

Green Lion 2023-1 B.V.

ESMA identifier: 3TK20IVIUJ8J3ZU0QE75N202301

Portfolio and Performance Report

Reporting Period: 1 August 2024 - 31 August 2024

Reporting Date: 23 September 2024

AMOUNTS IN EURO

Green Lion 2023-1 B.V.

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Report Version 2.0

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Key Dates

Securitisation Dates

Closing Date	4 Oct 2023
Portfolio Cut-off Date	31 Aug 2024
Revolving Period End-Date	23 Jul 2028
Final Maturity Date	23 Jul 2065

The Mortgage Loan Portfolio

Number of Mortgage Loans

Number of Mortgage Loans at the beginning of the Reporting Period		2,716
Repaid in full Mortgage Loans	-/-	11
Purchased Mortgage loans		0
Repurchased Mortgage Loans	-/-	0
Foreclosed Mortgage Loans	-/-	0
Other		3
Number of Mortgage Loans at the end of the Reporting Period		2,708

Amounts of Mortgage Loans

Net Outstanding balance at the beginning of the Reporting Period		890,471,114.11
Repayments	-/-	1,569,271.50
Prepayments	-/-	3,408,158.08
Further Advances		0.00
Purchased Mortgage Loans		0.00
Repurchased Mortgage Loans	-/-	0.00
Foreclosed Mortgage Loans	-/-	0.00
Other		-108,951.03
Net Outstanding balance at the end of the Reporting Period		885,384,733.50

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period		344,429.31
Changes in Construction Deposit Obligations		-21,281.14
Construction Deposit Obligations at the end of the Reporting Period		323,148.17

Foreclosure Statistics

	Previous Period	Current Period
Defaulted Mortgage Loans		
The total outstanding principal amount in default, according to securitisation documentation	0	0
The total outstanding principal amount in default, according to Article 178 of the CRR	420,413	419,425
Mortgage Loans foreclosed in the reporting period		
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 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
Mortgage loans foreclosed since Closing Date		
Number of Mortgage Loans foreclosed since the Closing Date	0	0
Percentage of number of Mortgage Loans at Closing Date (% , including replenished loans)	0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date	0.00	0.00
Percentage of net principal balance at the Closing Date (% , including replenished loans)	0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date	0.00	0.00
Other foreclosed amounts (e.g. interest in arrears and penalties) since the Closing Date	0.00	0.00
Total amount of foreclosures of Mortgage Loans since the Closing Date	0.00	0.00
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	0.00
Total amount of losses on Mortgage Loans foreclosed since the Closing Date	0.00	0.00
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	0.00
Losses minus recoveries since the Closing Date	0.00	0.00
Average loss severity since the Closing Date	0.00	0.00
Mortgage loans in Foreclosure		
Number of Mortgage Loans in foreclosure at the beginning of the Reporting Period	0	0
Number of new Mortgage Loans foreclosed 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

Performance Ratios

	Previous Period	Current Period
Constant Prepayment Rate (CPR)		
Annualized Life CPR	3.921%	3.970%
Annualized 1-month average CPR	3.634%	4.507%
Annualized 3-month average CPR	4.480%	3.617%
Annualized 6-month average CPR	4.146%	4.376%
Annualized 12-month average CPR	N/A	3.970%
Principal Payment Rate (PPR)		
Annualized Life PPR	2.097%	2.097%
Annualized 1-month average PPR	2.095%	2.103%
Annualized 3-month average PPR	2.098%	2.099%
Annualized 6-month average PPR	2.097%	2.098%
Annualized 12-month average PPR	N/A	2.097%
Payment Ratio		
Periodic Payment Ratio	99.820%	99.860%
Constant Default Rate		
Constant Default Rate current month	0.000%	0.000%
Constant Default Rate 3-month average	0.000%	0.000%
Constant Default Rate 6-month average	0.105%	0.000%
Constant Default Rate 12-month average	0.000%	0.129%
Constant Default Rate to date	0.141%	0.129%

Transaction Specific Information

Green Lion 2023-1 RMBS B.V.

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	885,384,733.50	894,799,317.60
Value of savings deposits	0.00	0.00
Net principal balance	885,384,733.50	894,799,317.60
Construction Deposits	323,148.17	852,881.67
Net principal balance excl. Construction and Saving Deposits	885,061,585.33	893,946,435.93
Negative balance	0.00	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	885,061,585.33	893,946,435.93
Number of loans	2,708	2,655
Number of loanparts	5,374	5,133
Number of negative loanparts	0	0
Average principal balance (borrower)	326,951.53	337,024.23
Weighted average current interest rate	2.54%	2.48%
Weighted average maturity (in years)	26.96	27.83
Weighted average remaining time to interest reset (in years)	12.03	13.09
Weighted average seasoning (in years)	2.53	1.67
Weighted average CLTOMV	73.52%	75.54%
Weighted average CLTIMV	66.19%	73.22%
Weighted average OLTOMV	78.85%	79.18%

2. Delinquencies

From (>=) Until (<)	Arrears Amount	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Performing	8,872.52	884,965,308.61	99.95%	5,373	99.98%	2.54%	26.96	73.52%
< 29 days								
30 days - 59 days								
60 days - 89 days								
90 days - 119 days								
120 days - 149 days								
150 days - 179 days								
180 days >	0.00	419,424.89	0.05%	1	0.02%	1.73%	27.50	83.88%
Total	8,872.52	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%

The number of days past due is determined according to the EBA Definition of Default, using relative and absolute thresholds. As a result, mortgage loans with an arrears amount could be considered performing if both thresholds are not satisfied. Conservatively, mortgage loans which are considered "Unlikely to Pay" or are considered in "Default", but are less than 90 days overdue, are classified within the >180+ days arrear bucket.

