41%	
70 % - 80 %	44,435,299.33	4.40%	335	4.38%	4.32%	20.35	75.04%	
80 % - 90 %	62,900,593.09	6.22%	423	5.53%	4.23%	21.58	85.42%	
90 % - 100 %	158,798,401.01	15.71%	947	12.37%	4.10%	25.01	96.32%	
100 % - 110 %	96,878,913.04	9.58%	563	7.35%	4.31%	21.50	102.76%	
110 % - 120 %	199,467.78	0.02%	1	0.01%	4.51%	27.62	110.09%	
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	76 %
Minimum	0 %
Maximum	111 %

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	464,251,338.36	45.93%	3,334	43.55%	4.26%	21.50	84.06%	
< 10 %	8,674,692.46	0.86%	478	6.24%	4.11%	15.52	8.13%	
10 % - 20 %	26,554,290.24	2.63%	667	8.71%	4.34%	14.69	18.57%	
20 % - 30 %	39,032,547.01	3.86%	583	7.61%	4.36%	13.45	32.64%	
30 % - 40 %	49,716,686.05	4.92%	522	6.82%	4.41%	13.38	42.26%	
40 % - 50 %	44,328,110.26	4.39%	369	4.82%	4.30%	14.45	50.08%	
50 % - 60 %	38,565,637.10	3.82%	264	3.45%	4.17%	15.47	56.21%	
60 % - 70 %	48,768,574.20	4.82%	280	3.66%	4.16%	16.99	64.31%	
70 % - 80 %	56,774,370.40	5.62%	256	3.34%	4.10%	19.11	71.57%	
80 % - 90 %	42,092,791.64	4.16%	181	2.36%	4.30%	19.72	81.58%	
90 % - 100 %	73,062,304.18	7.23%	264	3.45%	4.22%	21.91	92.74%	
100 % - 110 %	38,100,784.46	3.77%	154	2.01%	4.42%	19.27	96.10%	
110 % - 120 %	42,527,734.08	4.21%	164	2.14%	4.51%	20.07	99.87%	
120 % - 130 %	36,767,650.49	3.64%	134	1.75%	4.94%	21.36	103.63%	
130 % - 140 %	1,660,316.00	0.16%	6	0.08%	5.20%	22.32	105.32%	
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	77 %
Minimum	0 %
Maximum	134 %

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	546,626,488.57	54.07%	4,322	56.45%	4.33%	17.76	68.84%	
< 10 %	340,914.83	0.03%	23	0.30%	3.68%	18.58	7.24%	
10 % - 20 %	3,184,295.03	0.32%	81	1.06%	4.37%	15.93	20.79%	
20 % - 30 %	10,187,755.25	1.01%	160	2.09%	4.86%	13.49	39.14%	
30 % - 40 %	22,904,606.50	2.27%	280	3.66%	4.88%	12.46	54.60%	
40 % - 50 %	28,290,688.14	2.80%	299	3.91%	4.88%	13.57	59.75%	
50 % - 60 %	32,238,881.23	3.19%	291	3.80%	4.50%	15.76	65.84%	
60 % - 70 %	29,995,838.89	2.97%	241	3.15%	4.32%	17.70	70.20%	
70 % - 80 %	36,840,338.03	3.64%	259	3.38%	4.08%	22.23	75.66%	
80 % - 90 %	50,850,362.52	5.03%	317	4.14%	4.05%	23.49	84.29%	
90 % - 100 %	140,538,295.82	13.90%	808	10.55%	3.94%	26.39	96.09%	
100 % - 110 %	56,735,604.45	5.61%	313	4.09%	4.30%	22.18	97.08%	
110 % - 120 %	29,644,903.13	2.93%	151	1.97%	4.38%	20.73	100.41%	
120 % - 130 %	20,022,674.83	1.98%	100	1.31%	4.62%	21.44	103.19%	
130 % - 140 %	2,476,179.71	0.24%	11	0.14%	4.76%	22.16	104.72%	
140 % - 150 %								
150 % >=								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	77 %
Minimum	0 %
Maximum	134 %

