

Securitised Residential Mortgage Portfolio I B.V.

Monthly Portfolio and Performance Report

Reporting Period: 1 August 2021 - 31 August 2021

Reporting Date: 31 August 2021

AMOUNTS IN EURO

Intertrust Administrative Services B.V.

www.dutchsecuritisation.nl

Report Version 1.4 - May 2019

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Securitised Residential Mortgage Portfolio I B.V.

Monthly Portfolio and Performance Report: 1 August 2021 - 31 August 2021

Key Dates			
Note Class	Class A	Class B	Class C
Key Dates			
Closing Date	1 Jun 2018	1 Jun 2018	1 Jun 2018
First Optional Redemption Date	26 Sep 2023	26 Sep 2023	26 Sep 2023
Step Up Date	26 Sep 2023	N/A	N/A
Original Weighted Average Life (expected)	N/A	N/A	N/A
Legal Maturity Date	26 Sep 2050	26 Sep 2050	26 Sep 2050
Portfolio Date	31 Aug 2021	31 Aug 2021	31 Aug 2021
Determination Date	22 Sep 2021	22 Sep 2021	22 Sep 2021
Interest Payment Date	27 Sep 2021	27 Sep 2021	27 Sep 2021
Principal Payment Date	27 Sep 2021	27 Sep 2021	27 Sep 2021
Current Reporting Period	1 Aug 2021 - 31 Aug 2021	1 Aug 2021 - 31 Aug 2021	1 Aug 2021 - 31 Aug 2021
Previous Reporting Period	1 Jul 2021 - 31 Jul 2021	1 Jul 2021 - 31 Jul 2021	1 Jul 2021 - 31 Jul 2021
Accrual Start Date	28 Jun 2021	28 Jun 2021	28 Jun 2021
Accrual End Date	27 Sep 2021	27 Sep 2021	27 Sep 2021
Accrual Period (in days)	91	91	91
Fixing Date Reference Rate	24 Jun 2021	N/A	N/A

Securitised Residential Mortgage Portfolio I B.V.**Monthly Portfolio and Performance Report: 1 August 2021 - 31 August 2021****The Mortgage Loan Portfolio****Number of Mortgage Loans**

Number of Mortgage Loans at the beginning of the Reporting Period		4,130
Matured Mortgage Loans	-/-	0
Prepaid Mortgage Loans	-/-	18
Further Advances / Modified Mortgage Loans		0
Replacements		0
Replenishments		0
Loans repurchased by the Seller	-/-	67
Foreclosed Mortgage Loans	-/-	0
Others		0
Number of Mortgage Loans at the end of the Reporting Period		4,045

Amounts

Net Outstanding balance at the beginning of the Reporting Period		603,272,577.75
Scheduled Principal Receipts	-/-	610,986.80
Prepayments	-/-	12,498,851.17
Further Advances / Modified Mortgage Loans		0.00
Replacements		0.00
Replenishments		0.00
Loans repurchased by the Seller	-/-	2,673,240.61
Foreclosed Mortgage Loans	-/-	0.00
Others		0.00
Rounding		0.00
Net Outstanding balance at the end of the Reporting Period		587,489,499.17

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		-53,683,277.86
Changes in Saving Deposits		1,009,347.46
Saving Deposits at the end of the Reporting Period		-52,673,930.40

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	584,300,450.97	99.46%	4,031	99.65%	3.11%	14.53	79.18%
<=	29 days	0.00	0.00	0.00%	0	0.00%	0.00%	0.00	0.00%
30 days	59 days	4,820.92	1,510,883.40	0.26%	8	0.20%	3.06%	13.87	88.10%
60 days	89 days	843.75	135,000.00	0.02%	1	0.02%	2.50%	14.87	113.45%
90 days	119 days	0.00	0.00	0.00%	0	0.00%	0.00%	0.00	0.00%
120 days	149 days	3,194.64	499,158.24	0.08%	1	0.02%	1.92%	4.58	71.82%
150 days	179 days	0.00	0.00	0.00%	0	0.00%	0.00%	0.00	0.00%
180 days	>	6,970.83	1,044,006.56	0.18%	4	0.10%	3.50%	13.67	94.70%
Total		15,830.14	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.50	79.23%

Weighted Average	1,481.11
Minimum	297.51
Maximum	3,194.64

Securitised Residential Mortgage Portfolio I B.V.

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Foreclosure Statistics - Total

	Previous Period	Current Period
Foreclosures reporting periodically		
Number of Mortgage Loans foreclosed during the Reporting Period	0	0
Net principal balance of Mortgage Loans foreclosed during the Reporting Period	0.00	0.00
Other foreclosed amounts (e.g. interest in arrears and penalties) during the Reporting Period	0.00	0.00
Total amount of foreclosures / defaults of Mortgage Loans 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
Foreclosures since Closing Date		
Number of Mortgage Loans foreclosed since the Closing Date	10	10
Percentage of number of Mortgage Loans at Closing Date (%. including replenished loans)	0.15%	0.15%
Net principal balance of Mortgage Loans foreclosed since the Closing Date	1,755,804.29	1,755,804.29
Percentage of net principal balance at the Closing Date (%. including replenished loans)	0.17%	0.17%
Net principal balance of Mortgage Loans foreclosed since the Closing Date	1,755,804.29	1,755,804.29
Other foreclosed amounts (e.g. interest in arrears and penalties) since the Closing Date	0.00	0.00
Total amount of foreclosures / defaults of Mortgage Loans since the Closing Date	1,755,804.29	1,755,804.29
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	1,429,104.70
Total amount of losses on Mortgage Loans foreclosed since the Closing Date	326,699.59	326,699.59
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	69,706.35
Losses minus recoveries since the Closing Date	256,993.24	256,993.24
Average loss severity since the Closing Date	0.15	0.15
Foreclosures		
Number of Mortgage Loans in foreclosure at the beginning of the Reporting Period	0	0
Number of new Mortgage Loans in foreclosure during the Reporting Period	0	0
Number of Mortgage Loans for which foreclosure was completed in the Reporting Period	-/-	0
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
Constant Default Rate		
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	0.02740%	0.00000%
Constant Default Rate 12-month average	0.08810%	0.08980%
Constant Default Rate to date	0.06390%	0.06390%

Foreclosure Statistics - NHG Loans

	Previous Period	Current Period
Foreclosures reporting periodically		
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
Other foreclosed amounts of NHG Loans (e.g. interest in arrears and penalties) during the Reporting	0.00	0.00
Total amount of foreclosures / defaults on Foreclosed NHG Loans 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
Foreclosures since Closing Date		
Net principal balance of NHG Loans foreclosed since the Closing Date	0.00	0.00
Other foreclosed amounts of NHG Loans (e.g. interest in arrears and penalties) since the Closing Date	0.00	0.00
Total amount of foreclosures / defaults of NHG Loans 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
Foreclosures		
Number of NHG Loans in foreclosure at the beginning of the Reporting Period	0	0
Number of new NHG Loans in foreclosure during the Reporting Period	0	0
Number of NHG Loans for which foreclosure was completed in the Reporting Period	-/-	0
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
WEW Claims periodically		
Number of claims to WEW at the beginning of the Reporting Period	0	0
New claims to WEW during the Reporting Period	0	0
Finalised claims with WEW during the Reporting Period	-/-	0
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

Foreclosure Statistics - NHG Loans

	Previous Period	Current Period
<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	0.00	0.00
Amount paid out by WEW since the Closing Date	-/-	0.00
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	0.00	0.00
Amount paid out by WEW since the Closing Date	-/-	0.00
Non recovered amount of WEW since the Closing Date	0.00	0.00
Insufficient guaranteed amount due to decrease with annuity amount	0.00%	0.00%
Loan does not comply with NHG criteria at origination	0.00%	0.00%
Other administrative reasons	0.00%	0.00%
Other	0.00%	0.00%

Foreclosure Statistics - Non NHG Loans

	Previous Period	Current Period
Foreclosures reporting periodically		
Number of Non NHG Loans foreclosed during the Reporting Period	0	0
Net principal balance of Non NHG Loans foreclosed during the Reporting Period	0.00	0.00
Other foreclosed amounts of Non NHG Loans (e.g. interest in arrears and penalties) during the Reporting Period	0.00	0.00
Total amount of foreclosures / defaults on Non Foreclosed NHG Loans during the Reporting Period	0.00	0.00
Recoveries from sales on Foreclosed Non NHG Loans during the Reporting Period	-/-	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
Losses minus recoveries during the Reporting Period	0.00	0.00
Average loss severity Non NHG Loans during the Reporting Period	0.00	0.00
Foreclosures since Closing Date		
Net principal balance of Non NHG loans foreclosed since the Closing Date	1,755,804.29	1,755,804.29
Other foreclosed amounts of non Non NHG Loans (e.g. interest in arrears and penalties) since the Closing Date	0.00	0.00
Total amount of foreclosures / defaults of non Non NHG Loans since the Closing Date	1,755,804.29	1,755,804.29
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/-	1,429,104.70
Total amount of losses on Non NHG Loans foreclosed since the Closing Date	326,699.59	326,699.59
Post-Foreclosure recoveries on Non NHG Loans foreclosed since the Closing Date	-/-	69,706.35
Losses minus recoveries since the Closing Date	256,993.24	256,993.24
Average loss severity Non NHG Loans since the Closing Date	0.15	0.15
Foreclosures		
Number of Non NHG Loans in foreclosure at the beginning of the Reporting Period	0	0
Number of new Non NHG Loans in foreclosure during the Reporting Period	0	0
Number of Non NHG Loans for which foreclosure was completed in the Reporting Period	-/-	0
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
Net principal balance of Non NHG Loans in foreclosure at the end of the Reporting Period	0.00	0.00