3. Redemption Type

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Annuity (FRXX)	670,621,416.83	75.74%	3,807	70.84%	2.56%	26.93	76.89%	77.28%
German Amortisation (DEXX)								
Linear (FIXE)	26,903,084.63	3.04%	168	3.13%	2.35%	26.11	62.10%	3.40%
Interest Only (BLLT)	187,860,232.04	21.22%	1,399	26.03%	2.46%	27.18	63.14%	19.32%
Other (OTHR)								
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

4. Loanpart Coupon (interest rate bucket)

From (>=) - Until (<)	Net Principal Balance	% 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%								
0.50% - 1.00%	7,461,872.17	0.84%	56	1.04%	0.94%	26.52	85.19%	0.94%
1.00% - 1.50%	162,070,419.98	18.31%	975	18.14%	1.33%	26.34	73.73%	18.80%
1.50% - 2.00%	260,438,188.64	29.42%	1,522	28.32%	1.72%	26.38	75.10%	30.65%
2.00% - 2.50%	79,669,751.96	9.00%	508	9.45%	2.24%	26.38	73.48%	9.03%
2.50% - 3.00%	73,537,991.38	8.31%	467	8.69%	2.72%	26.93	71.30%	8.28%
3.00% - 3.50%	61,131,006.68	6.90%	354	6.59%	3.24%	27.67	68.74%	7.06%
3.50% - 4.00%	100,707,476.92	11.37%	588	10.94%	3.75%	27.99	72.02%	11.22%
4.00% - 4.50%	91,003,550.11	10.28%	576	10.72%	4.27%	28.00	72.13%	9.10%
4.50% - 5.00%	46,924,021.86	5.30%	289	5.38%	4.63%	28.25	78.33%	4.73%
5.00% - 5.50%	1,707,700.64	0.19%	23	0.43%	5.16%	27.26	69.57%	0.12%
5.50% - 6.00%	732,753.16	0.08%	16	0.30%	5.75%	26.59	58.97%	
6.00% - 6.50%								0.06%
6.50% - 7.00%								
7.00% >=								
Unknown								
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%
Weighted Average					2.54%			
Minimum					0.74%			
Maximum					6.00%			

5. Outstanding Loan Amount

From (>=) - Until (<)	Net Principal Balance	% 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	66,484.24	0.01%	5	0.18%	2.49%	28.28	3.49%	0.01%
25,000 - 50,000	778,100.34	0.09%	21	0.78%	2.81%	25.03	13.17%	0.05%
50,000 - 75,000	1,941,309.83	0.22%	32	1.18%	2.96%	25.54	15.98%	0.20%
75,000 - 100,000	4,106,482.30	0.46%	47	1.74%	2.67%	25.79	23.04%	0.36%
100,000 - 150,000	23,111,245.51	2.61%	181	6.68%	2.68%	26.78	40.17%	2.35%
150,000 - 200,000	53,275,334.09	6.02%	300	11.08%	2.49%	26.70	57.80%	5.37%
200,000 - 250,000	73,840,447.48	8.34%	328	12.11%	2.52%	26.72	64.15%	7.99%
250,000 - 300,000	103,177,820.65	11.65%	375	13.85%	2.48%	26.89	72.25%	11.19%
300,000 - 350,000	132,004,030.50	14.91%	406	14.99%	2.59%	27.02	77.42%	13.63%
350,000 - 400,000	107,947,663.56	12.19%	289	10.67%	2.60%	27.11	77.22%	12.66%
400,000 - 450,000	94,242,915.17	10.64%	223	8.23%	2.53%	26.96	77.93%	11.34%
450,000 - 500,000	67,543,572.22	7.63%	143	5.28%	2.39%	26.88	79.95%	7.67%
500,000 - 550,000	59,617,738.54	6.73%	114	4.21%	2.76%	27.26	79.47%	7.13%
550,000 - 600,000	45,195,632.93	5.10%	79	2.92%	2.39%	26.89	77.31%	6.30%
600,000 - 650,000	32,414,686.03	3.66%	52	1.92%	2.35%	27.21	77.95%	3.99%
650,000 - 700,000	27,854,430.23	3.15%	41	1.51%	2.72%	27.09	78.63%	2.18%
700,000 - 750,000	11,583,057.68	1.31%	16	0.59%	2.59%	26.85	76.50%	2.01%
750,000 - 800,000	17,871,567.70	2.02%	23	0.85%	2.29%	27.30	77.95%	1.32%
800,000 - 850,000	11,489,026.69	1.30%	14	0.52%	2.15%	27.09	75.37%	1.83%
850,000 - 900,000	6,128,948.05	0.69%	7	0.26%	2.58%	26.97	85.21%	0.88%
900,000 - 950,000	8,309,601.17	0.94%	9	0.33%	2.95%	27.21	77.07%	1.04%
950,000 - 1,000,000	2,884,638.59	0.33%	3	0.11%	2.16%	26.40	71.32%	0.55%
1.000.000 >								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%
Average	326,952							
Minimum	10,000							
Maximum	965,192							

6. Construction Deposits (as % of net principal outstanding amount)

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
0%	869,968,887.95	98.26%	2,668	98.52%	2.52%	26.95	73.39%	95.69%
0% - 10%	15,093,399.16	1.70%	39	1.44%	3.25%	27.66	81.01%	4.29%
10% - 20%	322,446.39	0.04%	1	0.04%	4.03%	29.00	98.40%	0.02%
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% >								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	0%
Minimum	0%
Maximum	12%