14. Loanpart Coupon (interest rate bucket)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 0.5 %								
0.5 % - 1.0 %	161,938.35	0.02%	2	0.01%	0.97%	13.08	56.10%	
1.0 % - 1.5 %	459,091.96	0.05%	3	0.02%	1.09%	15.22	100.45%	
1.5 % - 2.0 %	20,000.00	0.00%	1	0.01%	1.62%	23.00	103.39%	
2.0 % - 2.5 %	25,768,042.91	2.55%	451	3.36%	2.44%	17.15	73.87%	
2.5 % - 3.0 %	107,550,908.81	10.64%	1,703	12.68%	2.69%	15.83	56.93%	
3.0 % - 3.5 %	103,631,973.58	10.25%	1,256	9.35%	3.27%	21.38	82.74%	
3.5 % - 4.0 %	141,100,764.98	13.96%	1,558	11.60%	3.72%	24.76	83.13%	
4.0 % - 4.5 %	194,109,060.64	19.20%	2,276	16.94%	4.23%	22.01	80.35%	
4.5 % - 5.0 %	172,871,505.54	17.10%	2,311	17.20%	4.71%	18.94	77.62%	
5.0 % - 5.5 %	128,571,417.98	12.72%	1,802	13.41%	5.21%	18.02	76.33%	
5.5 % - 6.0 %	82,805,827.99	8.19%	1,249	9.30%	5.68%	15.83	71.09%	
6.0 % - 6.5 %	30,201,929.58	2.99%	465	3.46%	6.18%	13.55	68.42%	
6.5 % - 7.0 %	11,252,011.22	1.11%	178	1.32%	6.69%	11.62	65.09%	
7.0 % >=	12,373,353.39	1.22%	179	1.33%	7.38%	9.01	60.81%	
Unknown								
Total	1,010,877,826.93	100.00%	13,434	100.00%	4.298%	19.48	75.83%	

Weighted Average	4.3 %
Minimum	1.0 %
Maximum	8.7 %

15. Remaining Interest Rate Fixed Period

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 12 Months	218,041,011.44	21.57%	3,268	24.33%	3.24%	16.27	68.91%	
12 Months - 24 Months	55,040,862.09	5.44%	809	6.02%	4.78%	16.64	72.39%	
24 Months - 36 Months	53,345,720.15	5.28%	845	6.29%	4.88%	17.52	74.89%	
36 Months - 48 Months	79,156,051.59	7.83%	1,156	8.61%	5.07%	16.19	71.18%	
48 Months - 60 Months	45,600,278.66	4.51%	709	5.28%	4.62%	17.09	67.83%	
60 Months - 72 Months	27,969,812.35	2.77%	416	3.10%	4.88%	16.33	68.92%	
72 Months - 84 Months	27,117,056.55	2.68%	419	3.12%	5.25%	16.73	70.75%	
84 Months - 96 Months	82,121,494.01	8.12%	935	6.96%	4.71%	23.46	85.14%	
96 Months - 108 Months	93,532,108.40	9.25%	1,016	7.56%	4.50%	22.56	82.23%	
108 Months - 120 Months	173,302,574.26	17.14%	1,989	14.81%	3.72%	24.24	80.89%	
120 Months - 132 Months	54,278,561.61	5.37%	617	4.59%	4.50%	20.32	75.65%	
132 Months - 144 Months	16,548,666.21	1.64%	255	1.90%	5.17%	16.64	71.25%	
144 Months - 156 Months	12,736,771.42	1.26%	171	1.27%	5.40%	17.54	79.31%	
156 Months - 168 Months	10,150,022.79	1.00%	127	0.95%	5.60%	18.78	83.94%	
168 Months - 180 Months	5,168,236.64	0.51%	74	0.55%	4.95%	18.31	78.61%	
180 Months - 192 Months	4,280,378.10	0.42%	46	0.34%	5.00%	16.95	78.83%	
192 Months - 204 Months	4,144,790.34	0.41%	45	0.33%	5.38%	18.44	78.60%	
204 Months - 216 Months	3,910,419.00	0.39%	48	0.36%	5.61%	17.87	83.46%	
216 Months - 228 Months	1,526,169.00	0.15%	19	0.14%	5.53%	18.43	84.54%	
228 Months - 240 Months	1,108,442.90	0.11%	12	0.09%	5.16%	20.05	72.28%	
240 Months - 252 Months	6,741,637.54	0.67%	59	0.44%	4.59%	20.70	84.26%	
252 Months - 264 Months	9,958,909.38	0.99%	127	0.95%	4.81%	21.80	83.65%	
264 Months - 276 Months	20,284,770.91	2.01%	225	1.67%	5.14%	22.48	88.13%	
276 Months - 288 Months	4,559,675.50	0.45%	39	0.29%	5.56%	23.26	90.13%	
288 Months - 300 Months	39,740.38	0.00%	2	0.01%	5.79%	24.07	50.32%	
300 Months - 312 Months	157,895.00	0.02%	5	0.04%	5.83%	25.76	91.89%	
312 Months - 324 Months								
324 Months - 336 Months								
336 Months - 348 Months	55,770.71	0.01%	1	0.01%	5.70%	28.58	102.00%	
348 Months - 360 Months								
360 Months >=								
Unknown								
Total	1,010,877,826.93	100.00%	13,434	100.00%	4.298%	19.48	75.83%	

