

Dutch Residential Mortgage Portfolio I B.V.

Monthly Portfolio and Performance Report

Reporting period: 1 September 2016 - 30 September 2016

Reporting Date: 30 September 2016

AMOUNTS IN EURO

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Key Dates					
Note Class	Class A1	Class A2	Class A3	Class B	Class C
Key Dates					
Closing Date	28 May 2015	28 May 2015	28 May 2015	28 May 2015	28 May 2015
First Optional Redemption Date	26 Apr 2020	26 Apr 2020	26 Apr 2020	26 Apr 2020	26 Apr 2020
Step Up Date	26 Apr 2020	26 Apr 2020	26 Apr 2020	26 Apr 2020	N/A
Original Weighted Average Life (expected)	N/A	N/A	N/A	N/A	N/A
Legal Maturity Date	26 Apr 2047	26 Jul 2047	26 Jul 2047	26 Jul 2047	26 Jul 2047
Portfolio Date	30 Sep 2016	30 Sep 2016	30 Sep 2016	30 Sep 2016	30 Sep 2016
Determination Date	21 Oct 2016	21 Oct 2016	21 Oct 2016	21 Oct 2016	21 Oct 2016
Interest Payment Date	26 Oct 2016	26 Oct 2016	26 Oct 2016	26 Oct 2016	26 Oct 2016
Principal Payment Date	26 Oct 2016	26 Oct 2016	26 Oct 2016	26 Oct 2016	26 Oct 2016
Current Reporting Period	1 Sep 2016 - 30 Sep 2016	1 Sep 2016 - 30 Sep 2016	1 Sep 2016 - 30 Sep 2016	1 Sep 2016 - 30 Sep 2016	1 Sep 2016 - 30 Sep 2016
Previous Reporting Period	1 Aug 2016 - 31 Aug 2016	1 Aug 2016 - 31 Aug 2016	1 Aug 2016 - 31 Aug 2016	1 Aug 2016 - 31 Aug 2016	1 Aug 2016 - 31 Aug 2016
Accrual Start Date	26 Jul 2016	26 Jul 2016	26 Jul 2016	26 Jul 2016	26 Jul 2016
Accrual End Date	26 Oct 2016	26 Oct 2016	26 Oct 2016	26 Oct 2016	26 Oct 2016
Accrual Period (in days)	92	92	92	92	92
Fixing Date Reference Rate	22 Jul 2016	22 Jul 2016	N/A	N/A	N/A

The Mortgage Loan Portfolio

Number of Mortgage Loans

Number of Mortgage Loans at the beginning of the Reporting Period		7,031
Matured Mortgage Loans	-/-	0
Prepaid Mortgage Loans	-/-	39
Further Advances / Modified Mortgage Loans		0
Replacements		0
Replenishments		0
Loans repurchased by the Seller	-/-	0
Foreclosed Mortgage Loans	-/-	0
Others		0
<hr/>		
Number of Mortgage Loans at the end of the Reporting Period		6,992

Amounts

Net Outstanding balance at the beginning of the Reporting Period		849,196,613.77
Scheduled Principal Receipts	-/-	928,590.13
Prepayments	-/-	5,587,820.80
Further Advances / Modified Mortgage Loans		0
Replacements		0
Replenishments		0
Loans repurchased by the Seller	-/-	0
Foreclosed Mortgage Loans	-/-	0
Others		0
Rounding		0
<hr/>		
Net Outstanding balance at the end of the Reporting Period		842,680,202.84

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period		0
Changes in Construction Deposit Obligations		0
<hr/>		
Construction Deposit Obligations at the end of the Reporting Period		0

Amount of Saving Deposits

Saving Deposit at the beginning of the Reporting Period		64,889,825.37
Changes in Saving Deposits		157,243.13
<hr/>		
Saving Deposits at the end of the Reporting Period		65,047,068.50

Delinquencies

From (>)	Until (<=)	Arrears Amount	Aggregate Outstanding Not. Amount	% of Total	Nr of Mortgage Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
	Performing	0.00	840,056,882.16	99.689%	6,974	99.743%	3.98	18.94	71.980%
<=	30 days	2,895.05	877,942.21	0.104%	6	0.086%	0.00	0.00	0.000%
30 days	60 days	0.00	0.00	0.00%	0	0.00%	0.00	0.00	0.000%
60 days	90 days	3,447.85	611,597.87	0.073%	3	0.043%	0.00	0.00	0.000%
90 days	120 days	4,254.86	365,473.54	0.043%	2	0.029%	0.00	0.00	0.000%
120 days	150 days	0.00	0.00	0.00%	0	0.00%	0.00	0.00	0.000%
150 days	180 days	0.00	0.00	0.00%	0	0.00%	0.00	0.00	0.000%
180 days	>	2,671.28	768,307.06	0.091%	7	0.10%	3.78	19.69	77.061%
Total		13,269.04	842,680,202.84	100.00%	6,992	100.00%	3.98	18.94	71.99%

Weighted Average	899.46
Minimum	33.07
Maximum	2,973.02

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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	0
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/-	0
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
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	3	3
Percentage of number of Mortgage Loans at Closing Date (% , including replenished loans)	0.039%	0.039%
Net principal balance of Mortgage Loans foreclosed since the Closing Date	444,163.80	444,163.80
Percentage of net principal balance at the Closing Date (% , including replenished loans)	0.043%	0.043%
Net principal balance of Mortgage Loans foreclosed since the Closing Date	444,163.80	444,163.80
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	317,756.35
Total amount of losses on Mortgage Loans foreclosed since the Closing Date	126,407.45	126,407.45
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	33,247.00
Losses minus recoveries since the Closing Date	93,160.45	93,160.45
Average loss severity since the Closing Date	0.21	0.21
<u>Foreclosures</u>		
Number of Mortgage Loans in foreclosure at the beginning of the Reporting Period	N/A	N/A
Number of new Mortgage Loans in foreclosure during the Reporting Period	N/A	N/A
Number of Mortgage Loans for which foreclosure was completed in the Reporting Period	-/-	N/A
Number of Mortgage Loans in foreclosure at the end of the Reporting Period	N/A	N/A
Net principal balance of Mortgage Loans in foreclosure at the beginning of the Reporting Period	N/A	N/A
Net principal balance of new Mortgage Loans in foreclosure during the Reporting Period	N/A	N/A
Net principal balance of Mortgage Loans for which foreclosure was completed during the Reporting Period	-/-	N/A
Net principal balance of Mortgage Loans in foreclosure at the end of the Reporting Period	N/A	N/A
<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%	0.01600%
Constant Default Rate 12-month average	0.00000%	0.04480%
Constant Default Rate to date	0.00000%	0.04320%

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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	0
Recoveries from sales on Foreclosed NHG Loans during the Reporting Period	-/-	0	0
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	0
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	0
Recoveries from sales on foreclosed NHG Loans since the Closing Date	-/-	0	0
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	0
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	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	0
Net principal balance of new NHG Loans in foreclosure during the Reporting Period		0	0
Net principal balance of NHG Loans for which foreclosure was completed during the Reporting Period	-/-	0	0
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	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	0
Notional amount of new claims to WEW during the Reporting Period		0	0
Notional amount of finalised claims with WEW during the Reporting Period	-/-	0	0
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	0
Amount paid out by WEW during the Reporting Period		0	0
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
Amount of finalised claims with WEW since the Closing Date		0	0
Amount paid out by WEW since the Closing Date	-/-	0	0
Payout ratio WEW since the Closing Date		0.00	0.00
<u>Reasons for non payout as percentage of non recovered claim amount</u>			
Amount of finalised claims with WEW since the Closing Date		0	0
Amount paid out by WEW since the Closing Date	-/-	0	0
Non recovered amount of WEW since the Closing Date		0.00	0.00
Insufficient guaranteed amount due to decrease with annuity amount		0.00%	0.00%
Loan does not comply with NHG criteria at origination		0.00%	0.00%
Other administrative reasons		0.00%	0.00%
Other		0.00%	0.00%

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Foreclosure Statistics - Non NHG Loans