Performance Ratios

	Previous Period	Current Period
Constant Prepayment Rate (CPR)		
Annualized Life CPR	14.288%	14.449%
Annualized 1-month average CPR	19.524%	20.059%
Annualized 3-month average CPR	17.133%	17.777%
Annualized 6-month average CPR	17.056%	18.025%
Annualized 12-month average CPR	16.483%	16.699%
Principal Payment Rate (PPR)		
Annualized Life PPR	0.462%	0.462%
Annualized 1-month average PPR	0.446%	0.443%
Annualized 3-month average PPR	0.452%	0.447%
Annualized 6-month average PPR	0.453%	0.452%
Annualized 12-month average PPR	0.449%	0.449%
Payment Ratio		
Periodic Payment Ratio	99.830%	100.307%

Transaction Specific Information

Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	640,163,429.57	1,107,236,640.23
Value of savings deposits	52,673,930.40	66,315,552.31
Net principal balance	587,489,499.17	1,040,921,087.92
Construction Deposits	0.00	0.00
Net principal balance excl. Construction and Saving Deposits	587,489,499.17	1,040,921,087.92
Negative balance	-316.73	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	587,489,815.90	1,040,921,087.92
Number of loans	4,045	6,486
Number of loanparts	8,166	13,706
Number of negative loanparts	2	0
Average principal balance (borrower)	145,238.44	160,487.37
Weighted average current interest rate	3.11%	3.56%
Weighted average maturity (in years)	14.50	17.63
Weighted average remaining time to interest reset (in years)	5.49	7.00
Weighted average seasoning (in years)	14.67	11.22
Weighted average CLTOMV	79.23%	87.28%
Weighted average CLTIMV	55.92%	80.07%
Weighted average CLTIFV	62.84%	51.77%
Weighted average OLTOMV	91.14%	96.47%

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	62,124,174.53	10.57%	935	11.45%	2.67%	20.99	79.97%	10.55%
Bank Savings	213,090.23	0.04%	5	0.06%	4.89%	12.29	70.88%	
Interest Only	347,114,002.24	59.08%	4,918	60.23%	3.00%	14.18	74.38%	57.02%
Hybrid								
Investments	14,769,015.92	2.51%	120	1.47%	2.95%	12.63	101.77%	2.20%
Life Insurance	116,852,351.95	19.89%	1,271	15.56%	3.27%	12.58	94.68%	21.03%
Linear	5,841,624.18	0.99%	82	1.00%	2.30%	22.51	75.02%	1.07%
Savings	40,575,240.12	6.91%	835	10.23%	4.42%	12.68	67.51%	8.13%
Bridge loan								
Other								
Unknown								
Total	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%

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	5,307,892.91	0.90%	374	9.25%	3.01%	9.64	11.57%	0.56%
25,000 - 50,000	18,878,365.63	3.21%	503	12.44%	2.75%	10.65	24.85%	2.86%
50,000 - 75,000	17,274,978.00	2.94%	276	6.82%	2.95%	10.51	37.88%	2.26%
75,000 - 100,000	27,313,906.92	4.65%	313	7.74%	3.09%	11.32	52.93%	3.84%
100,000 - 150,000	97,000,461.54	16.51%	776	19.18%	3.05%	13.18	74.52%	14.76%
150,000 - 200,000	128,743,253.64	21.91%	741	18.32%	3.19%	14.20	86.21%	20.21%
200,000 - 250,000	114,875,306.53	19.55%	515	12.73%	3.25%	15.36	87.07%	19.34%
250,000 - 300,000	76,713,678.19	13.06%	284	7.02%	3.19%	15.99	88.77%	16.00%
300,000 - 350,000	40,460,523.76	6.89%	126	3.11%	3.23%	16.75	90.27%	7.61%
350,000 - 400,000	24,368,194.84	4.15%	65	1.61%	3.14%	16.37	85.64%	4.51%
400,000 - 450,000	8,423,397.17	1.43%	20	0.49%	2.79%	18.62	89.88%	2.38%
450,000 - 500,000	8,464,249.82	1.44%	18	0.44%	2.73%	16.86	84.75%	1.81%
500,000 - 550,000	7,763,792.55	1.32%	15	0.37%	2.23%	17.28	72.27%	1.19%
550,000 - 600,000	2,871,854.91	0.49%	5	0.12%	1.55%	14.47	80.94%	0.72%
600,000 - 650,000	5,551,226.49	0.94%	9	0.22%	2.59%	15.99	78.12%	0.84%
650,000 - 700,000	1,352,564.70	0.23%	2	0.05%	3.29%	16.53	91.51%	0.51%
700,000 - 750,000	2,125,851.57	0.36%	3	0.07%	2.45%	12.58	99.68%	0.42%
750,000 - 800,000								
800,000 - 850,000								0.08%
850,000 - 900,000								
900,000 - 950,000								
950,000 - 1,000,000								
1,000,000 >=								0.10%
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Average	145,238
Minimum	0
Maximum	715,000

4. Origination Year

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 2000	48,812,928.39	8.31%	1,148	14.06%	2.78%	7.84	49.20%	8.40%
2000 - 2001	11,487,794.83	1.96%	236	2.89%	2.73%	8.43	59.30%	1.93%
2001 - 2002	16,990,334.70	2.89%	310	3.80%	3.05%	9.41	67.17%	2.80%
2002 - 2003	28,888,254.60	4.92%	423	5.18%	3.09%	10.62	78.85%	4.92%
2003 - 2004	34,955,378.97	5.95%	499	6.11%	2.96%	11.31	80.67%	5.87%
2004 - 2005	31,412,476.85	5.35%	445	5.45%	2.98%	12.39	79.71%	5.31%
2005 - 2006	26,671,115.88	4.54%	387	4.74%	2.92%	13.32	86.93%	4.82%
2006 - 2007	88,218,638.54	15.02%	1,026	12.56%	3.13%	14.35	91.87%	14.52%
2007 - 2008	103,296,926.69	17.58%	1,329	16.27%	3.47%	15.40	91.10%	17.34%
2008 - 2009	65,940,126.21	11.22%	795	9.74%	3.87%	15.90	82.99%	12.29%
2009 - 2010	44,849,440.06	7.63%	596	7.30%	2.92%	13.28	65.26%	7.78%
2010 - 2011	7,512,955.72	1.28%	114	1.40%	2.72%	13.08	68.04%	1.09%
2011 - 2012	2,283,005.84	0.39%	46	0.56%	2.99%	15.64	65.37%	0.47%
2012 - 2013	2,095,342.18	0.36%	29	0.36%	3.51%	16.25	72.69%	0.34%
2013 - 2014	1,537,700.39	0.26%	25	0.31%	3.44%	20.00	67.09%	0.21%
2014 - 2015	7,045,697.60	1.20%	71	0.87%	3.44%	21.54	66.93%	1.02%
2015 - 2016	15,157,902.97	2.58%	187	2.29%	2.88%	22.68	74.13%	2.93%
2016 - 2017	13,593,150.66	2.31%	175	2.14%	2.52%	22.50	75.57%	2.77%
2017 - 2018	14,787,131.15	2.52%	172	2.11%	2.35%	25.04	76.94%	2.23%
2018 - 2019	21,705,875.63	3.69%	148	1.81%	2.12%	26.07	82.80%	2.96%
2019 - 2020	36,971.31	0.01%	2	0.02%	2.56%	15.62	17.21%	
2020 - 2021								
2021 >=	210,350.00	0.04%	3	0.04%	1.48%	30.00	63.48%	
Unknown								
Total	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	2007
Minimum	1997
Maximum	2021

Securitised Residential Mortgage Portfolio I B.V.

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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	210,350.00	0.04%	3	0.04%	1.48%	30.00	63.48%	4.41%
1 Year(s) - 2 Year(s)								3.03%
2 Year(s) - 3 Year(s)	36,971.31	0.01%	2	0.02%	2.56%	15.62	17.21%	1.70%
3 Year(s) - 4 Year(s)	25,163,958.14	4.28%	187	2.29%	2.14%	25.98	81.64%	2.71%
4 Year(s) - 5 Year(s)	15,495,593.19	2.64%	181	2.22%	2.35%	24.84	78.36%	0.10%
5 Year(s) - 6 Year(s)	11,677,585.74	1.99%	163	2.00%	2.64%	21.83	74.52%	0.37%
6 Year(s) - 7 Year(s)	17,682,285.76	3.01%	188	2.30%	3.01%	22.66	72.93%	0.45%
7 Year(s) - 8 Year(s)	2,440,820.50	0.42%	38	0.47%	3.60%	19.33	54.94%	0.39%
8 Year(s) - 9 Year(s)	1,614,872.12	0.27%	24	0.29%	3.39%	19.15	70.93%	6.93%
9 Year(s) - 10 Year(s)	2,194,711.34	0.37%	34	0.42%	3.72%	15.94	72.20%	9.13%
10 Year(s) - 11 Year(s)	2,215,422.66	0.38%	45	0.55%	2.88%	16.03	63.13%	17.13%
11 Year(s) - 12 Year(s)	37,576,840.76	6.40%	485	5.94%	2.59%	12.60	65.02%	16.20%
12 Year(s) - 13 Year(s)	26,086,657.11	4.44%	370	4.53%	3.84%	15.43	73.18%	6.88%
13 Year(s) - 14 Year(s)	74,432,091.73	12.67%	895	10.96%	3.87%	15.78	84.57%	4.42%
14 Year(s) - 15 Year(s)	115,130,195.82	19.60%	1,467	17.96%	3.28%	15.12	92.48%	5.56%
15 Year(s) - 16 Year(s)	65,424,838.74	11.14%	753	9.22%	3.10%	14.18	90.21%	5.76%
16 Year(s) - 17 Year(s)	25,635,480.78	4.36%	389	4.76%	2.98%	12.94	84.67%	3.57%
17 Year(s) - 18 Year(s)	32,143,205.28	5.47%	468	5.73%	2.98%	12.02	79.95%	1.99%
18 Year(s) - 19 Year(s)	35,092,974.69	5.97%	476	5.83%	2.92%	11.21	81.09%	3.14%
19 Year(s) - 20 Year(s)	25,628,148.80	4.36%	399	4.89%	3.16%	10.25	76.23%	3.19%
20 Year(s) - 21 Year(s)	12,766,326.91	2.17%	247	3.02%	2.98%	9.42	65.16%	2.27%
21 Year(s) - 22 Year(s)	14,613,287.30	2.49%	300	3.67%	2.66%	8.25	59.12%	0.68%
22 Year(s) - 23 Year(s)	23,504,721.76	4.00%	491	6.01%	2.72%	7.64	50.19%	
23 Year(s) - 24 Year(s)	10,691,264.53	1.82%	299	3.66%	2.88%	7.41	45.66%	
24 Year(s) - 25 Year(s)	10,030,894.20	1.71%	262	3.21%	2.90%	8.65	45.62%	
25 Year(s) - 26 Year(s)								
26 Year(s) - 27 Year(s)								
27 Year(s) - 28 Year(s)								
28 Year(s) - 29 Year(s)								
29 Year(s) - 30 Year(s)								
30 Year(s) >=								
Unknown								
Total	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	14.67 Year(s)
Minimum	.08 Year(s)
Maximum	24.67 Year(s)