Weighted Average	76 Months
Minimum	0 Months
Maximum	343 Months

16. Interest Payment Type

Description	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Floating	160,242,919.54	15.85%	2,413	17.96%	2.77%	16.43	67.72%	
Fixed	850,634,907.39	84.15%	11,021	82.04%	4.59%	20.05	77.36%	
Unknown								
Total	1,010,877,826.93	100.00%	13,434	100.00%	4.298%	19.48	75.83%	

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	890,518,647.12	88.09%	6,707	87.60%	4.31%	19.16	74.84%	
Apartment	112,709,644.32	11.15%	901	11.77%	4.20%	22.06	84.40%	
House/Business (<50%)	2,065,949.22	0.20%	16	0.21%	4.17%	18.45	64.13%	
House/Business (>50%)	5,583,586.27	0.55%	32	0.42%	4.45%	18.20	65.42%	
Business								
Other								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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	35,495,210.79	3.51%	307	4.01%	4.21%	19.33	74.90%	
Flevoland	32,412,417.21	3.21%	254	3.32%	4.34%	18.86	78.49%	
Friesland	51,633,861.40	5.11%	464	6.06%	4.38%	17.96	72.34%	
Gelderland	151,791,652.62	15.02%	1,050	13.71%	4.33%	20.03	76.50%	
Groningen	36,404,769.96	3.60%	326	4.26%	4.38%	19.49	76.41%	
Limburg	34,888,335.15	3.45%	310	4.05%	4.35%	18.30	73.98%	
Noord-Brabant	172,334,841.95	17.05%	1,271	16.60%	4.27%	19.33	73.44%	
Noord-Holland	153,373,323.60	15.17%	1,114	14.55%	4.26%	19.92	76.73%	
Overijssel	95,564,565.21	9.45%	770	10.06%	4.19%	18.90	75.00%	
Utrecht	77,653,102.19	7.68%	475	6.20%	4.34%	20.59	77.61%	
Zeeland	16,075,542.37	1.59%	150	1.96%	4.43%	17.15	77.13%	
Zuid-Holland	153,250,204.48	15.16%	1,165	15.22%	4.32%	19.64	77.54%	
Unknown/Not specified								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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	8,794,048.97	0.87%	101	1.32%	4.31%	18.76	74.05%	
NL112 - Delfzijl en omgeving	4,220,696.76	0.42%	40	0.52%	4.56%	16.38	75.03%	
NL113- Overig Groningen	23,390,024.23	2.31%	185	2.42%	4.37%	20.33	77.55%	
NL121- Noord-Friesland	33,992,774.30	3.36%	327	4.27%	4.37%	17.45	70.43%	
NL122- Zuidwest-Friesland	5,317,574.10	0.53%	41	0.54%	4.26%	18.42	74.86%	
NL123- Zuidoost-Friesland	12,323,513.00	1.22%	96	1.25%	4.44%	19.17	76.53%	
NL131- Noord-Drenthe	15,705,466.03	1.55%	133	1.74%	4.18%	19.17	76.28%	
NL132- Zuidoost-Drenthe	8,935,946.29	0.88%	83	1.08%	4.28%	19.91	73.74%	
NL133- Zuidwest-Drenthe	10,853,798.47	1.07%	91	1.19%	4.20%	19.08	73.84%	
NL211- Noord-Overijssel	32,322,923.57	3.20%	251	3.28%	4.11%	19.54	75.46%	
NL212- Zuidwest-Overijssel	15,812,350.45	1.56%	120	1.57%	4.55%	18.56	75.54%	
NL213- Twente	47,429,291.19	4.69%	399	5.21%	4.13%	18.58	74.52%	
NL221- Veluwe	57,060,528.37	5.64%	396	5.17%	4.46%	20.28	73.59%	
NL224- Zuidwest-Gelderland	13,999,444.78	1.38%	94	1.23%	4.26%	20.72	74.81%	