		Previous Period	Current Period
<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	0
Recoveries from sales on Foreclosed Non NHG Loans during the Reporting Period	-/-	0	0
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	0
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		444,163.80	444,163.80
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/-	317,756.35	317,756.35
Total amount of losses on Non NHG Loans foreclosed since the Closing Date		126,407.45	126,407.45
Post-Foreclosure recoveries on Non NHG Loans foreclosed since the Closing Date	-/-	33,247.00	33,247.00
Losses minus recoveries since the Closing Date		93,160.45	93,160.45
Average loss severity Non NHG Loans since the Closing Date		0.21	0.21
<u>Foreclosures</u>			
Number of Non NHG Loans in foreclosure at the beginning of the Reporting Period		N/A	N/A
Number of new Non NHG Loans in foreclosure during the Reporting Period		N/A	N/A
Number of Non NHG Loans for which foreclosure was completed in the Reporting Period	-/-	N/A	N/A
Number of Non NHG Loans in foreclosure at the end of the Reporting Period		N/A	N/A
Net principal balance of Non NHG Loans in foreclosure at the beginning of the Reporting Period		N/A	N/A
Net principal balance of new Non NHG Loans in foreclosure during the Reporting Period		N/A	N/A
Net principal balance of Non NHG Loans for which foreclosure was completed during the Reporting Period	-/-	N/A	N/A
Net principal balance of Non NHG Loans in foreclosure at the end of the Reporting Period		N/A	N/A

Performance Ratios

	Previous Period	Current Period
<u>Constant Prepayment Rate (CPR)</u>		
Annualized Life CPR	6.71%	6.75%
Annualized 1-month average CPR	9.50%	7.51%
Annualized 3-month average CPR	8.54%	8.87%
Annualized 6-month average CPR	8.18%	8.11%
Annualized 12-month average CPR	8.02%	7.95%
<u>Principal Payment Rate (PPR)</u>		
Annualized Life PPR	0.51%	0.52%
Annualized 1-month average PPR	0.56%	0.57%
Annualized 3-month average PPR	0.56%	0.56%
Annualized 6-month average PPR	0.55%	0.55%
Annualized 12-month average PPR	0.53%	0.54%
<u>Payment Ratio</u>		
Periodic Payment Ratio	100.25%	99.95%

Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	907,727,271.34	1,028,637,077.32
Value of savings deposits	65,047,068.50	62,665,317.33
Net principal balance	842,680,202.84	965,971,759.99
Construction Deposits		
Net principal balance excl. Construction and Saving Deposits	842,680,202.84	965,971,759.99
Number of loans	6,992	7,756
Number of loanparts	12,253	13,611
Average principal balance (borrower)	120,520.62	132,624.69
Weighted average current interest rate	3.98%	4.38%
Weighted average maturity (in years)	18.94	19.86
Weighted average remaining time to interest reset (in years)	6.43	6.42
Weighted average seasoning (in years)	10.17	8.62
Weighted average CLTOMV	71.99%	79.28%
Weighted average CLTIMV	70.77%	78.03%
Weighted average CLTOFV	84.70%	89.40%
Weighted average CLTIFV	86.83%	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	198,634,258.79	23.57%	2,139	17.46%	3.84%	25.99	86.09%	
Bank Savings								
Interest Only	368,698,749.86	43.75%	6,336	51.71%	3.78%	17.95	63.63%	
Hybrid								
Investments	138,315,901.51	16.41%	1,419	11.58%	4.02%	15.80	82.17%	
Life Insurance	25,866,866.59	3.07%	325	2.65%	3.64%	13.69	78.90%	
Lineair	8,367,959.54	0.99%	125	1.02%	3.68%	25.51	79.10%	
Savings	102,796,466.55	12.20%	1,909	15.58%	5.01%	13.88	58.71%	
Other								
Unknown								
Total	842,680,202.84	100.00%	12,253	100.00%	3.977%	18.94	71.99%	

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	11,081,725.21	1.32%	711	10.17%	4.21%	13.03	11.23%	
25,000 - 50,000	38,514,419.57	4.57%	1,043	14.92%	4.38%	12.58	24.27%	
50,000 - 75,000	55,663,874.64	6.61%	898	12.84%	4.23%	13.16	37.33%	
75,000 - 100,000	60,263,439.52	7.15%	695	9.94%	4.02%	15.29	51.29%	
100,000 - 150,000	175,309,096.56	20.80%	1,397	19.98%	3.93%	18.90	69.67%	
150,000 - 200,000	192,945,650.69	22.90%	1,117	15.98%	3.89%	20.40	81.67%	
200,000 - 250,000	124,922,000.53	14.82%	564	8.07%	3.95%	20.90	85.13%	
250,000 - 300,000	80,048,477.99	9.50%	294	4.20%	3.90%	21.09	85.85%	
300,000 - 350,000	43,584,054.69	5.17%	136	1.95%	4.03%	20.62	85.55%	
350,000 - 400,000	22,292,704.65	2.65%	60	0.86%	3.94%	21.11	85.38%	
400,000 - 450,000	13,111,320.97	1.56%	31	0.44%	4.08%	19.86	85.29%	
450,000 - 500,000	9,408,476.62	1.12%	20	0.29%	3.78%	19.22	85.72%	
500,000 - 550,000	5,200,178.27	0.62%	10	0.14%	3.61%	21.32	87.87%	
550,000 - 600,000	3,433,395.99	0.41%	6	0.09%	4.00%	19.49	84.22%	
600,000 - 650,000	1,850,227.61	0.22%	3	0.04%	2.92%	19.71	100.42%	
650,000 - 700,000	2,002,145.04	0.24%	3	0.04%	3.96%	24.20	93.31%	
700,000 - 750,000	1,438,264.29	0.17%	2	0.03%	3.95%	19.01	77.66%	
750,000 - 800,000								
800,000 - 850,000	1,610,750.00	0.19%	2	0.03%	5.29%	17.20	104.91%	
850,000 - 900,000								
900,000 - 950,000								
950,000 - 1,000,000								
1.000.000 >=								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Average	120,521
Minimum	50
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
< 1999	86,229,265.42	10.23%	2,152	17.56%	4.32%	9.91	41.36%	
1999 - 2000	48,435,202.92	5.75%	962	7.85%	3.90%	11.69	49.02%	
2000 - 2001	39,014,758.50	4.63%	667	5.44%	3.72%	13.02	57.42%	
2001 - 2002	24,003,223.15	2.85%	458	3.74%	4.02%	14.22	63.83%	
2002 - 2003	45,670,275.44	5.42%	717	5.85%	3.93%	15.14	69.21%	
2003 - 2004	64,663,945.77	7.67%	888	7.25%	3.75%	15.90	71.86%	
2004 - 2005	64,484,382.46	7.65%	970	7.92%	3.63%	16.69	72.27%	
2005 - 2006	50,763,512.19	6.02%	761	6.21%	3.51%	17.35	71.85%	
2006 - 2007	43,746,904.43	5.19%	603	4.92%	3.81%	18.83	77.43%	
2007 - 2008	36,897,020.88	4.38%	487	3.97%	4.48%	19.51	80.51%	
2008 - 2009	49,476,778.47	5.87%	559	4.56%	4.75%	20.46	80.19%	
2009 - 2010	16,736,603.03	1.99%	223	1.82%	4.87%	20.95	79.10%	
2010 - 2011	4,775,535.60	0.57%	80	0.65%	4.49%	21.51	60.93%	
2011 - 2012	9,393,607.62	1.11%	141	1.15%	4.36%	22.11	72.84%	
2012 - 2013	45,395,619.26	5.39%	519	4.24%	4.28%	24.54	83.94%	
2013 - 2014	62,557,781.64	7.42%	608	4.96%	4.09%	25.75	87.07%	
2014 - 2015	150,435,786.06	17.85%	1,458	11.90%	3.67%	27.07	86.11%	
2015 - 2016								
2016 >=								
Unknown								
Total	842,680,202.84	100.00%	12,253	100.00%	3.977%	18.94	71.99%	