6. Legal Maturity

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
2012	80,000.00	0.01%	1	0.01%	1.14%	-11.92	26.45%	
2012 - 2015								
2015 - 2020	22,689.01	0.00%	1	0.01%	2.15%	-5.67	14.93%	0.46%
2020 - 2025	5,658,107.17	0.96%	187	2.29%	2.87%	1.88	55.26%	1.79%
2025 - 2030	59,735,866.71	10.17%	1,348	16.51%	2.95%	6.73	55.14%	10.16%
2030 - 2035	164,461,492.37	27.99%	2,414	29.56%	3.01%	11.15	75.87%	26.98%
2035 - 2040	278,765,589.24	47.45%	3,361	41.16%	3.36%	15.56	87.64%	47.99%
2040 - 2045	14,310,407.57	2.44%	173	2.12%	3.20%	21.59	70.09%	2.19%
2045 - 2050	64,014,482.15	10.90%	674	8.25%	2.45%	25.39	78.03%	10.43%
2050 - 2055	440,864.95	0.08%	7	0.09%	1.91%	29.92	68.81%	
2055 - 2060								
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 - 2085								
2085 - 2090								
2090 - 2095								
2095 - 2100								
2100 >=								
Unknown								
Total	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	2036
Minimum	2009
Maximum	2051

7. Remaining Tenor

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 1 Year(s)	1,229,301.29	0.21%	42	0.51%	2.76%	-0.55	59.24%	0.20%
1 Year(s) - 2 Year(s)	1,647,100.54	0.28%	59	0.72%	2.88%	1.36	52.94%	0.36%
2 Year(s) - 3 Year(s)	1,881,151.46	0.32%	62	0.76%	2.90%	2.57	55.57%	0.17%
3 Year(s) - 4 Year(s)	2,491,235.21	0.42%	69	0.84%	2.99%	3.43	59.66%	0.22%
4 Year(s) - 5 Year(s)	3,805,902.87	0.65%	91	1.11%	3.15%	4.47	65.13%	0.41%
5 Year(s) - 6 Year(s)	10,080,916.42	1.72%	241	2.95%	3.01%	5.63	50.97%	0.50%
6 Year(s) - 7 Year(s)	13,982,846.16	2.38%	350	4.29%	3.02%	6.44	56.13%	0.49%
7 Year(s) - 8 Year(s)	22,919,022.24	3.90%	478	5.85%	2.86%	7.51	53.17%	0.54%
8 Year(s) - 9 Year(s)	19,124,995.47	3.26%	364	4.46%	2.92%	8.42	61.00%	0.88%
9 Year(s) - 10 Year(s)	23,826,153.28	4.06%	416	5.09%	2.99%	9.46	69.52%	2.71%
10 Year(s) - 11 Year(s)	31,149,444.24	5.30%	460	5.63%	3.19%	10.49	78.54%	3.18%
11 Year(s) - 12 Year(s)	44,382,217.05	7.55%	572	7.00%	2.99%	11.44	78.56%	3.74%
12 Year(s) - 13 Year(s)	41,233,287.49	7.02%	584	7.15%	2.96%	12.46	78.94%	3.37%
13 Year(s) - 14 Year(s)	32,510,974.68	5.53%	458	5.61%	2.85%	13.47	79.01%	4.54%
14 Year(s) - 15 Year(s)	60,694,936.56	10.33%	686	8.40%	3.05%	14.56	86.45%	6.81%
15 Year(s) - 16 Year(s)	101,980,858.38	17.36%	1,284	15.72%	3.21%	15.48	92.26%	7.01%
16 Year(s) - 17 Year(s)	70,441,365.21	11.99%	793	9.71%	3.81%	16.44	86.56%	5.61%
17 Year(s) - 18 Year(s)	24,521,184.09	4.17%	289	3.54%	3.86%	17.28	79.79%	7.17%
18 Year(s) - 19 Year(s)	2,536,622.35	0.43%	40	0.49%	2.78%	18.44	75.67%	14.21%
19 Year(s) - 20 Year(s)	1,940,370.27	0.33%	33	0.40%	2.44%	19.47	60.99%	15.86%
20 Year(s) - 21 Year(s)	1,234,908.90	0.21%	23	0.28%	4.10%	20.49	70.57%	8.48%
21 Year(s) - 22 Year(s)	1,737,281.77	0.30%	16	0.20%	3.22%	21.44	76.96%	1.05%
22 Year(s) - 23 Year(s)	2,124,363.22	0.36%	27	0.33%	3.47%	22.63	66.47%	0.37%
23 Year(s) - 24 Year(s)	16,703,005.76	2.84%	171	2.09%	3.02%	23.43	71.72%	0.26%
24 Year(s) - 25 Year(s)	9,150,854.27	1.56%	125	1.53%	2.67%	24.44	75.98%	0.34%
25 Year(s) - 26 Year(s)	15,274,882.02	2.60%	190	2.33%	2.40%	25.45	78.37%	0.14%
26 Year(s) - 27 Year(s)	28,443,453.02	4.84%	236	2.89%	2.23%	26.37	80.32%	2.45%
27 Year(s) - 28 Year(s)								1.65%
28 Year(s) - 29 Year(s)								2.59%
29 Year(s) - 30 Year(s)	230,514.95	0.04%	4	0.05%	2.30%	29.85	73.67%	4.69%
30 Year(s) >=	210,350.00	0.04%	3	0.04%	1.48%	30.00	63.48%	
Total	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	14.5 Year(s)
Minimum	Year(s)
Maximum	30 Year(s)

8a. Original Loan To Original Foreclosure Value (Non-NHG)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG								
< 10%	564,028.57	0.10%	29	0.72%	2.81%	11.50	6.05%	0.08%
10% - 20%	3,891,842.84	0.66%	138	3.41%	2.52%	12.59	11.55%	0.49%
20% - 30%	8,627,485.12	1.47%	205	5.07%	2.73%	12.04	19.61%	1.26%
30% - 40%	9,859,636.27	1.68%	208	5.14%	2.67%	11.04	24.06%	1.31%
40% - 50%	13,954,726.29	2.38%	224	5.54%	2.84%	11.44	32.54%	2.16%
50% - 60%	21,774,285.67	3.71%	267	6.60%	2.86%	11.27	41.43%	3.19%
60% - 70%	31,009,372.68	5.28%	271	6.70%	2.87%	12.23	50.22%	4.38%
70% - 80%	36,669,850.49	6.24%	270	6.67%	2.75%	12.12	57.29%	5.03%
80% - 90%	29,984,645.41	5.10%	189	4.67%	2.81%	14.08	63.86%	4.10%
90% - 100%	35,846,156.48	6.10%	169	4.18%	2.78%	16.84	70.06%	4.32%
100% - 110%	39,602,671.04	6.74%	185	4.57%	3.05%	15.66	78.62%	5.44%
110% - 120%	78,441,714.56	13.35%	358	8.85%	3.06%	17.83	88.07%	14.43%
120% - 130%	236,900,796.99	40.32%	1,273	31.47%	3.39%	14.49	97.08%	47.99%
130% - 140%	12,810,286.52	2.18%	69	1.71%	3.25%	14.51	96.85%	2.71%
140% - 150%	3,607,075.22	0.61%	22	0.54%	2.91%	13.23	93.10%	1.02%
150% >=	10,483,723.93	1.78%	59	1.46%	2.81%	13.63	123.13%	2.09%
Unknown	13,461,201.09	2.29%	109	2.69%	3.27%	13.28	56.72%	
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	102%
Minimum	2%
Maximum	392%

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	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
< 10%								
10% - 20%								
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% - 100%								
100% - 110%								
110% - 120%								
120% - 130%								
130% - 140%								
140% - 150%								
150% >=								
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	102%
Minimum	2%
Maximum	392%