NL225- Achterhoek	28,931,519.49	2.86%	212	2.77%	4.13%	19.78	78.40%	
NL226- Arnhem/Nijmegen	52,712,991.22	5.21%	351	4.58%	4.34%	19.82	78.94%	
NL230- Flevoland	32,412,417.21	3.21%	254	3.32%	4.34%	18.86	78.49%	
NL310- Utrecht	76,740,270.95	7.59%	472	6.17%	4.33%	20.53	77.69%	
NL321- Kop van Noord-Holland	28,198,836.89	2.79%	241	3.15%	4.27%	18.85	75.56%	
NL322- Alkmaar en omgeving	27,287,061.62	2.70%	209	2.73%	4.17%	19.64	76.25%	
NL323- IJmond	12,274,166.50	1.21%	95	1.24%	4.51%	19.56	74.02%	
NL324- Agglomeratie Haarlem	11,464,623.12	1.13%	77	1.01%	4.22%	20.37	77.20%	
NL325- Zaanstreek	6,957,721.74	0.69%	52	0.68%	4.03%	19.35	76.81%	
NL326- Groot-Amsterdam	54,618,728.27	5.40%	344	4.49%	4.26%	21.23	79.45%	
NL327- Het Gooi en Vechtstreek	12,572,185.46	1.24%	96	1.25%	4.37%	17.46	70.73%	
NL331- Agglomeratie Leiden en Bollenstreek	18,892,686.41	1.87%	129	1.68%	4.32%	19.83	71.46%	
NL332- Agglomeratie 's-Gravenhage	30,583,690.01	3.03%	228	2.98%	4.27%	20.72	81.63%	
NL333- Delft en Westland	7,276,190.99	0.72%	56	0.73%	4.45%	19.11	72.22%	
NL334- Oost-Zuid-Holland	16,699,977.56	1.65%	116	1.52%	4.28%	19.66	79.44%	
NL335- Groot-Rijnmond	64,723,768.57	6.40%	517	6.75%	4.37%	19.22	77.59%	
NL336- Zuidoost-Zuid-Holland	15,073,890.94	1.49%	119	1.55%	4.22%	19.20	77.12%	
NL341- Zeeuwsch-Vlaanderen	2,302,713.18	0.23%	18	0.24%	4.43%	21.96	87.27%	
NL342- Overig Zeeland	13,772,829.19	1.36%	132	1.72%	4.43%	16.34	75.44%	
NL411- West-Noord-Brabant	42,047,553.82	4.16%	285	3.72%	4.32%	19.90	78.35%	
NL412- Midden-Noord-Brabant	24,066,130.88	2.38%	195	2.55%	4.24%	19.41	72.04%	
NL413- Noordoost-Noord-Brabant	48,190,063.30	4.77%	352	4.60%	4.23%	19.19	71.45%	
NL414- Zuidoost-Noord-Brabant	58,031,093.95	5.74%	439	5.73%	4.27%	18.99	72.12%	
NL421- Noord-Limburg	9,011,640.29	0.89%	82	1.07%	4.27%	18.31	68.57%	
NL422- Midden-Limburg	8,477,380.26	0.84%	79	1.03%	4.22%	17.73	70.03%	
NL423- Zuid-Limburg	17,399,314.60	1.72%	149	1.95%	4.45%	18.56	78.71%	
Unknown/Not specified								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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 %	1,010,877,826.93	100.00%	7,656	100.00%	4.30%	19.48	75.83%	
0 % - 10 %								
10 % - 20 %								
20 % - 30 %								
30 % - 40 %								
40 % - 50 %								
50 % - 60 %								
60 % - 70 %								
70 % - 80 %								
80 % - 90 %								
90 % - 100 %								
100 % >								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

Weighted Average	0 %
Minimum	0 %
Maximum	0 %

21. Occupancy

Description	Aggregate Outstanding Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Owner Occupied	1,010,877,826.93	100.00%	7,656	100.00%	4.30%	19.48	75.83%	
Buy-to-let								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