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								
1 Year - 2 Years	9,142,634.01	1.08%	103	0.84%	3.40%	27.14	84.95%	
2 Years - 3 Years	149,108,950.71	17.69%	1,429	11.66%	3.71%	27.00	86.26%	
3 Years - 4 Years	68,435,906.85	8.12%	694	5.66%	4.15%	25.54	86.61%	
4 Years - 5 Years	32,048,826.07	3.80%	366	2.99%	4.27%	24.38	83.29%	
5 Years - 6 Years	10,231,004.92	1.21%	148	1.21%	4.39%	22.22	72.25%	
6 Years - 7 Years	4,763,959.94	0.57%	76	0.62%	4.23%	21.07	62.87%	
7 Years - 8 Years	17,198,863.97	2.04%	240	1.96%	4.97%	20.80	79.71%	
8 Years - 9 Years	53,193,072.81	6.31%	589	4.81%	4.73%	20.49	80.83%	
9 Years - 10 Years	37,099,653.54	4.40%	504	4.11%	4.36%	19.30	79.32%	
10 Years - 11 Years	44,996,684.41	5.34%	602	4.91%	3.81%	18.47	76.65%	
11 Years - 12 Years	53,962,726.14	6.40%	836	6.82%	3.47%	17.39	72.72%	
12 Years - 13 Years	64,666,987.50	7.67%	970	7.92%	3.63%	16.53	71.66%	
13 Years - 14 Years	64,666,813.78	7.67%	910	7.43%	3.79%	15.85	70.92%	
14 Years - 15 Years	40,843,572.01	4.85%	630	5.14%	3.97%	14.88	69.09%	
15 Years - 16 Years	25,991,882.00	3.08%	488	3.98%	3.86%	14.07	61.71%	
16 Years - 17 Years	38,858,803.44	4.61%	699	5.70%	3.80%	12.75	56.30%	
17 Years - 18 Years	50,116,881.63	5.95%	999	8.15%	3.91%	11.55	48.65%	
18 Years - 19 Years	26,610,720.63	3.16%	588	4.80%	4.02%	10.75	46.87%	
19 Years - 20 Years	23,331,434.16	2.77%	596	4.86%	4.26%	9.89	41.54%	
20 Years - 21 Years	12,326,267.81	1.46%	353	2.88%	4.43%	9.50	35.77%	
21 Years - 22 Years	6,495,602.14	0.77%	182	1.49%	4.76%	8.39	31.84%	
22 Years - 23 Years	8,588,954.37	1.02%	251	2.05%	5.26%	7.59	31.23%	
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	842,680,202.84	100.00%	12,253	100.00%	3.977%	18.94	71.99%	

Weighted Average	10 Years
Minimum	2 Years
Maximum	23 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	9,208,765.00	1.09%	291	2.37%	4.06%	1.89	43.08%	
2020 - 2025	33,159,623.81	3.94%	763	6.23%	4.60%	6.51	46.31%	
2025 - 2030	128,664,520.32	15.27%	2,625	21.42%	4.12%	11.33	50.45%	
2030 - 2035	242,564,734.26	28.78%	3,683	30.06%	3.81%	15.94	69.27%	
2035 - 2040	183,688,522.51	21.80%	2,437	19.89%	4.13%	20.36	78.36%	
2040 - 2045	242,566,565.85	28.79%	2,410	19.67%	3.87%	27.12	85.92%	
2045 - 2050	2,827,471.09	0.34%	44	0.36%	3.58%	29.16	72.21%	
2050 - 2055								
2055 - 2060								
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 - 2085								
2085 - 2090								
2090 - 2095								
2095 - 2100								
2100 >=								
Unknown								
Total	842,680,202.84	100.00%	12,253	100.00%	3.977%	18.94	71.99%	

Weighted Average	2035
Minimum	2016
Maximum	2046

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	549,797.27	0.07%	20	0.16%	3.24%	0.03	43.99%	
1 Year - 2 Years	1,645,337.24	0.20%	74	0.60%	4.44%	0.77	42.92%	
2 Years - 3 Years	2,851,570.67	0.34%	87	0.71%	4.06%	1.72	39.31%	
3 Years - 4 Years	4,162,059.83	0.49%	110	0.90%	4.02%	2.70	45.60%	
4 Years - 5 Years	3,451,308.20	0.41%	88	0.72%	4.39%	3.66	50.74%	
5 Years - 6 Years	3,236,099.36	0.38%	69	0.56%	4.29%	4.68	51.08%	
6 Years - 7 Years	5,665,387.96	0.67%	117	0.95%	4.54%	5.77	50.52%	
7 Years - 8 Years	4,578,812.10	0.54%	103	0.84%	4.36%	6.78	49.43%	
8 Years - 9 Years	16,228,016.19	1.93%	386	3.15%	4.80%	7.67	42.07%	
9 Years - 10 Years	12,709,468.80	1.51%	270	2.20%	4.24%	8.75	45.10%	
10 Years - 11 Years	16,323,293.42	1.94%	396	3.23%	4.56%	9.75	45.02%	
11 Years - 12 Years	25,448,562.41	3.02%	546	4.46%	4.22%	10.73	48.51%	
12 Years - 13 Years	28,467,669.65	3.38%	573	4.68%	3.99%	11.74	53.76%	
13 Years - 14 Years	45,715,526.04	5.43%	840	6.86%	3.95%	12.69	52.90%	
14 Years - 15 Years	40,210,029.62	4.77%	675	5.51%	3.77%	13.70	61.02%	
15 Years - 16 Years	38,981,483.17	4.63%	672	5.48%	3.86%	14.67	64.70%	
16 Years - 17 Years	44,763,619.31	5.31%	662	5.40%	3.95%	15.77	70.63%	
17 Years - 18 Years	61,336,766.04	7.28%	837	6.83%	3.82%	16.68	72.26%	
18 Years - 19 Years	57,272,836.13	6.80%	837	6.83%	3.68%	17.72	73.89%	
19 Years - 20 Years	50,222,636.79	5.96%	731	5.97%	3.59%	18.71	73.98%	
20 Years - 21 Years	40,157,610.46	4.77%	554	4.52%	3.80%	19.73	78.21%	
21 Years - 22 Years	33,955,298.35	4.03%	456	3.72%	4.45%	20.73	81.04%	
22 Years - 23 Years	43,355,993.24	5.15%	480	3.92%	4.65%	21.70	80.58%	
23 Years - 24 Years	15,996,983.67	1.90%	216	1.76%	4.53%	22.69	80.78%	
24 Years - 25 Years	4,487,474.16	0.53%	73	0.60%	4.26%	23.83	64.62%	
25 Years - 26 Years	7,615,796.35	0.90%	124	1.01%	4.06%	24.65	73.88%	
26 Years - 27 Years	38,232,896.45	4.54%	432	3.53%	4.26%	25.96	85.24%	
27 Years - 28 Years	55,434,902.12	6.58%	516	4.21%	4.07%	26.76	87.99%	
28 Years - 29 Years	136,795,496.77	16.23%	1,265	10.32%	3.66%	27.84	86.64%	
29 Years - 30 Years	1,488,572.14	0.18%	24	0.20%	3.94%	28.72	74.58%	
30 Years >=	1,338,898.94	0.16%	20	0.16%	3.18%	29.65	69.58%	
Unknown								
Total	842,680,202.84	100.00%	12,253	100.00%	3.977%	18.94	71.99%	

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	384,982,882.14	45.69%	3,086	44.14%	4.03%	21.23	79.40%	
< 10 %	4,303,396.16	0.51%	267	3.82%	3.86%	15.94	6.22%	
10 % - 20 %	12,735,660.83	1.51%	432	6.18%	3.77%	16.44	11.97%	
20 % - 30 %	17,905,205.89	2.12%	397	5.68%	3.98%	14.72	19.50%	
30 % - 40 %	18,599,383.50	2.21%	287	4.10%	3.81%	13.67	26.52%	
40 % - 50 %	24,483,419.31	2.91%	305	4.36%	3.84%	13.18	33.92%	
50 % - 60 %	30,732,034.74	3.65%	328	4.69%	3.75%	13.28	42.27%	
60 % - 70 %	40,571,010.74	4.81%	359	5.13%	3.77%	14.81	49.05%	
70 % - 80 %	47,476,376.41	5.63%	342	4.89%	3.71%	15.11	56.84%	
80 % - 90 %	41,276,387.07	4.90%	243	3.48%	3.78%	16.96	65.88%	
90 % - 100 %	34,812,379.04	4.13%	178	2.55%	3.84%	17.63	73.31%	
100 % - 110 %	45,632,900.20	5.42%	203	2.90%	4.04%	18.90	82.82%	
110 % - 120 %	67,276,876.96	7.98%	257	3.68%	4.03%	21.14	91.73%	
120 % - 130 %	70,756,656.13	8.40%	302	4.32%	4.33%	18.68	97.77%	
130 % - 140 %	627,557.32	0.07%	4	0.06%	3.11%	17.87	84.45%	
140 % - 150 %	299,807.44	0.04%	1	0.01%	2.93%	20.36	123.07%	
150 % >=	208,268.96	0.02%	1	0.01%	3.62%	19.83	123.32%	
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	93 %
Minimum	3 %
Maximum	171 %