7. Origination Year

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
2024 >=	17,283,048.49	1.95%	149	2.77%	3.63%	28.63	76.92%	
2023 - 2024	204,084,199.94	23.05%	1,335	24.84%	3.89%	27.86	72.46%	20.53%
2022 - 2023	305,731,080.03	34.53%	1,795	33.40%	2.63%	27.35	73.26%	34.56%
2021 - 2022	265,804,349.02	30.02%	1,460	27.17%	1.54%	26.51	76.75%	32.53%
2020 - 2021	60,950,192.49	6.88%	408	7.59%	1.70%	25.26	70.61%	7.94%
2019 - 2020	16,670,871.17	1.88%	116	2.16%	2.13%	24.58	64.80%	2.21%
2018 - 2019	6,782,417.42	0.77%	48	0.89%	2.13%	23.63	59.11%	1.01%
2017 - 2018	1,778,825.12	0.20%	13	0.24%	2.32%	23.08	55.52%	0.24%
2016 - 2017	1,903,294.34	0.21%	12	0.22%	2.08%	21.24	52.44%	0.30%
2015 - 2016	2,583,836.46	0.29%	19	0.35%	2.43%	20.36	46.72%	0.39%
2014 - 2015	1,174,946.77	0.13%	14	0.26%	3.10%	19.37	44.82%	0.17%
2013 - 2014	248,672.25	0.03%	3	0.06%	3.98%	18.95	33.46%	0.02%
2012 - 2013	389,000.00	0.04%	2	0.04%	3.06%	18.05	49.66%	0.10%
2011 - 2012								
2010 - 2011								
2009 - 2010								
2008 - 2009								
2007 - 2008								
2006 - 2007								
2005 - 2006								
2004 - 2005								
< 2004								
Unknown								
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	2022
Minimum	2012
Maximum	2024

8. Legal Maturity

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
2021 - 2025								
2025 - 2030	344,828.39	0.04%	6	0.11%	4.01%	4.28	33.38%	0.03%
2030 - 2035	692,557.76	0.08%	18	0.33%	1.87%	7.14	31.20%	0.09%
2035 - 2040	2,047,965.77	0.23%	25	0.47%	2.79%	12.39	56.04%	0.16%
2040 - 2045	10,314,537.01	1.16%	105	1.95%	2.58%	18.85	57.53%	1.34%
2045 - 2050	96,418,791.72	10.89%	747	13.90%	2.23%	23.37	67.16%	11.58%
2050 - 2055	775,566,052.85	87.60%	4,473	83.23%	2.57%	27.58	74.63%	86.80%
2055 - 2060								
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 >=								
Credit Mortgage								
Unknown								
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%
Weighted Average	2051							
Minimum	2028							
Maximum	2054							

9. Seasoning

From (>=) - Until (<)	Net Principal Balance	% 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	31,783,655.17	3.59%	281	5.23%	3.54%	28.33	73.43%	35.76%
1 year - 2 years	324,360,387.94	36.63%	2,025	37.68%	3.65%	27.74	71.17%	34.42%
2 years - 3 years	295,241,393.97	33.35%	1,600	29.77%	1.88%	26.97	77.40%	20.43%
3 years - 4 years	163,183,952.34	18.43%	983	18.29%	1.58%	26.23	74.73%	5.78%
4 years - 5 years	45,524,284.98	5.14%	300	5.58%	1.70%	25.11	68.76%	1.65%
5 years - 6 years	12,033,871.29	1.36%	84	1.56%	2.25%	24.43	65.13%	0.94%
6 years - 7 years	6,472,179.46	0.73%	44	0.82%	2.20%	23.43	60.87%	0.12%
7 years - 8 years	1,226,364.71	0.14%	12	0.22%	1.99%	22.29	55.30%	0.36%
8 years - 9 years	1,964,350.13	0.22%	14	0.26%	2.29%	20.43	45.85%	0.29%
9 years - 10 years	2,021,242.41	0.23%	14	0.26%	2.37%	20.28	46.86%	0.13%
10 years - 11 years	1,037,845.09	0.12%	13	0.24%	3.40%	19.58	46.44%	0.12%
11 years - 12 years	535,206.01	0.06%	4	0.07%	3.17%	18.24	42.81%	
12 years - 13 years								
13 years - 14 years								
14 years - 15 years								
15 years - 16 years								
16 years - 17 years								
17 years - 18 years								
18 years - 19 years								
19 years - 20 years								
20 years - 21 years								
21 years - 22 years								
22 years - 23 years								
23 years - 24 years								
24 years - 25 years								
25 years - 26 years								
26 years - 27 years								
27 years - 28 years								
28 years - 29 years								
29 years - 30 years								
30 years >								
Unknown								
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%
Weighted Average	2.5							
Minimum	0.2							
Maximum	12.0							