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								
< 10%	3,457,367.21	0.59%	242	5.98%	2.85%	9.87	6.43%	0.30%
10% - 20%	9,981,544.18	1.70%	303	7.49%	2.79%	11.29	13.91%	1.14%
20% - 30%	15,939,316.07	2.71%	305	7.54%	2.98%	11.00	22.47%	2.03%
30% - 40%	15,864,691.08	2.70%	219	5.41%	2.93%	11.16	31.57%	2.23%
40% - 50%	22,634,698.91	3.85%	215	5.32%	2.85%	11.72	39.84%	3.12%
50% - 60%	31,800,679.66	5.41%	256	6.33%	3.00%	12.70	48.80%	4.21%
60% - 70%	42,871,201.25	7.30%	263	6.50%	2.90%	13.50	57.66%	4.98%
70% - 80%	44,703,072.29	7.61%	252	6.23%	2.98%	13.77	66.65%	5.79%
80% - 90%	57,510,213.51	9.79%	278	6.87%	3.04%	16.11	74.33%	7.00%
90% - 100%	57,111,801.99	9.72%	282	6.97%	3.40%	15.06	83.75%	7.75%
100% - 110%	108,662,653.38	18.50%	515	12.73%	3.30%	17.04	92.58%	15.05%
110% - 120%	49,518,592.61	8.43%	229	5.66%	3.18%	15.84	100.97%	22.82%
120% - 130%	99,050,870.45	16.86%	498	12.31%	3.09%	13.79	109.92%	20.55%
130% - 140%	5,572,715.95	0.95%	27	0.67%	2.95%	13.18	112.34%	1.26%
140% - 150%	1,518,385.50	0.26%	11	0.27%	3.08%	13.99	108.25%	0.33%
150% >=	7,830,494.04	1.33%	41	1.01%	2.77%	13.46	135.57%	1.43%
Unknown	13,461,201.09	2.29%	109	2.69%	3.27%	13.28	56.72%	
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	89%
Minimum	0%
Maximum	392%

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	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
< 10%								
10% - 20%								
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% - 100%								
100% - 110%								
110% - 120%								
120% - 130%								
130% - 140%								
140% - 150%								
150% >=								
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	89%
Minimum	0%
Maximum	392%

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								
< 10%	11,129,992.24	1.89%	500	12.36%	2.88%	9.83	13.24%	0.61%
10% - 20%	23,630,273.55	4.02%	448	11.08%	2.81%	10.50	27.90%	1.96%
20% - 30%	31,470,476.67	5.36%	335	8.28%	2.90%	10.83	41.14%	2.92%
30% - 40%	37,520,832.78	6.39%	295	7.29%	2.90%	12.32	49.37%	3.09%
40% - 50%	44,050,355.13	7.50%	284	7.02%	3.09%	13.12	60.64%	3.67%
50% - 60%	61,529,450.64	10.47%	320	7.91%	3.15%	13.90	70.09%	4.74%
60% - 70%	91,963,756.23	15.65%	444	10.98%	3.18%	15.81	83.73%	4.88%
70% - 80%	118,528,732.26	20.18%	555	13.72%	3.15%	16.71	92.82%	5.43%
80% - 90%	90,786,859.25	15.45%	456	11.27%	3.21%	15.23	101.15%	5.87%
90% - 100%	46,115,785.15	7.85%	220	5.44%	3.22%	14.70	106.95%	8.61%
100% - 110%	10,141,536.60	1.73%	42	1.04%	2.79%	16.43	106.89%	10.94%
110% - 120%	3,678,528.09	0.63%	19	0.47%	2.93%	13.04	118.59%	15.17%
120% - 130%	547,251.55	0.09%	4	0.10%	2.81%	15.34	115.38%	13.34%
130% - 140%	1,608,227.49	0.27%	5	0.12%	2.72%	14.12	133.87%	9.54%
140% - 150%	515,189.43	0.09%	4	0.10%	2.81%	12.23	136.30%	4.89%
150% >=	811,051.02	0.14%	5	0.12%	3.10%	12.04	196.68%	4.33%
Unknown	13,461,201.09	2.29%	109	2.69%	3.27%	13.28	56.72%	
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	63%
Minimum	0%
Maximum	281%

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	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
< 10%								
10% - 20%								
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% - 100%								
100% - 110%								
110% - 120%								
120% - 130%								
130% - 140%								
140% - 150%								
150% >=								
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	63%
Minimum	0%
Maximum	281%

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								
< 10%	1,039,668.73	0.18%	50	1.24%	2.87%	11.02	6.63%	0.12%
10% - 20%	5,740,182.01	0.98%	184	4.55%	2.53%	12.18	13.10%	0.69%
20% - 30%	10,763,402.70	1.83%	243	6.01%	2.74%	11.57	20.35%	1.26%
30% - 40%	16,306,890.59	2.78%	265	6.55%	2.72%	11.31	28.41%	1.98%
40% - 50%	18,787,560.22	3.20%	254	6.28%	2.86%	11.43	36.85%	2.57%
50% - 60%	35,483,796.99	6.04%	330	8.16%	2.88%	12.28	47.29%	4.45%
60% - 70%	43,342,029.21	7.38%	345	8.53%	2.77%	12.95	55.09%	5.65%
70% - 80%	48,017,359.83	8.17%	273	6.75%	2.82%	14.05	66.56%	5.73%
80% - 90%	43,842,133.22	7.46%	221	5.46%	2.79%	15.93	71.53%	4.93%
90% - 100%	39,623,108.31	6.74%	177	4.38%	2.83%	18.00	82.52%	6.41%
100% - 110%	155,761,876.26	26.51%	790	19.53%	3.38%	15.55	91.48%	30.12%
110% - 120%	158,357,486.13	26.95%	855	21.14%	3.36%	14.39	100.26%	32.96%
120% - 130%	3,899,810.89	0.66%	22	0.54%	2.89%	13.23	110.61%	1.64%
130% - 140%	2,417,617.87	0.41%	15	0.37%	2.94%	12.98	100.42%	0.57%
140% - 150%	2,264,223.70	0.39%	9	0.22%	3.01%	13.24	138.16%	0.59%
150% >=	1,842,352.51	0.31%	12	0.30%	3.12%	14.66	167.26%	0.34%
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	91%
Minimum	2%
Maximum	294%

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	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
< 10%								
10% - 20%								
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% - 100%								
100% - 110%								
110% - 120%								
120% - 130%								
130% - 140%								
140% - 150%								
150% >=								
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	91%
Minimum	2%
Maximum	294%

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								
< 10%	4,773,537.17	0.81%	298	7.37%	2.90%	9.83	7.01%	0.39%
10% - 20%	13,539,944.70	2.30%	357	8.83%	2.79%	11.38	15.44%	1.45%
20% - 30%	18,819,295.36	3.20%	319	7.89%	2.95%	11.09	24.73%	2.07%
30% - 40%	25,716,867.44	4.38%	281	6.95%	2.93%	11.71	35.30%	3.02%
40% - 50%	31,280,070.04	5.32%	261	6.45%	2.85%	12.84	45.15%	3.85%
50% - 60%	49,339,389.14	8.40%	307	7.59%	2.99%	13.25	55.38%	5.46%
60% - 70%	51,970,815.74	8.85%	307	7.59%	2.97%	14.31	65.22%	6.40%
70% - 80%	70,371,272.71	11.98%	335	8.28%	3.01%	15.33	75.01%	8.27%
80% - 90%	70,026,509.16	11.92%	342	8.45%	3.32%	15.98	85.83%	8.92%
90% - 100%	109,822,896.86	18.69%	533	13.18%	3.37%	16.83	94.61%	21.89%
100% - 110%	64,447,842.28	10.97%	314	7.76%	3.16%	14.01	106.02%	22.79%
110% - 120%	70,785,269.62	12.05%	357	8.83%	3.07%	13.86	112.12%	14.12%
120% - 130%	2,306,385.38	0.39%	13	0.32%	2.69%	12.64	123.89%	0.62%
130% - 140%	1,590,213.45	0.27%	8	0.20%	2.78%	14.23	136.83%	0.29%
140% - 150%	1,926,651.18	0.33%	8	0.20%	3.26%	14.08	144.23%	0.31%
150% >=	772,538.94	0.13%	5	0.12%	2.78%	13.51	214.35%	0.14%
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	79%
Minimum	0%
Maximum	294%

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	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
< 10%								
10% - 20%								
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% - 100%								
100% - 110%								
110% - 120%								
120% - 130%								
130% - 140%								
140% - 150%								
150% >=								
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	79%
Minimum	0%
Maximum	294%

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								
< 10%	14,218,239.89	2.42%	591	14.61%	2.85%	10.04	13.60%	0.95%
10% - 20%	30,462,480.38	5.19%	508	12.56%	2.83%	10.59	29.19%	2.94%
20% - 30%	38,847,173.70	6.61%	369	9.12%	2.91%	11.35	42.75%	3.69%
30% - 40%	48,156,824.05	8.20%	341	8.43%	2.96%	12.66	53.67%	4.40%
40% - 50%	67,805,183.46	11.54%	366	9.05%	3.08%	13.66	66.04%	5.71%
50% - 60%	96,192,812.34	16.37%	468	11.57%	3.18%	15.70	79.79%	6.32%
60% - 70%	133,702,763.22	22.76%	630	15.57%	3.14%	16.61	92.22%	7.04%
70% - 80%	97,188,721.16	16.54%	483	11.94%	3.27%	14.87	102.27%	10.08%
80% - 90%	52,640,936.31	8.96%	254	6.28%	3.20%	14.80	109.05%	14.52%
90% - 100%	6,862,368.95	1.17%	26	0.64%	2.94%	16.46	119.15%	19.28%
100% - 110%	324,229.28	0.06%	3	0.07%	3.67%	12.54	148.35%	14.26%
110% - 120%	620,227.49	0.11%	3	0.07%	2.81%	11.87	120.98%	7.09%
120% - 130%								1.82%
130% - 140%								1.05%
140% - 150%	158,965.94	0.03%	1	0.02%	3.40%	11.53	220.79%	0.41%
150% >=	308,573.00	0.05%	2	0.05%	2.66%	14.27	259.75%	0.43%
Unknown								0.00%
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	56%
Minimum	0%
Maximum	239%