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	457,697,320.70	54.31%	3,906	55.86%	3.94%	17.01	65.75%	
< 10 %	130,963.70	0.02%	10	0.14%	3.46%	18.78	6.62%	
10 % - 20 %	1,133,684.12	0.13%	38	0.54%	4.28%	19.67	12.76%	
20 % - 30 %	2,610,064.91	0.31%	51	0.73%	3.74%	16.83	18.85%	
30 % - 40 %	3,846,304.84	0.46%	69	0.99%	4.18%	14.74	22.92%	
40 % - 50 %	10,761,983.34	1.28%	154	2.20%	4.15%	15.78	30.47%	
50 % - 60 %	11,527,732.04	1.37%	164	2.35%	4.28%	14.94	36.65%	
60 % - 70 %	13,292,858.67	1.58%	157	2.25%	4.18%	15.89	45.04%	
70 % - 80 %	17,629,507.93	2.09%	188	2.69%	4.09%	17.18	53.44%	
80 % - 90 %	24,136,629.46	2.86%	215	3.07%	4.11%	19.64	63.51%	
90 % - 100 %	35,819,398.41	4.25%	292	4.18%	3.98%	20.49	72.15%	
100 % - 110 %	47,356,230.99	5.62%	380	5.43%	4.03%	20.84	79.69%	
110 % - 120 %	136,646,928.64	16.22%	846	12.10%	3.90%	24.36	92.30%	
120 % - 130 %	79,666,870.50	9.45%	519	7.42%	4.15%	20.82	95.05%	
130 % - 140 %	191,037.80	0.02%	1	0.01%	4.51%	26.37	105.44%	
140 % - 150 %								
150 % >=	232,686.79	0.03%	2	0.03%	2.22%	16.01	125.07%	
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	93 %
Minimum	3 %
Maximum	171 %

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	384,982,882.14	45.69%	3,086	44.14%	4.03%	21.23	79.40%	
< 10 %	6,596,195.48	0.78%	406	5.81%	3.94%	14.35	6.30%	
10 % - 20 %	17,541,201.92	2.08%	550	7.87%	4.01%	14.80	12.99%	
20 % - 30 %	24,828,152.27	2.95%	470	6.72%	4.09%	13.60	21.44%	
30 % - 40 %	24,096,237.37	2.86%	324	4.63%	3.71%	13.44	29.86%	
40 % - 50 %	32,853,567.08	3.90%	337	4.82%	3.81%	13.60	38.35%	
50 % - 60 %	35,635,260.72	4.23%	308	4.41%	3.90%	14.10	46.86%	
60 % - 70 %	39,242,973.24	4.66%	275	3.93%	3.72%	15.43	55.63%	
70 % - 80 %	45,648,078.86	5.42%	274	3.92%	3.78%	16.23	63.45%	
80 % - 90 %	45,943,191.23	5.45%	220	3.15%	3.78%	18.28	72.14%	
90 % - 100 %	41,288,440.12	4.90%	176	2.52%	4.00%	18.04	81.27%	
100 % - 110 %	51,795,481.64	6.15%	202	2.89%	4.07%	20.29	89.71%	
110 % - 120 %	56,969,327.66	6.76%	217	3.10%	4.14%	21.03	97.38%	
120 % - 130 %	34,751,136.71	4.12%	145	2.07%	4.13%	18.17	104.71%	
130 % - 140 %								
140 % - 150 %	508,076.40	0.06%	2	0.03%	3.21%	20.14	123.17%	
150 % >=								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	85 %
Minimum	0 %
Maximum	171 %

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	457,697,320.70	54.31%	3,906	55.86%	3.94%	17.01	65.75%	
< 10 %	548,222.43	0.07%	47	0.67%	4.24%	13.50	6.30%	
10 % - 20 %	3,636,271.47	0.43%	109	1.56%	4.47%	13.00	14.06%	
20 % - 30 %	8,877,480.62	1.05%	178	2.55%	4.61%	13.48	21.65%	
30 % - 40 %	10,604,567.05	1.26%	184	2.63%	4.53%	12.92	29.88%	
40 % - 50 %	14,330,545.38	1.70%	210	3.00%	4.36%	14.49	38.18%	
50 % - 60 %	17,276,254.87	2.05%	211	3.02%	4.22%	15.42	46.85%	
60 % - 70 %	18,656,124.23	2.21%	184	2.63%	4.19%	16.98	55.24%	
70 % - 80 %	22,899,475.69	2.72%	194	2.77%	4.14%	17.83	63.92%	
80 % - 90 %	30,286,102.70	3.59%	231	3.30%	4.08%	20.27	72.25%	
90 % - 100 %	44,542,204.38	5.29%	297	4.25%	4.01%	21.96	80.88%	
100 % - 110 %	68,709,099.19	8.15%	409	5.85%	3.96%	23.27	89.76%	
110 % - 120 %	119,881,361.66	14.23%	692	9.90%	3.90%	25.33	96.84%	
120 % - 130 %	24,590,172.47	2.92%	139	1.99%	3.78%	17.58	104.36%	
130 % - 140 %								
140 % - 150 %								
150 % >=	145,000.00	0.02%	1	0.01%	2.15%	17.62	145.00%	
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	85 %
Minimum	0 %
Maximum	171 %

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	384,982,882.14	45.69%	3,086	44.14%	4.03%	21.23	79.40%	
< 10 %	5,882,439.58	0.70%	358	5.12%	3.73%	15.01	6.91%	
10 % - 20 %	18,234,595.50	2.16%	560	8.01%	3.77%	14.32	15.52%	
20 % - 30 %	27,051,924.31	3.21%	529	7.57%	3.88%	13.62	24.86%	
30 % - 40 %	31,519,894.54	3.74%	418	5.98%	3.85%	12.54	36.11%	
40 % - 50 %	35,008,401.44	4.15%	354	5.06%	3.88%	13.54	42.23%	
50 % - 60 %	28,266,451.33	3.35%	245	3.50%	3.82%	14.18	48.30%	
60 % - 70 %	33,397,314.43	3.96%	227	3.25%	3.80%	15.39	55.41%	
70 % - 80 %	38,978,214.76	4.63%	225	3.22%	3.88%	17.24	63.77%	
80 % - 90 %	43,379,200.65	5.15%	204	2.92%	3.64%	17.68	69.00%	
90 % - 100 %	38,090,151.30	4.52%	160	2.29%	4.01%	19.60	79.89%	
100 % - 110 %	48,540,924.97	5.76%	194	2.77%	3.87%	20.61	87.68%	
110 % - 120 %	35,298,999.01	4.19%	140	2.00%	4.00%	18.88	92.18%	
120 % - 130 %	29,193,574.52	3.46%	122	1.74%	4.19%	18.70	95.04%	
130 % - 140 %	30,261,942.94	3.59%	113	1.62%	4.46%	19.68	99.39%	
140 % - 150 %	14,428,297.54	1.71%	56	0.80%	4.48%	19.90	99.59%	
150 % >=	164,993.88	0.02%	1	0.01%	4.41%	21.71	97.39%	
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	87 %
Minimum	0 %
Maximum	167 %