10. Remaining Tenor

From (>=) - Until (<)	Net Principal Balance	% 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 years - 2 years								
2 years - 3 years								
3 years - 4 years	67,381.71	0.01%	1	0.02%	4.21%	3.92	12.57%	
4 years - 5 years	263,805.83	0.03%	4	0.07%	4.08%	4.33	39.02%	0.01%
5 years - 6 years	36,310.65	0.00%	3	0.06%	2.12%	5.41	60.03%	0.02%
6 years - 7 years	234,637.54	0.03%	8	0.15%	1.83%	6.42	34.80%	0.02%
7 years - 8 years	285,952.98	0.03%	4	0.07%	1.26%	7.03	20.44%	0.02%
8 years - 9 years	104,297.44	0.01%	3	0.06%	2.45%	8.57	43.53%	0.05%
9 years - 10 years	45,000.00	0.01%	1	0.02%	4.40%	9.00	27.65%	0.00%
10 years - 11 years	228,228.00	0.03%	1	0.02%	4.50%	10.67	40.39%	0.01%
11 years - 12 years	742,395.97	0.08%	8	0.15%	2.60%	11.49	56.27%	
12 years - 13 years	162,359.55	0.02%	4	0.07%	1.80%	12.32	41.69%	0.09%
13 years - 14 years	717,983.06	0.08%	8	0.15%	2.62%	13.27	63.24%	0.00%
14 years - 15 years	94,373.48	0.01%	3	0.06%	4.07%	14.14	65.96%	0.06%
15 years - 16 years	145,184.53	0.02%	2	0.04%	1.79%	15.24	42.15%	0.01%
16 years - 17 years	1,028,996.98	0.12%	10	0.19%	1.78%	16.20	46.04%	0.01%
17 years - 18 years	492,921.94	0.06%	8	0.15%	2.64%	17.31	51.37%	0.13%
18 years - 19 years	3,353,983.49	0.38%	25	0.47%	2.86%	18.49	57.93%	0.06%
19 years - 20 years	3,448,395.31	0.39%	42	0.78%	2.69%	19.55	58.65%	0.44%
20 years - 21 years	8,972,365.06	1.01%	81	1.51%	2.08%	20.50	61.70%	0.46%
21 years - 22 years	11,116,381.12	1.26%	105	1.95%	2.28%	21.45	63.08%	1.13%
22 years - 23 years	14,496,644.27	1.64%	127	2.36%	2.11%	22.43	67.25%	1.37%
23 years - 24 years	24,648,288.78	2.78%	178	3.31%	2.26%	23.45	67.22%	1.65%
24 years - 25 years	26,711,758.25	3.02%	195	3.63%	2.34%	24.52	69.50%	2.97%
25 years - 26 years	53,481,215.81	6.04%	348	6.48%	1.84%	25.53	70.32%	3.25%
26 years - 27 years	153,858,048.89	17.38%	916	17.05%	1.62%	26.62	75.42%	6.57%
27 years - 28 years	267,972,830.50	30.27%	1,383	25.74%	1.90%	27.43	77.94%	19.07%
28 years - 29 years	285,274,728.91	32.22%	1,669	31.06%	3.73%	28.35	71.63%	31.02%
29 years - 30 years	27,400,263.45	3.09%	237	4.41%	3.70%	29.32	74.91%	31.56%
30 years >=								0.02%
Credit Mortgage								
Unknown								
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	27 years
Minimum	4 years
Maximum	30 years

11a. Original Loan to Original Market Value

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Loans (if applicable)	123,343,590.40	13.93%	524	19.35%	2.74%	27.49	81.81%	13.93%
< 10.00%	385,367.14	0.04%	13	0.48%	3.05%	28.37	6.96%	0.03%
10.00% - 20.00%	4,530,134.50	0.51%	46	1.70%	2.71%	26.60	15.63%	0.39%
20.00% - 30.00%	8,736,005.26	0.99%	65	2.40%	2.90%	26.53	24.25%	0.82%
30.00% - 40.00%	19,699,633.17	2.22%	106	3.91%	2.80%	26.73	32.28%	2.12%
40.00% - 50.00%	41,961,508.66	4.74%	193	7.13%	2.67%	26.60	42.32%	4.52%
50.00% - 60.00%	59,592,765.31	6.73%	210	7.75%	2.46%	26.64	50.79%	6.88%
60.00% - 70.00%	97,639,243.19	11.03%	286	10.56%	2.63%	26.77	60.27%	11.05%
70.00% - 80.00%	133,662,259.37	15.10%	349	12.89%	2.50%	26.51	69.60%	15.41%
80.00% - 90.00%	161,343,507.76	18.22%	369	13.63%	2.57%	27.00	80.16%	17.90%
90.00% - 100.00%	145,210,694.35	16.40%	336	12.41%	2.59%	27.29	88.78%	16.65%
100.00 %	83,070,787.10	9.38%	196	7.24%	1.90%	27.00	92.55%	9.70%
100.01 % - 110.00 %	6,209,237.29	0.70%	15	0.55%	2.25%	26.78	93.93%	0.61%
110.00% >=								
Unknown								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	78.85%
Minimum	2.32%
Maximum	105.26%

11b. Current Loan To Original Market Value

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Loans (if applicable)	123,343,590.40	13.93%	524	19.35%	2.74%	27.49	81.81%	13.93%
< 10.00%	533,748.66	0.06%	18	0.66%	2.60%	27.82	7.21%	0.05%
10.00% - 20.00%	7,477,097.14	0.84%	76	2.81%	2.80%	25.64	16.22%	0.51%
20.00% - 30.00%	12,518,710.41	1.41%	87	3.21%	2.62%	25.94	25.96%	1.20%
30.00% - 40.00%	24,020,063.45	2.71%	118	4.36%	2.78%	26.44	35.09%	2.46%
40.00% - 50.00%	58,454,766.43	6.60%	235	8.68%	2.55%	26.57	45.35%	5.80%
50.00% - 60.00%	81,066,671.23	9.16%	262	9.68%	2.43%	26.61	55.15%	9.00%
60.00% - 70.00%	113,881,662.52	12.86%	317	11.71%	2.55%	26.56	65.18%	11.71%
70.00% - 80.00%	143,580,071.29	16.22%	343	12.67%	2.51%	26.79	75.14%	15.70%
80.00% - 90.00%	175,445,594.61	19.82%	395	14.59%	2.55%	27.21	84.83%	19.55%
90.00% - 100.00%	145,062,757.36	16.38%	333	12.30%	2.34%	27.27	93.05%	20.11%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	73.52%
Minimum	2.32%
Maximum	99.61%