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	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
< 10%								
10% - 20%								
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% - 100%								
100% - 110%								
110% - 120%								
120% - 130%								
130% - 140%								
140% - 150%								
150% >=								
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	56%
Minimum	0%
Maximum	239%

14. Loanpart Coupon (interest rate bucket)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 0.50%	985,516.07	0.17%	6	0.07%	0.41%	12.69	88.39%	
0.50% - 1.00%	60,073.58	0.01%	3	0.04%	0.72%	11.74	49.87%	0.07%
1.00% - 1.50%	9,227,667.31	1.57%	185	2.27%	1.34%	15.33	50.51%	0.03%
1.50% - 2.00%	65,770,267.43	11.20%	1,095	13.41%	1.80%	12.32	56.91%	1.92%
2.00% - 2.50%	136,111,385.53	23.17%	1,830	22.41%	2.27%	16.06	78.55%	19.36%
2.50% - 3.00%	143,745,211.95	24.47%	1,909	23.38%	2.71%	14.44	88.89%	23.53%
3.00% - 3.50%	62,488,974.58	10.64%	822	10.07%	3.23%	14.94	82.88%	11.37%
3.50% - 4.00%	47,052,146.29	8.01%	597	7.31%	3.73%	14.05	87.35%	10.81%
4.00% - 4.50%	19,201,997.95	3.27%	281	3.44%	4.25%	13.50	78.79%	5.81%
4.50% - 5.00%	29,279,975.82	4.98%	413	5.06%	4.76%	13.62	75.09%	7.31%
5.00% - 5.50%	47,335,933.84	8.06%	630	7.71%	5.22%	14.54	79.43%	11.27%
5.50% - 6.00%	20,195,461.23	3.44%	278	3.40%	5.65%	14.36	80.15%	6.73%
6.00% - 6.50%	4,454,816.65	0.76%	71	0.87%	6.16%	13.36	71.30%	1.33%
6.50% - 7.00%	1,263,660.38	0.22%	35	0.43%	6.65%	8.38	47.07%	0.39%
7.00% >=	316,410.56	0.05%	11	0.13%	7.15%	8.62	66.57%	0.08%
Unknown								
Total	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	3.11%
Minimum	0.31%
Maximum	7.40%

15. Remaining Interest Rate Fixed Period

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 12 Month(s)	87,989,188.49	14.98%	1,371	16.79%	2.31%	11.77	76.60%	19.70%
12 Month(s) - 24 Month(s)	23,607,977.86	4.02%	392	4.80%	3.22%	12.79	78.28%	3.35%
24 Month(s) - 36 Month(s)	17,023,827.99	2.90%	361	4.42%	3.39%	11.63	65.87%	1.46%
36 Month(s) - 48 Month(s)	59,876,040.71	10.19%	859	10.52%	3.30%	14.88	75.80%	2.14%
48 Month(s) - 60 Month(s)	84,336,127.49	14.36%	1,218	14.92%	3.30%	13.78	80.85%	3.70%
60 Month(s) - 72 Month(s)	106,739,114.60	18.17%	1,392	17.05%	2.88%	14.97	86.65%	2.22%
72 Month(s) - 84 Month(s)	78,499,728.64	13.36%	945	11.57%	2.97%	17.84	81.20%	6.10%
84 Month(s) - 96 Month(s)	25,546,306.36	4.35%	359	4.40%	3.12%	13.35	74.19%	16.22%
96 Month(s) - 108 Month(s)	24,074,301.70	4.10%	308	3.77%	2.65%	13.47	75.99%	18.29%
108 Month(s) - 120 Month(s)	21,151,862.03	3.60%	268	3.28%	2.75%	15.68	71.04%	14.40%
120 Month(s) - 132 Month(s)	8,377,620.05	1.43%	108	1.32%	3.73%	15.41	84.62%	1.83%
132 Month(s) - 144 Month(s)	6,456,355.09	1.10%	95	1.16%	4.02%	13.56	74.79%	0.27%
144 Month(s) - 156 Month(s)	3,066,117.35	0.52%	34	0.42%	4.68%	13.37	67.03%	1.05%
156 Month(s) - 168 Month(s)	594,242.33	0.10%	9	0.11%	4.30%	13.51	78.60%	1.66%
168 Month(s) - 180 Month(s)	4,351,602.62	0.74%	47	0.58%	4.72%	15.12	87.40%	0.95%
180 Month(s) - 192 Month(s)	12,789,354.29	2.18%	160	1.96%	4.83%	16.02	77.20%	0.25%
192 Month(s) - 204 Month(s)	17,446,023.57	2.97%	174	2.13%	5.10%	17.32	80.78%	0.09%
204 Month(s) - 216 Month(s)	4,166,149.60	0.71%	49	0.60%	5.44%	17.32	75.63%	0.19%
216 Month(s) - 228 Month(s)	466,555.28	0.08%	6	0.07%	2.86%	23.32	50.47%	1.02%
228 Month(s) - 240 Month(s)	665,666.67	0.11%	8	0.10%	2.14%	25.16	80.07%	3.76%
240 Month(s) - 252 Month(s)								1.21%
252 Month(s) - 264 Month(s)								0.05%
264 Month(s) - 276 Month(s)	34,986.45	0.01%	1	0.01%	3.90%	22.58	23.17%	0.01%
276 Month(s) - 288 Month(s)								
288 Month(s) - 300 Month(s)								
300 Month(s) - 312 Month(s)	160,000.00	0.03%	1	0.01%	3.10%	25.92	75.88%	
312 Month(s) - 324 Month(s)								
324 Month(s) - 336 Month(s)								
336 Month(s) - 348 Month(s)								
348 Month(s) - 360 Month(s)								0.07%
360 Month(s) >=	70,350.00	0.01%	1	0.01%	1.85%	30.00	42.73%	
Unknown								
Total	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	65.9 Month(s)
Minimum	Month(s)
Maximum	360 Month(s)

16. Interest Payment Type

Description	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Floating Interest Rate Mortgage	59,474,824.43	10.12%	925	11.33%	2.10%	11.45	77.06%	11.56%
Fixed Interest Rate Mortgage	528,014,674.74	89.88%	7,241	88.67%	3.22%	14.86	79.47%	88.44%
Unknown								
Total	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%

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	502,741,020.70	85.57%	3,426	84.70%	3.15%	14.46	78.69%	85.76%
Apartment	71,902,213.35	12.24%	553	13.67%	2.91%	14.91	84.94%	12.30%
House/Business (<50%)	12,846,265.12	2.19%	66	1.63%	2.60%	14.70	68.26%	1.77%
House/Business (>50%)								
Business								0.05%
Other								0.11%
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

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	16,491,734.06	2.81%	111	2.74%	3.18%	15.09	86.78%	2.65%
Flevoland	19,633,087.74	3.34%	119	2.94%	2.90%	14.41	91.35%	3.13%
Friesland	18,583,575.50	3.16%	135	3.34%	3.08%	14.26	88.45%	3.13%
Gelderland	72,494,379.92	12.34%	511	12.63%	3.21%	14.57	75.36%	12.87%
Groningen	17,164,507.02	2.92%	128	3.16%	2.93%	13.82	88.94%	2.65%
Limburg	25,079,642.57	4.27%	201	4.97%	3.21%	13.88	81.59%	4.07%
Noord-Brabant	102,766,182.14	17.49%	744	18.39%	3.03%	14.10	74.62%	18.20%
Noord-Holland	96,762,369.43	16.47%	607	15.01%	3.06%	14.96	76.74%	15.76%
Overijssel	42,493,522.71	7.23%	349	8.63%	3.10%	13.74	79.31%	7.13%
Utrecht	41,207,856.83	7.01%	230	5.69%	3.00%	15.43	73.89%	7.87%
Zeeland	9,528,489.65	1.62%	64	1.58%	3.21%	15.03	91.31%	1.51%
Zuid-Holland	125,284,151.60	21.33%	846	20.91%	3.22%	14.62	81.91%	21.03%
Unknown/Not specified								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