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	457,697,320.70	54.31%	3,906	55.86%	3.94%	17.01	65.75%	
< 10 %	326,855.49	0.04%	23	0.33%	3.49%	18.85	6.48%	
10 % - 20 %	1,876,598.35	0.22%	62	0.89%	3.82%	17.17	15.49%	
20 % - 30 %	5,914,637.81	0.70%	132	1.89%	4.24%	14.53	25.51%	
30 % - 40 %	9,976,752.42	1.18%	192	2.75%	4.30%	13.02	32.59%	
40 % - 50 %	14,932,231.81	1.77%	253	3.62%	4.59%	13.06	39.02%	
50 % - 60 %	18,868,793.75	2.24%	243	3.48%	4.33%	15.00	47.67%	
60 % - 70 %	21,464,247.23	2.55%	225	3.22%	4.08%	16.62	57.26%	
70 % - 80 %	24,347,749.50	2.89%	213	3.05%	3.98%	18.74	64.51%	
80 % - 90 %	30,894,311.39	3.67%	227	3.25%	4.01%	21.90	72.76%	
90 % - 100 %	50,965,422.72	6.05%	327	4.68%	3.87%	23.77	85.09%	
100 % - 110 %	99,563,133.20	11.82%	599	8.57%	3.90%	25.15	92.54%	
110 % - 120 %	49,810,932.29	5.91%	288	4.12%	3.92%	22.75	92.98%	
120 % - 130 %	29,214,661.37	3.47%	161	2.30%	4.06%	19.67	93.62%	
130 % - 140 %	16,926,631.28	2.01%	90	1.29%	4.27%	19.46	96.07%	
140 % - 150 %	9,270,123.53	1.10%	48	0.69%	4.41%	19.95	98.89%	
150 % >=	629,800.00	0.07%	3	0.04%	3.93%	20.35	114.51%	
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	87 %
Minimum	0 %
Maximum	167 %

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	384,982,882.14	45.69%	3,086	44.14%	4.03%	21.23	79.40%	
< 10 %	6,553,001.58	0.78%	355	5.08%	3.77%	16.16	7.06%	
10 % - 20 %	16,754,495.15	1.99%	497	7.11%	3.85%	16.07	14.29%	
20 % - 30 %	21,001,162.97	2.49%	404	5.78%	3.93%	14.16	22.60%	
30 % - 40 %	26,174,124.94	3.11%	340	4.86%	3.84%	13.25	31.35%	
40 % - 50 %	33,218,169.02	3.94%	373	5.33%	3.76%	13.36	40.19%	
50 % - 60 %	47,617,978.57	5.65%	422	6.04%	3.76%	14.50	48.95%	
60 % - 70 %	55,690,694.88	6.61%	386	5.52%	3.70%	15.41	58.38%	
70 % - 80 %	47,364,631.15	5.62%	263	3.76%	3.81%	17.74	68.08%	
80 % - 90 %	40,339,526.46	4.79%	201	2.87%	4.09%	17.48	78.08%	
90 % - 100 %	69,044,815.63	8.19%	275	3.93%	3.93%	20.50	88.14%	
100 % - 110 %	92,803,086.63	11.01%	384	5.49%	4.29%	19.32	97.22%	
110 % - 120 %	627,557.32	0.07%	4	0.06%	3.11%	17.87	84.45%	
120 % - 130 %	508,076.40	0.06%	2	0.03%	3.21%	20.14	123.17%	
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	79 %
Minimum	2 %
Maximum	145 %

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	457,697,320.70	54.31%	3,906	55.86%	3.94%	17.01	65.75%	
< 10 %	171,423.39	0.02%	12	0.17%	3.45%	19.78	7.11%	
10 % - 20 %	1,594,447.27	0.19%	47	0.67%	4.05%	19.20	14.45%	
20 % - 30 %	4,248,603.57	0.50%	80	1.14%	3.99%	16.12	20.72%	
30 % - 40 %	8,381,954.06	0.99%	133	1.90%	4.29%	15.12	27.93%	
40 % - 50 %	14,222,465.32	1.69%	193	2.76%	4.15%	15.39	35.36%	
50 % - 60 %	15,669,674.36	1.86%	189	2.70%	4.20%	16.07	44.70%	
60 % - 70 %	21,384,945.31	2.54%	226	3.23%	4.09%	16.98	54.88%	
70 % - 80 %	31,488,613.62	3.74%	277	3.96%	4.05%	19.94	65.47%	
80 % - 90 %	50,878,403.71	6.04%	407	5.82%	4.04%	20.79	76.23%	
90 % - 100 %	86,388,961.15	10.25%	586	8.38%	3.96%	22.85	87.74%	
100 % - 110 %	150,129,665.79	17.82%	933	13.34%	4.01%	22.93	95.09%	
110 % - 120 %	191,037.80	0.02%	1	0.01%	4.51%	26.37	105.44%	
120 % - 130 %	87,686.79	0.01%	1	0.01%	2.34%	13.34	92.11%	
130 % - 140 %								
140 % - 150 %	145,000.00	0.02%	1	0.01%	2.15%	17.62	145.00%	
150 % >=								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	79 %
Minimum	2 %
Maximum	145 %

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	384,982,882.14	45.69%	3,086	44.14%	4.03%	21.23	79.40%	
< 10 %	9,204,639.97	1.09%	514	7.35%	3.88%	14.54	7.12%	
10 % - 20 %	23,367,378.95	2.77%	624	8.92%	4.00%	14.61	15.41%	
20 % - 30 %	29,037,730.15	3.45%	473	6.76%	4.06%	13.40	25.12%	
30 % - 40 %	34,718,839.37	4.12%	380	5.43%	3.72%	13.36	35.42%	
40 % - 50 %	40,484,179.53	4.80%	367	5.25%	3.87%	14.22	45.13%	
50 % - 60 %	46,815,946.03	5.56%	332	4.75%	3.74%	15.15	55.36%	
60 % - 70 %	55,138,083.88	6.54%	318	4.55%	3.78%	16.58	64.89%	
70 % - 80 %	47,266,468.29	5.61%	217	3.10%	3.87%	18.26	74.66%	
80 % - 90 %	53,903,175.79	6.40%	222	3.18%	4.04%	19.30	85.15%	
90 % - 100 %	70,969,976.50	8.42%	269	3.85%	4.14%	21.17	94.83%	
100 % - 110 %	46,282,825.84	5.49%	188	2.69%	4.08%	18.24	103.77%	
110 % - 120 %								
120 % - 130 %	508,076.40	0.06%	2	0.03%	3.21%	20.14	123.17%	
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	72 %
Minimum	0 %
Maximum	145 %

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	457,697,320.70	54.31%	3,906	55.86%	3.94%	17.01	65.75%	
< 10 %	724,788.21	0.09%	55	0.79%	4.23%	13.81	7.04%	
10 % - 20 %	5,859,988.98	0.70%	158	2.26%	4.59%	12.50	15.99%	
20 % - 30 %	12,075,302.94	1.43%	221	3.16%	4.50%	13.76	25.19%	
30 % - 40 %	14,658,699.41	1.74%	235	3.36%	4.48%	13.57	35.16%	
40 % - 50 %	20,102,027.00	2.39%	249	3.56%	4.26%	15.16	45.17%	
50 % - 60 %	21,092,352.13	2.50%	211	3.02%	4.19%	16.94	54.95%	
60 % - 70 %	29,402,663.74	3.49%	247	3.53%	4.09%	18.11	65.22%	
70 % - 80 %	40,901,916.35	4.85%	296	4.23%	4.08%	21.19	75.42%	
80 % - 90 %	61,020,038.63	7.24%	382	5.46%	3.97%	22.53	85.46%	
90 % - 100 %	145,659,249.34	17.29%	843	12.06%	3.91%	25.26	95.39%	
100 % - 110 %	33,340,855.41	3.96%	188	2.69%	3.79%	18.20	103.48%	
110 % - 120 %								
120 % - 130 %								
130 % - 140 %								
140 % - 150 %	145,000.00	0.02%	1	0.01%	2.15%	17.62	145.00%	
150 % >=								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	72 %
Minimum	0 %
Maximum	145 %