22. Employment Status Borrower

Description	Aggregate Outstanding Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Employed								
Self Employed								
Student								
Other								
Unknown	1,010,877,826.93	100.00%	7,656	100.00%	4.30%	19.48	75.83%	
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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	1,010,877,826.93	100.00%	7,656	100.00%	4.30%	19.48	75.83%	
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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	1,010,877,826.93	100.00%	7,656	100.00%	4.30%	19.48	75.83%	
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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	1,010,877,826.93	100.00%	7,656	100.00%	4.30%	19.48	75.83%	
Quarterly								
Semi-annually								
Annually								
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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	464,251,338.36	45.93%	3,334	43.55%	4.26%	21.50	84.06%	
Non-NHG Guarantee	546,626,488.57	54.07%	4,322	56.45%	4.33%	17.76	68.84%	
Unknown								
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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.	1,010,877,826.93	100.00%	7,656	100.00%	4.30%	19.48	75.83%	
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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.	1,010,877,826.93	100.00%	7,656	100.00%	4.30%	19.48	75.83%	
Total	1,010,877,826.93	100.00%	7,656	100.00%	4.298%	19.48	75.83%	

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	1,010,877,826.93	100.00%	13,434	100.00%	4.30%	19.48	75.83%	
Total	1,010,877,826.93	100.00%	13,434	100.00%	4.298%	19.48	75.83%	

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 N/A;
Back-Up Servicer	
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	-
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 N/A;
Construction Deposit Guarantee	
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 the notes);
Debt Service to Income	means the ratio calculated by dividing the amount a Borrower is required to pay (interest and principal repayments) on an annual basis by the Borrower's disposable income;
Deferred Purchase Price	means part of the purchase price for the Mortgage Receivables equal to the sum of all Deferred Purchase Price Instalments;
Deferred Purchase Price Installment	means, after application of the relevant available amounts in accordance with the relevant Priority of Payments, any amount remaining after all items ranking higher than the item relating to the Deferred Purchase Price have been satisfied;
Delinquency	refers to Arrears;
Economic Region	means the economic region based on the Nomenclature of Territorial Units for Statistics (NUTS);
Excess 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
Indexed Market Value	means the market value calculated by indexing the Original Market Value with a property price index (weighted average of houses and apartments prices), as provided by the Land Registry for the province where the property is located;
Interest Rate Fixed Period	relates to the period for which the interest on the Mortgage Receivables has been fixed;
Issuer Collection Account	means the bank account of the Issuer designated as such in the Issuer Account Agreement;
Loan to Income (LTI)	means the ratio calculated by dividing the original loan amount by the income of the borrower at the moment of origination of the Mortgage Loan;
Loanpart Payment Frequency	means the contractually agreed number of payments of principal and interest made by the Borrower on an annual basis; monthly.
Loanpart(s)	means one or more of the loan parts (leningdelen) of which a Mortgage Loan consists;
Loss	means the amount in principal and missed interest payments that cannot be recovered using the proceeds of available collateral, insurance policies, the NHG guarantee (if applicable), any other guarantees or sureties and any other assets of the relevant Borrower after a Foreclosure
Loss Severity	means loss as a percentage of the principal outstanding at foreclosure;
Market Value	means (i) the market value ("marktwaarde") of the relevant Mortgaged Asset based on (a) if available, the most recent valuation by an external valuer, or (b) if no valuation is available, the assessment by the Dutch tax authorities on the basis of the WOZ at the time of application by the
Mortgage Loan	means (i) the mortgage loans granted by the Seller to the relevant borrowers which may consist of one or more loan parts ("leningdelen") as set forth in the list of loans attached to the Mortgage Receivables Purchase Agreement and (ii), after any purchase and assignment of any New
Mortgage Loan Portfolio	means the portfolio of Mortgage Loans;

Dutch Residential Mortgage Portfolio I B.V.