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	5,915,679.79	1.01%	50	1.24%	2.77%	13.43	92.08%	0.82%
NL112 - Delfzijl en omgeving	756,991.24	0.13%	7	0.17%	2.70%	14.84	96.84%	0.10%
NL113- Overig Groningen	10,491,835.99	1.79%	71	1.76%	3.03%	13.97	86.60%	1.73%
NL121- Noord-Friesland	12,299,970.35	2.09%	93	2.30%	3.17%	13.70	91.97%	2.18%
NL122- Zuidwest-Friesland	1,211,413.45	0.21%	11	0.27%	2.61%	17.67	78.32%	0.19%
NL123- Zuidoost-Friesland	5,072,191.70	0.86%	31	0.77%	2.97%	14.80	82.34%	0.76%
NL131- Noord-Drenthe	8,845,341.89	1.51%	57	1.41%	3.29%	14.98	91.12%	1.35%
NL132- Zuidoost-Drenthe	4,352,859.83	0.74%	28	0.69%	3.27%	15.11	83.63%	0.64%
NL133- Zuidwest-Drenthe	3,293,532.34	0.56%	26	0.64%	2.77%	15.38	79.31%	0.67%
NL211- Noord-Overijssel	13,215,878.96	2.25%	97	2.40%	3.07%	14.62	75.10%	2.30%
NL212- Zuidwest-Overijssel	3,943,775.51	0.67%	37	0.91%	3.00%	12.21	71.36%	0.68%
NL213- Twente	25,333,868.24	4.31%	215	5.32%	3.13%	13.52	82.75%	4.15%
NL221- Veluwe	27,325,764.68	4.65%	194	4.80%	3.17%	14.62	71.07%	4.84%
NL224- Zuidwest-Gelderland	6,067,458.12	1.03%	41	1.01%	2.70%	15.38	72.48%	1.19%
NL225- Achterhoek	12,698,341.56	2.16%	106	2.62%	3.19%	13.95	77.28%	2.14%
NL226- Arnhem/Nijmegen	26,402,815.56	4.49%	170	4.20%	3.36%	14.63	79.55%	4.72%
NL230- Flevoland	19,633,087.74	3.34%	119	2.94%	2.90%	14.41	91.35%	3.13%
NL310- Utrecht	41,207,856.83	7.01%	230	5.69%	3.00%	15.43	73.89%	7.85%
NL321- Kop van Noord-Holland	16,309,141.87	2.78%	121	2.99%	2.91%	14.33	80.91%	2.52%
NL322- Alkmaar en omgeving	10,159,863.98	1.73%	78	1.93%	2.83%	14.05	74.46%	1.81%
NL323- IJmond	9,079,615.83	1.55%	61	1.51%	2.98%	16.32	77.80%	1.36%
NL324- Agglomeratie Haarlem	8,635,758.16	1.47%	47	1.16%	3.17%	16.16	69.25%	1.32%
NL325- Zaanstreek	6,881,629.74	1.17%	45	1.11%	3.58%	15.11	82.68%	1.23%
NL326- Groot-Amsterdam	36,676,204.71	6.24%	205	5.07%	3.11%	15.06	77.78%	5.79%
NL327- Het Gooi en Vechtstreek	9,020,155.14	1.54%	50	1.24%	2.99%	14.04	69.09%	1.72%
NL331- Agglomeratie Leiden en Bollenstreek	11,857,659.03	2.02%	87	2.15%	3.37%	14.54	74.29%	1.86%
NL332- Agglomeratie 's-Gravenhage	34,811,284.02	5.93%	221	5.46%	3.21%	15.08	82.43%	5.78%
NL333- Delft en Westland	6,440,478.70	1.10%	38	0.94%	3.39%	15.21	71.49%	0.98%
NL334- Oost-Zuid-Holland	13,287,008.97	2.26%	89	2.20%	3.32%	14.02	82.97%	2.07%
NL335- Groot-Rijnmond	46,293,515.94	7.88%	322	7.96%	3.12%	14.16	83.95%	8.20%
NL336- Zuidoost-Zuid-Holland	12,594,204.94	2.14%	89	2.20%	3.29%	15.45	84.33%	2.15%
NL341- Zeeuwsch-Vlaanderen	2,677,509.94	0.46%	19	0.47%	3.20%	15.20	91.52%	0.37%
NL342- Overig Zeeland	6,850,979.71	1.17%	45	1.11%	3.22%	14.96	91.23%	1.14%
NL411- West-Noord-Brabant	20,570,281.73	3.50%	135	3.34%	3.15%	14.40	76.80%	3.46%
NL412- Midden-Noord-Brabant	18,590,661.55	3.16%	114	2.82%	2.95%	15.07	82.80%	3.05%
NL413- Noordoost-Noord-Brabant	30,121,242.94	5.13%	213	5.27%	3.05%	13.90	74.05%	5.96%
NL414- Zuidoost-Noord-Brabant	33,483,995.92	5.70%	282	6.97%	2.98%	13.57	69.25%	5.73%
NL421- Noord-Limburg	5,643,402.49	0.96%	44	1.09%	2.92%	12.75	76.74%	0.90%
NL422- Midden-Limburg	5,820,875.44	0.99%	43	1.06%	2.97%	14.36	81.04%	0.84%
NL423- Zuid-Limburg	13,615,364.64	2.32%	114	2.82%	3.44%	14.15	83.84%	2.33%
Unknown/Not specified								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

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 %	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
0% - 10%								
10% - 20%								
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% - 100%								
100% >								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

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	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
Buy-to-let								
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

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	387,123,551.90	65.89%	2,538	62.74%	3.24%	15.68	84.08%	66.21%
Self Employed	28,902,649.82	4.92%	131	3.24%	2.69%	17.79	83.29%	4.08%
Other	6,063,741.41	1.03%	65	1.61%	2.42%	14.47	52.49%	0.27%
Student								
Unknown	165,399,556.04	28.15%	1,311	32.41%	2.91%	11.24	68.15%	29.44%
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

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
< 0.0								
0.0 - 0.5	4,259,148.49	0.72%	197	4.87%	3.66%	9.79	18.38%	
0.5 - 1.0	8,392,313.30	1.43%	207	5.12%	3.22%	12.28	26.22%	
1.0 - 1.5	13,843,901.66	2.36%	206	5.09%	3.45%	13.50	40.26%	
1.5 - 2.0	20,543,199.46	3.50%	194	4.80%	3.16%	14.60	54.40%	
2.0 - 2.5	31,651,528.56	5.39%	213	5.27%	3.43%	14.75	69.22%	
2.5 - 3.0	39,893,615.93	6.79%	224	5.54%	3.40%	16.01	75.42%	
3.0 - 3.5	58,118,253.74	9.89%	301	7.44%	3.34%	16.23	83.04%	
3.5 - 4.0	72,199,398.92	12.29%	368	9.10%	3.19%	17.01	88.71%	
4.0 - 4.5	68,767,943.84	11.71%	330	8.16%	3.03%	17.26	92.73%	
4.5 - 5.0	51,424,782.09	8.75%	239	5.91%	3.03%	16.06	98.59%	
5.0 - 5.5	50,926,738.71	8.67%	241	5.96%	3.01%	14.63	103.15%	
5.5 - 6.0	733,043.42	0.12%	3	0.07%	2.38%	17.40	78.06%	
6.0 - 6.5	864,273.46	0.15%	4	0.10%	2.46%	11.28	67.99%	
6.5 - 7.0	354,964.85	0.06%	2	0.05%	2.30%	11.96	71.25%	
7.0 >=	2,814,427.16	0.48%	15	0.37%	2.37%	13.65	68.16%	
Unknown	162,701,965.58	27.69%	1,301	32.16%	2.92%	11.05	68.28%	100.00%
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	2.7
Minimum	0.0
Maximum	100.0

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%	32,009,750.16	5.45%	625	15.45%	2.53%	13.19	42.77%	
5% - 10%	68,739,823.53	11.70%	505	12.48%	2.70%	14.12	68.79%	
10% - 15%	146,121,329.73	24.87%	776	19.18%	2.94%	15.48	91.31%	
15% - 20%	106,375,798.93	18.11%	482	11.92%	3.43%	17.62	89.92%	
20% - 25%	53,578,990.50	9.12%	261	6.45%	3.95%	17.30	90.12%	
25% - 30%	13,869,118.92	2.36%	73	1.80%	4.66%	15.70	92.80%	
30% - 35%	2,381,196.04	0.41%	11	0.27%	3.58%	14.10	83.95%	
35% - 40%	836,309.21	0.14%	5	0.12%	3.94%	18.21	68.92%	
40% - 45%								
45% - 50%								
50% - 55%								
55% - 60%								
60% - 65%								
65% - 70%								
70% >=	875,216.57	0.15%	6	0.15%	2.71%	11.23	67.25%	
Unknown	162,701,965.58	27.69%	1,301	32.16%	2.92%	11.05	68.28%	100.00%
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

Weighted Average	11%
Minimum	0%
Maximum	574%

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	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
Quarterly								
Semi-annually								
Annually								
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

26a. Guarantee Type - Loan

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								
Non-NHG Guarantee	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
Unknown								
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

26b. Guarantee Type - Loanpart

Description	Aggregate Outstanding Amount	% of Total	Nr of Parts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Guarantee								
Non-NHG Guarantee	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%
Unknown								
Total	587,489,499.17	100.00%	8,166	100.00%	3.11%	14.52	79.23%	100.00%

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.	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

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.	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%
Total	587,489,499.17	100.00%	4,045	100.00%	3.11%	14.52	79.23%	100.00%