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	384,982,882.14	45.69%	3,086	44.14%	4.03%	21.23	79.40%	
< 10 %	10,848,455.11	1.29%	583	8.34%	4.03%	13.26	8.91%	
10 % - 20 %	29,459,737.04	3.50%	711	10.17%	4.00%	13.43	19.76%	
20 % - 30 %	35,031,370.85	4.16%	520	7.44%	3.90%	12.80	32.01%	
30 % - 40 %	40,004,394.30	4.75%	414	5.92%	3.77%	13.57	40.95%	
40 % - 50 %	37,410,703.85	4.44%	301	4.30%	3.91%	14.33	48.72%	
50 % - 60 %	39,557,260.81	4.69%	249	3.56%	3.85%	15.59	57.47%	
60 % - 70 %	49,436,195.31	5.87%	257	3.68%	3.75%	17.90	66.71%	
70 % - 80 %	48,630,309.24	5.77%	215	3.07%	3.77%	18.21	74.35%	
80 % - 90 %	53,014,366.16	6.29%	207	2.96%	3.92%	20.78	86.41%	
90 % - 100 %	42,578,325.26	5.05%	167	2.39%	3.99%	19.70	93.06%	
100 % - 110 %	34,804,632.84	4.13%	142	2.03%	4.27%	19.28	96.39%	
110 % - 120 %	29,745,537.90	3.53%	112	1.60%	4.30%	19.65	101.01%	
120 % - 130 %	7,176,032.03	0.85%	28	0.40%	4.22%	18.99	103.80%	
130 % - 140 %								
140 % - 150 %								
150 % >=								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	71 %
Minimum	0 %
Maximum	142 %

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	457,697,320.70	54.31%	3,906	55.86%	3.94%	17.01	65.75%	
< 10 %	1,312,957.75	0.16%	86	1.23%	4.77%	10.63	12.64%	
10 % - 20 %	11,222,030.45	1.33%	296	4.23%	4.81%	10.62	26.00%	
20 % - 30 %	15,911,843.90	1.89%	276	3.95%	4.72%	12.76	34.77%	
30 % - 40 %	17,099,720.10	2.03%	226	3.23%	4.31%	13.53	43.81%	
40 % - 50 %	17,980,019.57	2.13%	188	2.69%	4.05%	16.21	51.34%	
50 % - 60 %	23,853,747.05	2.83%	206	2.95%	3.98%	17.93	60.97%	
60 % - 70 %	29,935,446.93	3.55%	225	3.22%	3.97%	20.28	68.92%	
70 % - 80 %	40,603,088.80	4.82%	276	3.95%	3.98%	22.82	79.14%	
80 % - 90 %	89,749,606.12	10.65%	542	7.75%	3.89%	24.37	89.96%	
90 % - 100 %	88,973,083.38	10.56%	509	7.28%	3.93%	24.92	95.02%	
100 % - 110 %	28,907,702.49	3.43%	158	2.26%	3.97%	19.78	97.15%	
110 % - 120 %	14,586,594.60	1.73%	75	1.07%	4.09%	19.30	99.81%	
120 % - 130 %	4,702,041.00	0.56%	22	0.31%	4.18%	19.58	104.38%	
130 % - 140 %								
140 % - 150 %	145,000.00	0.02%	1	0.01%	2.15%	17.62	145.00%	
150 % >=								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

Weighted Average	71 %
Minimum	0 %
Maximum	142 %

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 %	619,392.35	0.07%	5	0.04%	0.72%	13.41	89.03%	
1.0 % - 1.5 %	20,000.00	0.00%	1	0.01%	1.23%	21.75	103.39%	
1.5 % - 2.0 %	1,717,098.05	0.20%	29	0.24%	1.95%	15.98	60.61%	
2.0 % - 2.5 %	84,331,988.92	10.01%	1,503	12.27%	2.21%	15.23	57.69%	
2.5 % - 3.0 %	95,936,432.38	11.38%	1,446	11.80%	2.72%	16.42	69.92%	
3.0 % - 3.5 %	95,955,166.76	11.39%	1,273	10.39%	3.28%	20.47	74.39%	
3.5 % - 4.0 %	146,814,471.69	17.42%	1,712	13.97%	3.71%	23.14	80.12%	
4.0 % - 4.5 %	138,946,050.43	16.49%	1,668	13.61%	4.21%	22.08	79.25%	
4.5 % - 5.0 %	113,962,535.46	13.52%	1,676	13.68%	4.71%	18.29	73.06%	
5.0 % - 5.5 %	83,847,013.01	9.95%	1,356	11.07%	5.22%	17.07	70.64%	
5.5 % - 6.0 %	51,216,645.92	6.08%	916	7.48%	5.68%	14.99	64.12%	
6.0 % - 6.5 %	17,350,881.40	2.06%	368	3.00%	6.17%	13.47	56.26%	
6.5 % - 7.0 %	6,258,466.19	0.74%	146	1.19%	6.68%	11.07	47.79%	
7.0 % >=	5,704,060.27	0.68%	154	1.26%	7.38%	8.52	36.86%	
Unknown								
Total	842,680,202.84	100.00%	12,253	100.00%	3.977%	18.94	71.99%	

Weighted Average	4.0 %
Minimum	0.6 %
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	156,529,955.62	18.58%	2,584	21.09%	2.86%	15.61	67.07%	
12 Months - 24 Months	45,212,842.25	5.37%	789	6.44%	4.81%	16.80	71.24%	
24 Months - 36 Months	50,594,509.79	6.00%	946	7.72%	4.91%	14.43	60.76%	
36 Months - 48 Months	24,386,424.89	2.89%	426	3.48%	4.34%	16.06	63.27%	
48 Months - 60 Months	21,571,997.98	2.56%	376	3.07%	4.57%	15.52	65.30%	
60 Months - 72 Months	29,141,815.79	3.46%	483	3.94%	4.85%	18.11	69.41%	
72 Months - 84 Months	76,754,576.95	9.11%	924	7.54%	4.48%	22.86	80.67%	
84 Months - 96 Months	103,367,506.04	12.27%	1,252	10.22%	4.09%	23.20	78.38%	
96 Months - 108 Months	136,175,672.71	16.16%	1,732	14.14%	3.54%	21.10	73.31%	
108 Months - 120 Months	110,369,324.33	13.10%	1,509	12.32%	3.70%	19.05	72.45%	
120 Months - 132 Months	11,392,310.74	1.35%	203	1.66%	5.05%	15.66	63.09%	
132 Months - 144 Months	12,202,588.35	1.45%	176	1.44%	5.34%	17.70	75.21%	
144 Months - 156 Months	5,628,117.01	0.67%	102	0.83%	5.42%	15.22	63.22%	
156 Months - 168 Months	7,073,360.73	0.84%	103	0.84%	4.30%	17.43	68.09%	
168 Months - 180 Months	12,950,158.37	1.54%	152	1.24%	4.15%	17.92	75.52%	
180 Months - 192 Months	3,702,458.10	0.44%	51	0.42%	5.31%	17.00	74.05%	
192 Months - 204 Months	2,882,676.55	0.34%	40	0.33%	5.51%	16.88	76.47%	
204 Months - 216 Months	706,290.62	0.08%	9	0.07%	5.37%	18.13	77.07%	
216 Months - 228 Months	1,524,822.12	0.18%	16	0.13%	5.16%	18.67	80.78%	
228 Months - 240 Months	5,850,679.59	0.69%	65	0.53%	4.24%	21.86	86.40%	
240 Months - 252 Months	11,041,818.86	1.31%	156	1.27%	4.90%	20.78	78.78%	
252 Months - 264 Months	11,480,500.80	1.36%	132	1.08%	5.25%	21.51	83.59%	
264 Months - 276 Months	1,588,720.39	0.19%	15	0.12%	5.77%	22.26	72.93%	
276 Months - 288 Months	10,900.31	0.00%	1	0.01%	4.50%	23.00	94.90%	
288 Months - 300 Months	142,890.74	0.02%	5	0.04%	5.82%	24.50	84.89%	
300 Months - 312 Months								
312 Months - 324 Months	77,512.34	0.01%	2	0.02%	3.94%	26.17	71.02%	
324 Months - 336 Months	319,770.89	0.04%	4	0.03%	3.74%	27.71	93.03%	
336 Months - 348 Months								
348 Months - 360 Months								
360 Months >=								
Unknown								
Total	842,680,202.84	100.00%	12,253	100.00%	3.977%	18.94	71.99%	