12. Current Loan To Indexed Market Value

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Loans (if applicable)	123,343,590.40	13.93%	524	19.35%	2.74%	27.49	81.81%	13.93%
< 10.00%	1,074,840.67	0.12%	28	1.03%	2.60%	25.90	9.95%	0.07%
10.00% - 20.00%	10,324,596.92	1.17%	87	3.21%	2.52%	25.17	20.33%	0.67%
20.00% - 30.00%	20,095,148.50	2.27%	121	4.47%	2.43%	25.66	31.69%	1.72%
30.00% - 40.00%	40,323,353.42	4.55%	179	6.61%	2.40%	26.15	41.97%	3.49%
40.00% - 50.00%	78,176,725.86	8.83%	281	10.38%	2.44%	26.57	52.10%	5.74%
50.00% - 60.00%	111,520,782.95	12.60%	319	11.78%	2.29%	26.41	63.43%	9.18%
60.00% - 70.00%	151,059,858.07	17.06%	385	14.22%	2.43%	26.72	73.23%	13.44%
70.00% - 80.00%	177,810,779.05	20.08%	414	15.29%	2.43%	27.09	83.20%	16.38%
80.00% - 90.00%	156,863,118.74	17.72%	341	12.59%	2.78%	27.61	89.47%	19.06%
90.00% - 100.00%	14,791,938.92	1.67%	29	1.07%	3.45%	27.99	96.02%	16.28%
100.00% - 110.00%								0.04%
110.00% >=								
Unknown								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	66.19%
Minimum	2.15%
Maximum	97.09%

13. Remaining Interest Rate Fixed Period

From (>=) - Until (<)	Net Principal Balance	% 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	5,324,503.10	0.60%	62	1.15%	3.50%	25.95	54.65%	0.60%
12 month(s) - 24 month(s)	4,239,696.50	0.48%	42	0.78%	2.36%	25.25	47.59%	0.43%
24 month(s) - 36 month(s)	3,794,541.86	0.43%	44	0.82%	2.56%	24.94	55.23%	0.41%
36 month(s) - 48 month(s)	12,975,342.83	1.47%	109	2.03%	3.21%	26.63	67.55%	0.33%
48 month(s) - 60 month(s)	10,217,804.06	1.15%	117	2.18%	2.79%	26.06	66.09%	1.47%
60 month(s) - 72 month(s)	22,096,796.44	2.50%	204	3.80%	1.80%	25.66	66.62%	0.92%
72 month(s) - 84 month(s)	58,786,175.99	6.64%	352	6.55%	1.36%	26.23	75.36%	2.39%
84 month(s) - 96 month(s)	101,484,007.03	11.46%	509	9.47%	1.76%	26.97	77.82%	7.34%
96 month(s) - 108 month(s)	204,221,797.65	23.07%	1,152	21.44%	3.79%	27.88	71.33%	11.45%
108 month(s) - 120 month(s)	22,033,307.47	2.49%	185	3.44%	3.81%	28.72	81.32%	23.05%
120 month(s) - 132 month(s)	5,265,113.76	0.59%	41	0.76%	3.04%	26.70	73.23%	0.33%
132 month(s) - 144 month(s)	7,663,722.06	0.87%	52	0.97%	1.53%	25.47	72.76%	0.58%
144 month(s) - 156 month(s)	7,813,328.56	0.88%	58	1.08%	1.88%	26.35	74.97%	0.85%
156 month(s) - 168 month(s)	16,909,122.70	1.91%	102	1.90%	3.69%	27.59	78.74%	0.98%
168 month(s) - 180 month(s)	10,056,900.69	1.14%	69	1.28%	2.64%	24.84	66.87%	2.02%
180 month(s) - 192 month(s)	30,089,678.16	3.40%	189	3.52%	1.89%	25.05	69.71%	1.10%
192 month(s) - 204 month(s)	100,287,307.14	11.33%	581	10.81%	1.70%	26.27	73.85%	3.55%
204 month(s) - 216 month(s)	188,306,357.32	21.27%	1,022	19.02%	1.93%	26.95	76.53%	12.10%
216 month(s) - 228 month(s)	71,348,326.41	8.06%	455	8.47%	3.44%	27.58	70.98%	22.08%
228 month(s) - 240 month(s)	1,518,607.77	0.17%	16	0.30%	4.41%	27.87	85.01%	7.90%
240 month(s) - 252 month(s)								
252 month(s) - 264 month(s)								
264 month(s) - 276 month(s)								
276 month(s) - 288 month(s)								
288 month(s) - 300 month(s)								
300 month(s) - 312 month(s)								
312 month(s) - 324 month(s)								
324 month(s) - 336 month(s)								
336 month(s) - 348 month(s)								
348 month(s) - 360 month(s)								
360 months >								
Floating	952,296.00	0.11%	13	0.24%	4.87%	13.32	46.20%	0.12%
Unknown								
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	144
Minimum	1
Maximum	238

14. Interest Payment Type

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Floating	952,296.00	0.11%	13	0.24%	4.87%	13.32	46.20%	0.12%
Fixed	884,432,437.50	99.89%	5,361	99.76%	2.53%	26.97	73.55%	99.88%
Unknown								
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

15. Property Description

Property	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
House	639,527,489.03	72.23%	1,816	67.06%	2.54%	26.93	74.11%	72.48%
Apartment	245,857,244.47	27.77%	892	32.94%	2.52%	27.04	72.01%	27.52%
House / Business (< 50%)								
House / Business (> 50%)								
Business								
Other								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

16. Geographical Distribution (by province)

Province	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Drenthe	14,214,781.47	1.61%	53	1.96%	2.57%	27.60	65.56%	1.35%
Flevoland	82,087,784.59	9.27%	266	9.82%	2.51%	27.13	79.21%	9.48%
Friesland	20,938,499.15	2.36%	75	2.77%	2.55%	26.92	68.47%	2.32%
Gelderland	78,710,284.43	8.89%	265	9.79%	2.57%	27.00	70.81%	8.24%
Groningen	14,980,697.77	1.69%	60	2.22%	2.75%	27.06	75.46%	1.76%
Limburg	18,874,160.00	2.13%	61	2.25%	2.76%	26.75	72.18%	2.21%
Noord-Brabant	90,913,251.28	10.27%	286	10.56%	2.52%	26.92	73.31%	10.32%
Noord-Holland	196,432,934.66	22.19%	529	19.53%	2.49%	26.88	73.83%	23.02%
Overijssel	32,635,245.39	3.69%	114	4.21%	2.66%	26.95	71.83%	3.72%
Utrecht	76,148,329.97	8.60%	218	8.05%	2.60%	27.08	71.85%	8.20%
Zeeland	9,646,353.05	1.09%	36	1.33%	2.49%	26.99	67.30%	1.27%
Zuid-Holland	249,802,411.74	28.21%	745	27.51%	2.50%	26.91	74.19%	28.11%
Unknown / Not specified								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