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

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 means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW;
NHG Guarantee	
NHG Loan	means a Mortgage Loan that has the benefit of a NHG Guarantee;
Non NHG Loan	means a Mortgage Loan which does not qualify as an NHG Loan;
Notification Events	means any of the Assignment Notification Events and the Pledge Notification Events;
Notification Trigger	A notification trigger is an event that when it occurs or a threshold that when it is breached, is considered to be an Notification Event.
Occupancy	means the way the mortgaged property is used (eg. owner occupied);
Orig. Loan to Original Foreclosure Value (OLTOFV)	means the ratio calculated by dividing the original principal amount of a Mortgage Receivable at the moment of origination by the Original Foreclosure Value;
Orig. Loan to Original Market Value (OLTOMV)	means the ratio calculated by dividing the original loan amount by their Original Market Value;
Original Foreclosure Value	means the Foreclosure Value as assessed by the relevant Originator at the time of granting the Mortgage Loan;
Original Market Value	means the Market Value as assessed by the relevant Originator at the time of granting the Mortgage Loan;
Originator	means (i) Avéro Hypotheken B.V., Centraal Beheer Hypotheken B.V., Centraal Beheer Woninghypotheken B.V., FBTO Hypotheken B.V. and Woonfonds Nederland B.V., each incorporated under the laws of the Netherlands as a private company with limited liability ("besloten
Outstanding Principal Amount	means, at any moment in time, (i) the outstanding principal amount of a Mortgage Receivable at such time and (ii), after a Realised Loss of the type (a) and (b) in respect of such Mortgage Receivable, zero;
Payment Ratio	The actual principal and interest payments received as ratio of the scheduled principal and interest payments during the relevant period;
Penalties	means amounts to be paid by the borrower with regard to amounts in arrears and or (partial) prepayment of the mortgage loan according to the relevant mortgage contract and applicable general conditions;
Performing Loans	means Mortgage Loans that are not in Arrears or Delinquent;
Post-Foreclosure Proceeds	means any amounts received, recovered or collected from a Borrower in respect of a Mortgage Receivable in addition to Net Foreclosure Proceeds, whether in relation to principal, interest or otherwise, following completion of foreclosure on the Mortgage, the Borrower Pledges and 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 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;
Prepayments	
Principal Deficiency Ledger	
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 July 2015;
Principal Payment Rate (PPR)	means scheduled repayment as annualised ratio of scheduled repayments to the principal mortgage balance outstanding at the beginning of the relevant period;
Prospectus	means the offering circular dated 26 May 2014 relating to the issue of the Notes;
Realised Losses	means, on any relevant Notes Payment Date, the sum of (a) with respect to the Mortgage Receivables in respect of which the Seller, the Servicer on behalf of the Issuer, the Issuer or the Security Trustee has completed the foreclosure such that there is no more collateral securing the 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;
Recoveries	
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;
Reposessions	means the seizing of collateral by the lender during Foreclosure;
Reserve Account	means the bank account of the Issuer designated as such in the Issuer Account Agreement;
Reserve Account Target Level	means on any Notes Calculation Date a level equal to: (i) until the date mentioned in (ii) below, EUR 8,900,000 or (ii) from (and including) the Notes Payment Date on which the Notes, other than the Class C Notes, 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;
Revenue Priority of Payments	
Saving Deposits	means the total amount in insurance savings deposits and bank savings deposits in respect of the Mortgage Loans constituting the Mortgage Loan Portfolio;
Seasoning	the period between the date of origination of the Loan Part and the Reporting Date.
Seller	means Achmea Bank N.V. or its successor or successors;
Servicer	means Achmea Bank N.V. or its successor or successors;
Signing Date	means (i) in respect of the Master Definitions Agreement, the Mortgage Receivables Purchase Agreement, the Management Agreements, the Class B and C Notes Purchase Agreement, the Savings Participation Agreements, the Swap Agreement, the Interest Rate Reset Agreement, the
Special Servicer	N/A;
Subordinated Loan	N/A;
Trust Deed	means the trust deed to be entered into by the Security Trustee, the Issuer and the Shareholder dated the Signing Date substantially in the Agreed Form, as the same may be amended, restated, novated, supplemented or otherwise modified from time to time;
Weighted Average Life	means the weighted average amount of time that will elapse from the date of issuance of a Note to the date of distribution to the investor of amounts distributed in net reduction of principal of such Note;
Weighted Average Maturity	The measure is calculated by totaling each mortgage value represented in the pool. The weights of each mortgage is found by dividing the value of each into the total of all. To arrive at the WAM number the weight of each security is multiplied by the time (in years) until legal maturity of
WEW	means Stichting Waarborgfonds Eigen Woningen;
WEW Claims	means losses which are claimed with the WEW based on the NHG Conditions;

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., Amsterdam 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. Strawinskylaan 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 (UK) 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 Claude Debussylaan 24 1082 MD 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. (Amstelveen) Laan van Langehuize 9 1186 DS Amstelveen The Netherlands		