Weighted Average	77 Months
Minimum	0 Months
Maximum	334 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	123,204,347.65	14.62%	1,999	16.31%	2.36%	15.45	66.18%	
Fixed	719,475,855.19	85.38%	10,254	83.69%	4.25%	19.54	72.99%	
Unknown								
Total	842,680,202.84	100.00%	12,253	100.00%	3.977%	18.94	71.99%	

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	739,346,845.82	87.74%	6,119	87.51%	3.98%	18.65	71.01%	
Apartment	96,029,486.61	11.40%	826	11.81%	3.95%	21.28	80.27%	
House/Business (<50%)	1,990,292.89	0.24%	15	0.21%	3.79%	17.23	59.48%	
House/Business (>50%)	5,313,577.52	0.63%	32	0.46%	4.11%	17.68	63.27%	
Business								
Other								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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	30,829,117.43	3.66%	283	4.05%	3.81%	18.61	71.47%	
Flevoland	26,891,512.77	3.19%	235	3.36%	3.89%	18.23	73.89%	
Friesland	42,625,724.80	5.06%	416	5.95%	4.04%	17.32	68.35%	
Gelderland	127,510,488.49	15.13%	962	13.76%	4.01%	19.39	72.54%	
Groningen	27,932,004.80	3.31%	272	3.89%	4.02%	19.27	74.14%	
Limburg	30,051,267.33	3.57%	298	4.26%	3.99%	17.74	69.38%	
Noord-Brabant	145,885,135.69	17.31%	1,181	16.89%	3.92%	18.77	70.17%	
Noord-Holland	126,837,992.88	15.05%	1,011	14.46%	3.95%	19.26	72.88%	
Overijssel	79,189,421.34	9.40%	698	9.98%	3.96%	18.34	71.04%	
Utrecht	63,961,773.51	7.59%	417	5.96%	4.04%	20.25	74.80%	
Zeeland	12,578,423.73	1.49%	138	1.97%	4.08%	16.76	70.16%	
Zuid-Holland	128,387,340.07	15.24%	1,081	15.46%	4.03%	19.28	73.07%	
Unknown/Not specified								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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	6,556,326.63	0.78%	84	1.20%	3.98%	18.35	70.73%	
NL112 - Delfzijl en omgeving	3,744,707.15	0.44%	38	0.54%	4.05%	15.80	72.85%	
NL113- Overig Groningen	17,630,971.02	2.09%	150	2.15%	4.03%	20.34	75.68%	
NL121- Noord-Friesland	27,978,900.24	3.32%	293	4.19%	4.05%	16.76	66.35%	
NL122- Zuidwest-Friesland	4,219,616.06	0.50%	36	0.51%	3.78%	17.94	68.77%	
NL123- Zuidoost-Friesland	10,427,208.50	1.24%	87	1.24%	4.10%	18.55	73.53%	
NL131- Noord-Drenthe	13,700,654.35	1.63%	126	1.80%	3.69%	18.32	71.46%	
NL132- Zuidoost-Drenthe	7,964,571.92	0.95%	75	1.07%	4.02%	19.07	71.62%	
NL133- Zuidwest-Drenthe	9,163,891.16	1.09%	82	1.17%	3.82%	18.65	71.38%	
NL211- Noord-Overijssel	26,640,906.93	3.16%	229	3.28%	3.91%	18.89	70.74%	
NL212- Zuidwest-Overijssel	12,058,344.85	1.43%	104	1.49%	4.20%	18.42	69.43%	
NL213- Twente	40,490,169.56	4.80%	365	5.22%	3.93%	17.95	71.73%	
NL221- Veluwe	46,479,225.87	5.52%	361	5.16%	4.09%	19.61	68.50%	
NL224- Zuidwest-Gelderland	12,471,011.31	1.48%	90	1.29%	4.04%	20.10	71.86%	
NL225- Achterhoek	24,079,492.75	2.86%	188	2.69%	3.88%	19.20	75.58%	
NL226- Arnhem/Nijmegen	45,011,955.48	5.34%	325	4.65%	3.99%	19.10	75.19%	
NL230- Flevoland	26,891,512.77	3.19%	235	3.36%	3.89%	18.23	73.89%	
NL310- Utrecht	63,430,576.59	7.53%	415	5.94%	4.03%	20.23	74.87%	
NL321- Kop van Noord-Holland	23,693,698.32	2.81%	221	3.16%	3.92%	18.39	73.48%	
NL322- Alkmaar en omgeving	21,957,479.71	2.61%	181	2.59%	3.88%	18.82	74.46%	
NL323- IJmond	10,049,658.42	1.19%	89	1.27%	4.05%	19.37	68.93%	
NL324- Agglomeratie Haarlem	9,146,207.41	1.09%	69	0.99%	3.82%	19.45	70.50%	
NL325- Zaanstreek	5,569,303.93	0.66%	45	0.64%	3.81%	18.82	72.35%	
NL326- Groot-Amsterdam	46,293,088.87	5.49%	317	4.53%	3.98%	20.44	75.09%	
NL327- Het Gooi en Vechtstreek	10,128,556.22	1.20%	89	1.27%	4.08%	16.82	64.34%	
NL331- Agglomeratie Leiden en Bollenstreek	16,714,718.16	1.98%	124	1.77%	3.92%	19.31	66.38%	
NL332- Agglomeratie 's-Gravenhage	26,493,588.19	3.14%	216	3.09%	4.04%	20.03	77.28%	
NL333- Delft en Westland	6,011,015.74	0.71%	53	0.76%	4.21%	18.22	66.28%	
NL334- Oost-Zuid-Holland	14,450,823.89	1.71%	107	1.53%	4.08%	19.37	76.31%	
NL335- Groot-Rijnmond	52,771,285.15	6.26%	474	6.78%	4.07%	18.86	72.97%	
NL336- Zuidoost-Zuid-Holland	11,945,908.94	1.42%	107	1.53%	3.86%	19.85	73.01%	
NL341- Zeeuwsch-Vlaanderen	2,025,555.45	0.24%	17	0.24%	4.19%	20.92	80.56%	
NL342- Overig Zeeland	10,552,868.28	1.25%	121	1.73%	4.06%	15.96	68.16%	
NL411- West-Noord-Brabant	35,527,105.80	4.22%	268	3.83%	4.07%	19.48	74.18%	
NL412- Midden-Noord-Brabant	20,642,401.16	2.45%	181	2.59%	3.90%	18.76	69.18%	
NL413- Noordoost-Noord-Brabant	41,403,031.85	4.91%	331	4.73%	3.86%	18.51	68.13%	
NL414- Zuidoost-Noord-Brabant	48,312,596.88	5.73%	401	5.74%	3.87%	18.46	69.40%	
NL421- Noord-Limburg	7,784,587.19	0.92%	81	1.16%	3.84%	17.94	64.40%	
NL422- Midden-Limburg	7,226,060.59	0.86%	75	1.07%	3.96%	17.16	66.07%	
NL423- Zuid-Limburg	15,040,619.55	1.78%	142	2.03%	4.09%	17.91	73.56%	
Unknown/Not specified								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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 %	842,680,202.84	100.00%	6,992	100.00%	3.98%	18.94	71.99%	
0 % - 10 %								
10 % - 20 %								
20 % - 30 %								
30 % - 40 %								
40 % - 50 %								
50 % - 60 %								
60 % - 70 %								
70 % - 80 %								
80 % - 90 %								
90 % - 100 %								
100 % >								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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	842,680,202.84	100.00%	6,992	100.00%	3.98%	18.94	71.99%	
Buy-to-let								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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	842,680,202.84	100.00%	6,992	100.00%	3.98%	18.94	71.99%	
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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	842,680,202.84	100.00%	6,992	100.00%	3.98%	18.94	71.99%	
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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	842,680,202.84	100.00%	6,992	100.00%	3.98%	18.94	71.99%	
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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	842,680,202.84	100.00%	6,992	100.00%	3.98%	18.94	71.99%	
Quarterly								
Semi-annually								
Annually								
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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	384,982,882.14	45.69%	3,086	44.14%	4.03%	21.23	79.40%	
Non-NHG Guarantee	457,697,320.70	54.31%	3,906	55.86%	3.94%	17.01	65.75%	
Unknown								
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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.	842,680,202.84	100.00%	6,992	100.00%	3.98%	18.94	71.99%	
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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.	842,680,202.84	100.00%	6,992	100.00%	3.98%	18.94	71.99%	
Total	842,680,202.84	100.00%	6,992	100.00%	3.977%	18.94	71.99%	