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
ABN AMRO	68,160.00	0.01%	1	0.01%	4.90%	9.08	51.01%	
Achmea	117,696,820.26	20.00%	1,659	20.30%	3.75%	13.04	84.32%	
AEGON	3,349,882.08	0.57%	39	0.48%	3.08%	13.38	99.37%	
Aegon Spaarkas N.V.	138,000.00	0.02%	2	0.02%	3.03%	13.40	107.47%	
Allianz	2,619,684.35	0.45%	25	0.31%	2.84%	10.74	96.15%	
ASR	7,999,098.47	1.36%	98	1.20%	2.83%	11.35	95.78%	
Avero Achmea	1,549,681.41	0.26%	15	0.18%	3.11%	14.62	102.58%	
BNP Paribas	869,519.00	0.15%	7	0.09%	2.63%	13.02	187.33%	
Brand New Day	56,722.53	0.01%	1	0.01%	2.99%	9.08	40.14%	
Cardiff Nederland	32,214.00	0.01%	1	0.01%	2.50%	14.67	89.81%	
Conservatrix	454,931.81	0.08%	6	0.07%	3.35%	13.66	101.18%	
De Goudse	426,787.52	0.07%	5	0.06%	3.31%	12.16	104.06%	
DELA	19,148.75	0.00%	1	0.01%	2.30%	4.50	78.32%	
Delta Lloyd	1,572,525.45	0.27%	19	0.23%	2.79%	9.07	86.43%	
Insinger	869,519.00	0.15%	7	0.09%	2.63%	13.02	187.33%	
Interpolis	2,308,599.24	0.39%	46	0.56%	3.74%	10.44	56.94%	
Nationaal Spaarfonds	333,481.67	0.06%	7	0.09%	2.82%	5.85	105.45%	
Nationale Nederlanden	1,386,549.36	0.24%	19	0.23%	3.08%	9.65	88.37%	
Onderlinge	6,048,644.02	1.03%	68	0.83%	3.35%	13.01	97.82%	
REAAAL	17,514,205.24	2.98%	200	2.45%	2.94%	12.46	99.63%	
Robeco	172,765.75	0.03%	2	0.02%	3.31%	10.06	98.07%	
RVS	429,553.04	0.07%	9	0.11%	2.46%	5.09	96.95%	
Scildon	249,579.11	0.04%	2	0.02%	1.87%	1.27	66.76%	
Universal Leven	160,245.00	0.03%	1	0.01%	5.25%	10.33	107.60%	
Zwitserven	2,129,024.94	0.36%	26	0.32%	3.03%	12.84	100.86%	
Noord Nederlands Effektenkantoor	11,381,966.61	1.93%	93	1.14%	2.94%	12.47	99.98%	
Unknown	408,521,709.56	69.43%	5,814	71.14%	2.94%	15.31	75.19%	100.00%
Total	588,359,018.17	100.00%	8,173	100.00%	3.11%	14.52	79.54%	100.00%

Glossary

Term	Definition / Calculation
Arrears	means payments of interest and/or principal which have not been received at the contractually scheduled date and have not been received as of the reporting date;
Article 405 of the CRR	means Article 405 of Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012;
Article 51 of the AIFMR	means Article 51 of the Commission Delegated Regulation No 231/2013 of 19 December 2012 supplementing Directive 2011/61/EU of the European Parliament and of the Council with regard to exemptions, general operating conditions, depositaries, leverage, transparency and supervision;
Back-Up Servicer	N/A;
Cash Advance Facility	means the cash advance facility as agreed in the Cash Advance Facility Agreement between the Cash Advance Facility Provider, the Issuer and the Security Trustee dated the Signing Date;
Cash Advance Facility Maximum Amount	means an amount equal to the greater of (i) 2.00 per cent. of the Principal Amount Outstanding of the Notes, other than the Class C Notes, on such date and (ii) 1.00 per cent. of the Principal Amount Outstanding of the Notes, other than the Class C Notes, as at the Closing Date;
Cash Advance Facility Stand-by Drawing Account	means the bank account of the Issuer designated as such in the Issuer Account Agreement;
Class A Excess Consideration	means the sum of the applicable Class A Step-up Consideration and the Class A Euribor Excess Consideration
Constant Default Rate (CDR)	represents the percentage of outstanding principal balances in the pool that are in default in relation to the principal balance of the mortgage pool;
Constant Prepayment Rate (CPR)	means prepayment as annualised ratio of the principal mortgage balance outstanding at the beginning of the relevant period;
Construction Deposit	means in relation to a Mortgage Loan, that part of the Mortgage Loan which the relevant Borrower requested to be disbursed into a blocked account held in his name with the relevant Seller, the proceeds of which may be applied towards construction of, or improvements to, the relevant Mortgaged Asset;
Construction Deposit Guarantee	N/A;
Coupon	means with respect to the Notes & Cash report the interest rate payable on the relevant Notes and with respect to the the Monthly Performance and Portfolio Report the interest coupons appertaining to the Mortgage Loans;
Credit Enhancement	The combined structural features that improve the credit worthiness of the respective notes. Types of credit enhancement might consist of subordinated notes, excess spread and a reserve account;
Credit Rating	means the rating assigned by the Credit Rating Agencies which reflects their opinion of the credit worthiness of the Notes;
Curr. Loan to Original Foreclosure Value (CLTOFV)	means the ratio calculated by dividing the Outstanding Principal Amount of a Mortgage Receivable by the Original Foreclosure Value;
Current Loan to Indexed Foreclosure Value (CLTIFV)	means the ratio calculated by dividing the Outstanding Principal Amount of a Mortgage Receivable by the Indexed Foreclosure Value;
Current Loan to Indexed Market Value (CLTIMV)	means the ratio calculated by dividing the Outstanding Principal Amount of a Mortgage Receivable by the Indexed Market Value;
Current Loan to Original Market Value (CLTOMV)	means the ratio calculated by dividing the Outstanding Principal Amount of a Mortgage Receivable by the Original Market Value;
Cut-Off Date	means 1 June 2018 or such later date as may be agreed between the Issuer and Achmea Bank;
Day Count Convention	means actual/360 for all 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	means (x) in respect of the date the Interest Rate Cap Agreement is terminated an amount equal to the amount by which (i) the value of the Credit Support Balance (as defined in the credit support annex forming part of the Interest Rate Cap Agreement) exceeds (ii) the value of the amounts owed by the Interest Rate Cap Provider (if any) to the Issuer pursuant to section 6(e) of the Interest Rate Cap Agreement, provided that for the purposes of this calculation under this limb (x)(ii) only, the value of the Credit Support Balance (as defined in the credit support annex forming part of the Interest Rate Cap Agreement) shall be deemed to be zero and (y) in respect of any other valuation date under the Interest Rate Cap agreement an amount equal to the amount by which the Credit Support Balance exceeds the Interest Rate Cap Provider's collateral posting requirements under the credit support annex forming part of the Interest Rate Cap Agreement on such date;
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;

Securitised Residential Mortgage Portfolio I B.V.

Monthly Portfolio and Performance Report: 1 August 2021 - 31 August 2021

Term	Definition / Calculation
Indexed Foreclosure Value	means, in respect of a sale of Mortgage Receivables by the Issuer in accordance with Clause 19 of the Trust Deed on any date, if the Foreclosure Value was assessed within one month prior to the such date, such Foreclosure Value or, if the Foreclosure Value was assessed more than one month prior to such date, such Foreclosure Value indexed to median price levels of the year in which the relevant Notes Payment Date falls as reported by the "Kadaster" or, in case no such report is available, as reported by any other authoritative organisation in this field;
Indexed Market Value	means the market value calculated by indexing the Original Market Value with a property price index (weighted average of houses and apartments prices), as provided by the Land Registry for the province where the property is located;
Interest Rate Fixed Period	relates to the period for which the interest on the Mortgage Receivables has been fixed;
Issuer Collection Account	means the bank account of the Issuer designated as such in the Issuer Account Agreement;
Loan to Income (LTI)	means the ratio calculated by dividing the original loan amount by the income of the borrower at the moment of origination of the Mortgage Loan;
Loanpart Payment Frequency	means the contractually agreed number of payments of principal and interest made by the Borrower on an annual basis; monthly.
Loanpart(s)	means one or more of the loan parts (leningdelen) of which a Mortgage Loan consists;
Loss	means the amount in principal and missed interest payments that cannot be recovered using the proceeds of available collateral, insurance policies, the NHG guarantee (if applicable), any other guarantees or sureties and any other assets of the relevant Borrower after a Foreclosure and/or the termination of a Mortgage Loan;
Loss Severity	means loss as a percentage of the principal outstanding at foreclosure;
Market Value	means (i) the market value ("marktwaarde") of the relevant Mortgaged Asset based on (a) if available, the most recent valuation by an external valuer, or (b) if no valuation is available, the assessment by the Dutch tax authorities on the basis of the WOZ at the time of application by the Borrower or (ii) in respect of a Mortgaged Asset to be constructed or in construction at the time of application by the Borrower, the construction costs of such Mortgaged Asset plus the purchase price of the relevant building lot;
Mortgage Loan	means (i) the mortgage loans granted by the Seller to the relevant borrowers which may consist of one or more loan parts ("leningdelen") as set forth in the list of loans attached to the Mortgage Receivables Purchase Agreement and (ii), after any purchase and assignment of any New Mortgage Receivables or Further Advance Receivables has taken place in accordance with the Mortgage Receivables Purchase Agreement, the New Mortgage Loans, to the extent not retransferred or otherwise disposed of by the Issuer;
Mortgage Loan Portfolio	means the portfolio of Mortgage Loans;
Mortgage Receivables	means any and all rights of the Seller (and after assignment of such rights to the Issuer, of the Issuer) against the Borrower under or in connection with a Mortgage Loan, including any and all claims of the Seller (or the Issuer after assignment) on the Borrower as a result of the Mortgage Loan being terminated, dissolved or declared null and void;
NHG Guarantee	means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW;
NHG Loan	means a Mortgage Loan that has the benefit of a NHG Guarantee;
Non NHG Loan	means a Mortgage Loan which does not qualify as an NHG Loan;
Notes Payment Date	means the 26th day of March, June, September and December of each year or, if such day is not a Business Day, the immediately succeeding Business Day unless it would as a result fall in the next calendar month, in which case it will be the Business Day immediately preceding such day;
Notification Events	means any of the Assignment Notification Events and the Pledge Notification Events;
Notification Trigger	A notification trigger is an event that when it occurs or a threshold that when it is breached, is considered to be an Notification Event.
Occupancy	means the way the mortgaged property is used (eg. owner occupied);
Orig. Loan to Original Foreclosure Value (OLTOFV)	means the ratio calculated by dividing the original principal amount of a Mortgage Receivable at the moment of origination by the Original Foreclosure Value;
Orig. Loan to Original Market Value (OLTOMV)	means the ratio calculated by dividing the original loan amount by their Original Market Value;
Original Foreclosure Value	means the Foreclosure Value as assessed by the relevant Originator at the time of granting the Mortgage Loan;
Original Market Value	means the Market Value as assessed by the relevant Originator at the time of granting the Mortgage Loan;
Originator	means (i) Avéro Hypotheken B.V., Centraal Beheer Hypotheken B.V., Centraal Beheer Woninghypotheken B.V., FBTO Hypotheken B.V. and Woonfonds Nederland B.V., each incorporated under the laws of the Netherlands as a private company with limited liability (besloten vennootschap met beperkte aansprakelijkheid) and, in each case, merged into the Seller, (ii) Interpolis Schade Hypotheken B.V. and Interpolis BTL Hypotheken B.V., each incorporated under the laws of the Netherlands as a private company with limited liability (besloten vennootschap met beperkte aansprakelijkheid) and in each case acquired by and merged into the Seller and (iii) the Seller;
Outstanding Principal Amount	means, at any moment in time, (i) the outstanding principal amount of a Mortgage Receivable at such time and (ii), after a Realised Loss of the type (a) and (b) in respect of such Mortgage Receivable, zero;
Payment Ratio	The actual principal and interest payments received as ratio of the scheduled principal and interest payments during the relevant period;
Penalties	means amounts to be paid by the borrower with regard to amounts in arrears and or (partial) prepayment of the mortgage loan according to the relevant mortgage contract and applicable general conditions;
Performing Loans	means Mortgage Loans that are not in Arrears or Delinquent;
Post-Foreclosure Proceeds	means any amounts received, recovered or collected from a Borrower in respect of a Mortgage Receivable in addition to Net Foreclosure Proceeds, whether in relation to principal, interest or otherwise, following completion of foreclosure on the Mortgage, the Borrower Pledges and other collateral securing the Mortgage Receivable;
Prepayments	means any non scheduled prepayment under a Mortgage Loan as a result of the Mortgage Receivable being repaid (in whole or in part) prior to the maturity date of such Mortgage Loan other than (i) on a date whereon the interest rate is reset or (ii) as otherwise permitted pursuant to the Mortgage Conditions;
Principal Deficiency Ledger	means the principal deficiency ledger relating to the relevant Classes of Notes and comprising sub-ledgers for each such Class of Notes as set forth in Clause [8] of the Administration Agreement;
Principal Payment 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 this prospectus dated 1 June 2018 relating to the issue of the Notes;