17. Geographical Distribution (by economic region)

Economic region	Net Principal Balance	% 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	4,321,726.82	0.49%	17	0.63%	2.64%	27.11	83.60%	0.48%
NL112- Delfzijl en omgeving	112,143.68	0.01%	1	0.04%	1.73%	25.84	70.09%	0.01%
NL113- Overig Groningen	10,546,827.27	1.19%	42	1.55%	2.81%	27.05	72.19%	1.27%
NL124- Noord-Friesland	11,116,880.54	1.26%	38	1.40%	2.26%	26.63	70.18%	1.24%
NL125- Zuidwest-Friesland	4,217,709.80	0.48%	16	0.59%	3.06%	27.22	68.63%	0.44%
NL126- Zuidoost-Friesland	5,603,908.81	0.63%	21	0.78%	2.74%	27.25	64.96%	0.64%
NL131- Noord-Drenthe	2,876,000.43	0.32%	14	0.52%	2.65%	27.17	58.43%	0.35%
NL132- Zuidoost-Drenthe	5,101,593.43	0.58%	22	0.81%	2.52%	27.55	68.04%	0.44%
NL133- Zuidwest-Drenthe	6,237,187.61	0.70%	17	0.63%	2.56%	27.84	66.82%	0.56%
NL211- Noord-Overijssel	11,648,568.87	1.32%	41	1.51%	2.79%	26.69	68.10%	1.30%
NL212- Zuidwest-Overijssel	6,769,338.42	0.76%	21	0.78%	2.58%	27.15	74.99%	0.72%
NL213- Twente	14,217,338.10	1.61%	52	1.92%	2.59%	27.07	73.39%	1.69%
NL221- Veluwe	25,779,788.58	2.91%	92	3.40%	2.45%	27.18	67.51%	2.69%
NL224- Zuidwest-Gelderland	8,550,155.47	0.97%	28	1.03%	2.77%	27.08	69.61%	0.89%
NL225- Achterhoek	10,140,136.00	1.15%	37	1.37%	2.45%	27.08	71.63%	1.04%
NL226- Arnhem/Nijmegen	34,463,048.24	3.89%	109	4.03%	2.64%	26.83	73.49%	3.62%
NL230- Flevoland	82,087,784.59	9.27%	266	9.82%	2.51%	27.13	79.21%	9.48%
NL310- Utrecht	76,148,329.97	8.60%	218	8.05%	2.60%	27.08	71.85%	8.20%
NL321- Kop van Noord Holland	13,242,213.54	1.50%	49	1.81%	2.72%	26.91	66.76%	1.37%
NL323- IJmond	7,316,011.25	0.83%	25	0.92%	2.34%	27.39	74.07%	0.82%
NL324- Agglomeratie Haarlem	13,213,572.08	1.49%	35	1.29%	2.44%	26.77	71.71%	1.36%
NL325- Zaanstreek	9,062,863.25	1.02%	29	1.07%	2.50%	27.02	78.19%	1.03%
NL327- Het Gooi en Vechstreek	11,446,246.90	1.29%	32	1.18%	2.34%	26.48	72.13%	1.31%
NL328- Alkmaar en omgeving	11,278,404.97	1.27%	42	1.55%	2.42%	26.44	71.98%	1.46%
NL326- Groot-Amsterdam	130,873,622.67	14.78%	317	11.71%	2.50%	26.92	74.75%	15.65%
NL33A- Zuidoost-Zuid-Holland	14,433,052.12	1.63%	50	1.85%	2.22%	26.66	73.98%	1.60%
NL33B- Oost-Zuid-Holland	22,448,822.08	2.54%	71	2.62%	2.27%	26.69	70.43%	2.43%
NL33C- Groot-Rijnmond	88,902,251.08	10.04%	270	9.97%	2.60%	26.95	75.23%	9.91%
NL332- Agglomeratie 's-Gravenhag	84,870,900.54	9.59%	241	8.90%	2.51%	26.90	75.23%	9.46%
NL333- Delft and Westland	11,487,540.36	1.30%	33	1.22%	2.64%	27.15	70.04%	1.40%
NL337- Agglomeratie Leiden en Bollenstreek	27,659,845.56	3.12%	80	2.95%	2.46%	27.04	72.54%	3.31%
NL341- Zeeuwsch-Vlaanderen	2,444,437.69	0.28%	10	0.37%	3.19%	26.93	70.24%	0.31%
NL342- Overig Zeeland	7,201,915.36	0.81%	26	0.96%	2.25%	27.00	66.30%	0.97%
NL411- West-Noord-Brabant	24,043,888.08	2.72%	72	2.66%	2.49%	26.81	71.95%	2.52%
NL412- Midden-Noord-Brabant	13,557,457.34	1.53%	45	1.66%	2.33%	27.42	81.29%	1.66%
NL413- Noordoost-Noord-Brabant	23,163,060.85	2.62%	74	2.73%	2.58%	26.67	68.88%	2.61%
NL414- Zuidoost-Noord-Brabant	30,148,845.01	3.41%	95	3.51%	2.60%	26.97	74.20%	3.52%
NL421- Noord-Limburg	6,375,942.29	0.72%	23	0.85%	2.72%	26.65	73.66%	0.72%
NL422- Midden-Limburg	4,643,895.71	0.52%	14	0.52%	3.08%	26.68	74.21%	0.51%
NL423- Zuid-Limburg	7,631,478.14	0.86%	23	0.85%	2.56%	26.82	69.03%	0.99%
Unknown								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