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	842,680,202.84	100.00%	12,253	100.00%	3.98%	18.94	71.99%	
Total	842,680,202.84	100.00%	12,253	100.00%	3.977%	18.94	71.99%	

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	means the sum of the applicable Class A Step-up Consideration and the Class A Euribor Excess Consideration
Constant Default Rate (CDR)	represents the percentage of outstanding principal balances in the pool that are in default in relation to the principal balance of the mortgage pool;
Constant Prepayment Rate (CPR)	means prepayment as annualised ratio of the principal mortgage balance outstanding at the beginning of the relevant period;
Construction Deposit	means in relation to a Mortgage Loan, that part of the Mortgage Loan which the relevant Borrower requested to be disbursed into a blocked account held in his name with the relevant Seller, the proceeds of which may be applied towards construction of, or improvements to, the relevant 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 all Notes apart from the Class A3 Notes where it is actual/365;
Debt Service to Income	means the ratio calculated by dividing the amount a Borrower is required to pay (interest and principal repayments) on an annual basis by the Borrower's disposable income;
Deferred Purchase Price	means part of the purchase price for the Mortgage Receivables equal to the sum of all Deferred Purchase Price Instalments;
Deferred Purchase Price Installment	means, after application of the relevant available amounts in accordance with the relevant Priority of Payments, any amount remaining after all items ranking higher than the item relating to the Deferred Purchase Price have been satisfied;
Delinquency	refers to Arrears;
Economic Region	means the economic region based on the Nomenclature of Territorial Units for Statistics (NUTS);
Excess Interest Rate Cap Collateral	-
Foreclosed Mortgage Loan	means a Mortgage Loan of which the Mortgaged Asset is sold by public auction ("forced sale");
Foreclosed NHG Loan	means a Foreclosed Mortgage Loan that does qualify as an NHG Loan;
Foreclosed Non NHG Loan	means a Foreclosed Mortgage Loan that does not qualify as an NHG Loan;
Foreclosure	means the process in which the lender forces the termination of the mortgage loan and sells and/or liquidates all collateral to recover the outstanding loan amount and other claims, including but not limited to, missed interest payments and foreclosure costs;
Foreclosure Value	means the foreclosure value of the Mortgaged Asset;
Further Advances / Modified Loans	means a loan or a further advance to be made to a Borrower under a Mortgage Loan, which is secured by the same Mortgage;
Indexed Foreclosure Value	means, in respect of a sale of Mortgage Receivables by the Issuer in accordance with Clause 19 of the Trust Deed on any date, if the Foreclosure Value was assessed within one month prior to the such date, such Foreclosure Value or, if the Foreclosure Value was assessed more than one month prior to the such date, 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;
Indexed Market Value	relates to the period for which the interest on the Mortgage Receivables has been fixed;
Interest Rate Fixed Period	
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 Seller (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

Dutch Residential Mortgage Portfolio I B.V.

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 2016

Mortgage Loan Portfolio	means the portfolio of Mortgage Loans;
Mortgage Receivables	means any and all rights of the Seller (and after assignment of such rights to the Issuer, of the Issuer) against the Borrower under or in connection with a Mortgage Loan, including any and all claims of the Seller (or the Issuer after assignment) on the Borrower as a result of the Mortgage Loan
NHG Guarantee	means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW;
NHG Loan	means a Mortgage Loan that has the benefit of a NHG Guarantee;
Non NHG Loan	means a Mortgage Loan which does not qualify as an NHG Loan;
Notification Events	means any of the Assignment Notification Events and the Pledge Notification Events;
Notification Trigger	A notification trigger is an event that when it occurs or a threshold that when it is breached, is considered to be an Notification Event.
Occupancy	means the way the mortgaged property is used (eg. owner occupied);
Orig. Loan to Original Foreclosure Value (OLTOFV)	means the ratio calculated by dividing the original principal amount of a Mortgage Receivable at the moment of origination by the Original Foreclosure Value;
Orig. Loan to Original Market Value (OLTOMV)	means the ratio calculated by dividing the original loan amount by their Original Market Value;
Original Foreclosure Value	means the Foreclosure Value as assessed by the relevant Originator at the time of granting the Mortgage Loan;
Original Market Value	means the Market Value as assessed by the relevant Originator at the time of granting the Mortgage Loan;
Originator	means (i) Avéro Hypotheken B.V., Centraal Beheer Hypotheken B.V., Centraal Beheer Woninghypotheken B.V., FBTO Hypotheken B.V. and Woonfonds Nederland B.V., each incorporated under the laws of the Netherlands as a private company with limited liability ("besloten
Outstanding Principal Amount	means, at any moment in time, (i) the outstanding principal amount of a Mortgage Receivable at such time and (ii), after a Realised Loss of the type (a) and (b) in respect of such Mortgage Receivable, zero;
Payment Ratio	The actual principal and interest payments received as ratio of the scheduled principal and interest payments during the relevant period;
Penalties	means amounts to be paid by the borrower with regard to amounts in arrears and or (partial) prepayment of the mortgage loan according to the relevant mortgage contract and applicable general conditions;
Performing Loans	means Mortgage Loans that are not in Arrears or Delinquent;
Post-Foreclosure Proceeds	means any amounts received, recovered or collected from a Borrower in respect of a Mortgage Receivable in addition to Net Foreclosure Proceeds, whether in relation to principal, interest or otherwise, following completion of foreclosure on the Mortgage, the Borrower Pledges and 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
Prepayments	means the principal deficiency ledger relating to the relevant Classes of Notes and comprising sub-ledgers for each such Class of Notes as set forth in Clause [8] of the Administration Agreement;
Principal Deficiency Ledger	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 Date	means scheduled repayment as annualised ratio of scheduled repayments to the principal mortgage balance outstanding at the beginning of the relevant period;
Principal Payment Rate (PPR)	means the offering circular dated 26 May 2015 relating to the issue of the Notes;
Prospectus	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;
Realised Losses	means the priority of payments set out in Clause 5.4 of the Trust Deed;
Recoveries	the length of time until the final maturity date of the Mortgage Loan expressed in years;
Redemption Priority of Payments	N/A;
Remaining Tenor	N/A;
Replacements	means the seizing of collateral by the lender during Foreclosure;
Replenishments	means the bank account of the Issuer designated as such in the Issuer Account Agreement;
Repossession	means on any Notes Calculation Date a level equal to: (i) until the date mentioned in (ii) below, EUR 14,600,000 or (ii) from (and including) the Notes Payment Date on which the Notes, other than the Class C Notes, Revenue Priority of Payments
Reserve Account	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;
Reserve Account Target Level	means the total amount in insurance savings deposits and bank savings deposits in respect of the Mortgage Loans constituting the Mortgage Loan Portfolio;
Revenue Priority of Payments	the period between the date of origination of the Loan Part and the Reporting Date.
Saving Deposits	means Seller
Seasoning	means Achmea Bank N.V. or its successor or successors;
Seller	means Servicer
Special Servicer	means Achmea Bank N.V. or its successor or successors;
Subordinated Loan	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 N/A;
Trust Deed	N/A;
Weighted Average Life	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 Maturity	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;
WEW	The measure is calculated by totaling each mortgage value represented in the pool. The weights of each mortgage is found by dividing the value of each into the total of all. To arrive at the WAM number the weight of each security is multiplied by the time (in years) until legal maturity of each
WEW Claims	means Stichting Waarborgfonds Eigen Woningen;
	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. Strawinskyslaan 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 Hoogoorddreef 15 1101 BA Amsterdam The Netherlands
Seller	Achmea Bank N.V. Lange Houtstraat 8 2511 CW The Hague The Netherlands	Servicer	Achmea Bank N.V. Lange Houtstraat 8 2511 CW The Hague The Netherlands
Tax Advisor	KPMG Meijburg & Co. (Amstelveen) Laan van Langehuize 9 1186 DS Amstelveen The Netherlands		