Securitised Residential Mortgage Portfolio I B.V.

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Term	Definition / Calculation
Realised Losses	means, on any relevant Notes Payment Date, the sum of (a) with respect to the Mortgage Receivables in respect of which the Seller, the Servicer on behalf of the Issuer, the Issuer or the Security Trustee has completed the foreclosure such that there is no more collateral securing the Mortgage Receivables in the immediately preceding Notes Calculation Period the amount by which (i) the aggregate Outstanding Principal Amount of all such Mortgage Receivables less, with respect to the Savings Mortgage Receivables, the Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations exceeds (ii) the amount of the Net Foreclosure Proceeds applied to reduce the Outstanding Principal Amount of such Mortgage Receivables less, with respect to Savings Mortgage Receivables, Life Mortgage Receivables with a Savings Element and Bank Savings Mortgage Receivables, the Participations, and (b) with respect to Mortgage Receivables sold by the Issuer in the immediately preceding Notes Calculation Period, the amount by which (i) the aggregate Outstanding Principal Amount of such Mortgage Receivables less, with respect to Savings Mortgage Receivables, Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations, exceeds (ii) the purchase price received in respect of such Mortgage Receivables sold to the extent relating to principal less, with respect to the Savings Mortgage Receivables, Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations, and (c) with respect to the Mortgage Receivables in respect of which the Borrower has in the immediately preceding Notes Calculation Period (x) successfully asserted set-off or defence to payments or (y) repaid any amounts, an amount equal to the amount by which (i) the aggregate Outstanding Principal Amount of all such Mortgage Receivables less, with respect to the Savings Mortgage Receivables, the Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations, in respect of each such Mortgage Receivable immediately prior to such set-off, defence or (p)repayment, exceeds (ii) the higher of (x) zero and (y) the aggregate Outstanding Principal Amount of all such Mortgage Receivables less, with respect to the Savings Mortgage Receivables, the Life Mortgage Receivables with a Savings Element and the Bank Savings Mortgage Receivables, the Participations, in respect of each such Mortgage Receivable immediately after such set-off, defence or (p)repayment taking into account only the amount by which such Mortgage Receivable has been extinguished ("teniet gegaan") as a result thereof in each case if and to the extent that such amount is not received from the Seller or otherwise pursuant to any of the items of the Available Principal Funds;
Recoveries	means collection of proceeds towards redemption of any outstanding claims on the borrower relating to the Mortgage Loan after the termination of that Mortgage Loan;
Redemption Priority of Payments	means the priority of payments set out in Clause 5.4 of the Trust Deed;
Remaining Tenor	the length of time until the final maturity date of the Mortgage Loan expressed in years;
Replacements	N/A;
Replenishments	N/A;
Repossession	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 15,700,000.00 or (ii) from (and including) the Notes Payment Date on which the Class A Notes, have been or are to be redeemed in full, zero;
Revenue Priority of Payments	means the priority of payments in respect of which the Available Revenue Funds is applied as set out in Clause 5.3 of the Trust Deed;
Saving Deposits	means the total amount in insurance savings deposits and bank savings deposits in respect of the Mortgage Loans constituting the Mortgage Loan Portfolio;
Seasoning	the period between the date of origination of the Loan Part and the Reporting Date.
Seller	means Achmea Bank N.V. or its successor or successors;
Servicer	means Achmea Bank N.V. or its successor or successors;
Signing Date	means (i) in respect of the Master Definitions Agreement, the Mortgage Receivables Purchase Agreement, the Management Agreements, the Class B and C Notes Purchase Agreement, the Savings Participation Agreements, the Swap Agreement, the Interest Rate Reset Agreement, the Issuer Account Agreement, the Cash Advance Facility Agreement, the Servicing Agreement, the Pledge Agreements, the Parallel Debt Agreement, the Paying Agency Agreement and the Trust Deed, 26 May 2015 and (ii) in respect of the Class A Notes Purchase Agreement and the initial Deed of Assignment and Pledge, 28 May 2015 or in the case of both (i) and (ii) such later date as may be agreed between the Issuer and Achmea Hypotheekbank;
Special Servicer	N/A;
Subordinated Loan	N/A;
Trust Deed	means the trust deed to be entered into by the Security Trustee, the Issuer and the Shareholder dated the Signing Date substantially in the Agreed Form, as the same may be amended, restated, novated, supplemented or otherwise modified from time to time;
Weighted Average Life	means the weighted average amount of time that will elapse from the date of issuance of a Note to the date of distribution to the investor of amounts distributed in net reduction of principal of such Note;
Weighted Average Maturity	The measure is calculated by totaling each mortgage value represented in the pool. The weights of each mortgage is found by dividing the value of each into the total of all. To arrive at the WAM number the weight of each security is multiplied by the time (in years) until legal maturity of each mortgage, and then all the values are added together.
WEW	means Stichting Waarborgfonds Eigen Woningen;
WEW Claims	means losses which are claimed with the WEW based on the NHG Conditions;

Securitised Residential Mortgage Portfolio I B.V.

Monthly Portfolio and Performance Report: 1 August 2021 - 31 August 2021

Contact Information

Arranger	NATWEST MARKETS PLC 36 ST ANDREW SQUARE EH2 2YB Edinburgh United Kingdom	Back-up Account Bank	SGBTCI 16, Boulevard Royal L-2449 Luxembourg Luxembourg
Cash Advance Facility Provider	Achmea Bank N.V. Spoorlaan 298 5017 JZ Tilburg The Netherlands	Common Safekeeper	Bank of America, National Association 5 Canada Square E14 5AQ London United Kingdom
Common Safekeeper	Clearstream Banking S.A. 42 Avenue J.F. Kennedy L-1855 Luxembourg Luxembourg	Common Safekeeper	EUROCLEAR BANK C/O Koning Albert II B-1210 Brussels Belgium
Interest Rate Cap Provider	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands	Issuer	Securitised Residential Mortgage Portfolio I B.V. Prins Bernhardplein 200 1097 JB Amsterdam The Netherlands
Issuer Account Bank	BNG Bank N.V. Koninginnegracht 2 2514 AA The Hague The Netherlands	Issuer Administrator	Intertrust Administrative Services B.V. Prins Bernhardplein 200 1097 JB Amsterdam The Netherlands
Legal Advisor	Allen & Overy LLP Apollolaan 15 1077 AB Amsterdam The Netherlands	Legal Advisor	NautaDutilh N.V. Weena 800 3014DA Rotterdam The Netherlands
Listing Agent	Bank of New York Mellon SA/NV, Dublin Branch Hanover Building, Windmill Lane Dublin 2 Dublin Ireland	Paying Agent	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands
Security Trustee	Stichting Security Trustee SRMP I Hoogoorddreef 15 1101 BA Amsterdam The Netherlands	Seller	Achmea Bank N.V. Spoorlaan 298 5017 JZ Tilburg The Netherlands
Servicer	Achmea Bank N.V. Spoorlaan 298 5017 JZ Tilburg The Netherlands	Tax Advisor	KPMG Meijburg & Co. Laan van Langehuize 9 1186 DS Amstelveen The Netherlands