18. Occupancy

Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Owner Occupied	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%
Buy-to-Let								
Unknown								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

19. Employment Status Borrower

Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Employed	642,689,731.57	72.59%	1,924	71.05%	2.48%	26.93	75.77%	73.65%
Self Employed	155,900,348.55	17.61%	371	13.70%	2.58%	26.92	73.07%	17.58%
Other	86,794,653.38	9.80%	413	15.25%	2.86%	27.27	57.70%	8.77%
Unknown								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

20. Loanpart Payment Frequency

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Monthly	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%
Quarterly								
Semi-Annually								
Annually								
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

21a. Energy Label

	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
A++++	34,052,481.16	3.85%	106	3.91%	1.80%	25.96	72.21%	3.81%
A+++	124,880,853.28	14.10%	398	14.70%	1.93%	26.15	70.92%	14.57%
A++	50,799,154.69	5.74%	157	5.80%	2.42%	26.56	70.23%	6.22%
A+	116,844,072.20	13.20%	352	13.00%	2.65%	26.99	72.73%	13.04%
A	558,808,172.17	63.11%	1,695	62.59%	2.70%	27.23	74.65%	62.36%
B								
C								
D								
E								
F								
G								
Unknown								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

21b. Primary Energy Demand, kWh/m²/year

From (>=) Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 0.00	38,700,330.14	4.37%	119	4.39%	1.82%	25.99	72.94%	4.42%
0.00 - 20.00	77,006,296.20	8.70%	236	8.71%	1.96%	26.20	72.09%	8.88%
20.00 - 40.00	71,450,991.87	8.07%	232	8.57%	2.16%	26.48	72.21%	8.34%
40.00 - 60.00	48,837,520.61	5.52%	151	5.58%	2.65%	26.84	73.41%	5.81%
60.00 - 80.00	55,141,992.69	6.23%	168	6.20%	2.65%	27.02	72.58%	6.52%
80.00 - 100.00	68,797,465.44	7.77%	206	7.61%	2.62%	26.97	74.09%	7.69%
100.00 - 120.00	115,701,277.28	13.07%	342	12.63%	2.71%	27.13	74.17%	12.59%
120.00 - 140.00	155,368,622.05	17.55%	488	18.02%	2.60%	27.24	73.41%	17.22%
140.00 - 160.00	253,625,463.08	28.65%	764	28.21%	2.73%	27.22	74.21%	28.50%
160.00 - 180.00	209,176.48	0.02%	1	0.04%	1.45%	26.67	80.45%	0.02%
180.00 - 200.00								
200.00 >=								
Unknown	545,597.66	0.06%	1	0.04%	4.48%	29.42	99.20%	
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	97.44
Minimum	-60.33
Maximum	160.00

21c. Energy Label Recording Date

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 2010								
2010 - 2011								
2011 - 2012								
2012 - 2013								
2013 - 2014								
2014 - 2015								
2015 - 2016								
2016 - 2017								
2017 - 2018								
2018 - 2019								
2019 - 2020	545,597.66	0.06%	1	0.04%	4.48%	29.42	99.20%	
2020 - 2021	666,244.01	0.08%	2	0.07%	1.71%	26.96	85.78%	0.08%
2021 - 2022	343,133,111.01	38.76%	1,000	36.93%	1.78%	26.48	76.52%	40.35%
2022 - 2023	463,470,250.73	52.35%	1,438	53.10%	3.04%	27.24	71.61%	54.07%
2023 - 2024	72,683,371.14	8.21%	253	9.34%	2.83%	27.35	71.10%	5.51%
2024 >=	4,886,158.95	0.55%	14	0.52%	3.26%	27.99	76.39%	
Unknown								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%
Weighted Average	2022							
Minimum	2019							
Maximum	2024							

22. Loan To Income

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 0.5	207,833.87	0.02%	9	0.33%	2.01%	24.34	10.14%	0.02%
0.5 - 1.0	2,426,799.88	0.27%	31	1.14%	2.34%	23.81	28.31%	0.19%
1.0 - 1.5	5,712,817.08	0.65%	50	1.85%	2.53%	23.48	32.25%	0.51%
1.5 - 2.0	13,427,830.77	1.52%	73	2.70%	2.57%	25.78	46.54%	1.13%
2.0 - 2.5	26,087,620.46	2.95%	111	4.10%	2.76%	26.51	54.36%	2.29%
2.5 - 3.0	41,250,570.14	4.66%	150	5.54%	2.76%	26.50	61.13%	4.19%
3.0 - 3.5	86,009,544.73	9.71%	290	10.71%	2.64%	26.72	67.47%	8.67%
3.5 - 4.0	141,289,563.61	15.96%	449	16.58%	2.60%	26.88	72.38%	14.51%
4.0 - 4.5	252,473,513.55	28.52%	787	29.06%	2.54%	27.04	76.90%	24.93%
4.5 - 5.0	224,677,291.67	25.38%	557	20.57%	2.56%	27.22	79.35%	28.52%
5.0 - 5.5	72,841,905.26	8.23%	151	5.58%	2.09%	27.27	78.18%	12.64%
5.5 - 6.0	12,701,300.40	1.43%	31	1.14%	2.08%	27.18	71.12%	1.72%
6.0 - 6.5	4,606,505.27	0.52%	13	0.48%	2.30%	27.20	65.46%	0.45%
6.5 - 7.0	1,219,878.06	0.14%	5	0.18%	2.80%	27.72	50.12%	0.23%
7.0 >=	451,758.75	0.05%	1	0.04%	1.71%	27.59	94.12%	
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	4.1
Minimum	0.3
Maximum	7.0

23. Payment Due to Income

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 5%	11,153,007.07	1.26%	95	3.51%	1.78%	25.91	33.84%	1.05%
5% - 10%	46,258,546.15	5.22%	220	8.12%	2.17%	26.49	47.33%	4.77%
10% - 15%	141,856,046.40	16.02%	437	16.14%	2.09%	26.67	68.41%	14.68%
15% - 20%	277,268,384.77	31.32%	829	30.61%	2.17%	26.78	74.77%	31.83%
20% - 25%	288,104,909.95	32.54%	816	30.13%	2.63%	27.02	78.07%	33.86%
25% - 30%	113,451,339.83	12.81%	294	10.86%	3.85%	27.86	79.11%	12.76%
30% - 35%	7,292,499.33	0.82%	17	0.63%	4.34%	27.86	86.18%	1.05%
35% - 40%								
40% - 45%								
45% - 50%								
50% - 55%								
55% - 60%								
60% - 65%								
65% - 70%								
70% >=								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	19%
Minimum	0%
Maximum	33%

24a. Guarantee Type (Loans)

Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Loans	123,343,590.40	13.93%	524	19.35%	2.74%	27.49	81.81%	13.93%
Non NHG Loans	762,041,143.10	86.07%	2,184	80.65%	2.50%	26.87	72.18%	86.07%
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

24b. Guarantee Type (Loanparts)

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Loans	126,647,734.30	14.30%	846	15.74%	2.72%	27.45	81.68%	14.18%
Non NHG Loans	758,736,999.20	85.70%	4,528	84.26%	2.50%	26.88	72.16%	85.82%
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

25. Originator

Originator	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
ING	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

26. Servicer

Servicer	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
ING	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

27. Capital Insurance Policy Provider

Insurance Policy Provider	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
No Policy attached	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%
Total	885,384,733.50	100.00%	5,374	100.00%	2.54%	26.96	73.52%	100.00%

28. Construction Year

From (>=) Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 1900	15,635,286.95	1.77%	42	1.55%	2.78%	26.81	65.69%	1.69%
1900 - 1910	12,774,303.36	1.44%	32	1.18%	2.67%	26.87	71.23%	1.49%
1910 - 1920	6,662,180.68	0.75%	15	0.55%	2.27%	27.36	79.77%	0.82%
1920 - 1930	10,767,824.93	1.22%	35	1.29%	2.91%	26.90	74.46%	1.19%
1930 - 1940	16,331,429.70	1.84%	35	1.29%	2.77%	26.73	70.06%	1.82%
1940 - 1950	3,163,402.69	0.36%	7	0.26%	2.65%	26.95	66.35%	0.37%
1950 - 1960	10,040,551.48	1.13%	30	1.11%	2.67%	26.93	68.01%	1.20%
1960 - 1970	17,606,041.53	1.99%	66	2.44%	2.64%	26.93	72.17%	2.15%
1970 - 1980	34,661,830.81	3.91%	120	4.43%	2.92%	27.40	77.34%	3.86%
1980 - 1990	69,032,925.77	7.80%	233	8.60%	2.76%	27.42	79.08%	7.28%
1990 - 2000	145,681,609.23	16.45%	464	17.13%	2.67%	27.19	74.93%	16.08%
2000 - 2005	121,090,487.55	13.68%	367	13.55%	2.55%	27.19	74.64%	13.65%
2005 - 2010	123,073,676.00	13.90%	353	13.04%	2.73%	27.27	73.20%	13.42%
2010 - 2015	71,676,194.73	8.10%	203	7.50%	2.81%	27.30	71.82%	8.14%
2015 - 2020	55,273,201.10	6.24%	145	5.35%	2.61%	26.60	71.21%	6.58%
2020 - 2021	20,772,134.83	2.35%	68	2.51%	2.21%	25.88	67.84%	2.68%
2021 - 2022	47,725,087.41	5.39%	155	5.72%	1.90%	25.57	72.75%	6.05%
2022 - 2023	75,747,298.43	8.56%	246	9.08%	1.78%	26.33	71.22%	9.12%
2023 - 2024	26,443,683.34	2.99%	88	3.25%	1.82%	26.60	74.63%	2.41%
2024 >=	1,225,582.98	0.14%	4	0.15%	2.11%	27.71	68.19%	
Unknown								
Total	885,384,733.50	100.00%	2,708	100.00%	2.54%	26.96	73.52%	100.00%

Weighted Average	1996
Minimum	1450
Maximum	2024

Glossary

Term	Definition / Calculation
Annuity Mortgage Loan	means a mortgage loan or part thereof in respect of which the Borrower pays a fixed monthly instalment, made up of an initially high and thereafter decreasing interest portion and an initially low and thereafter increasing principal portion, and calculated in such manner that such mortgage loan will be fully redeemed at its maturity;
Borrower	means the debtor or debtors, including any jointly and severally liable co-debtor or co-debtors, of a Mortgage Loan;
Closing Date	means 4 October 2023;
Construction Deposit	means in respect of 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 Seller, the proceeds of which may be applied towards construction of, or improvements to, the relevant Mortgaged Asset;
Cut-Off Date	means in relation to a Transfer Date, a Mortgage Calculation Date or a Notes Calculation Date, the final day of the calendar month preceding the calendar month in which such Transfer Date, Mortgage Calculation Date or Notes Calculation Date falls and, in relation to the Transfer Date falling on the Closing Date, the Initial Cut-Off Date;
DSA	means the Dutch Securitisation Association;
Energy Performance Certificate	means an energy performance certificate issued in respect of a Mortgaged Asset in accordance with the System of Energy Performance of Buildings (containing, among other things, also the primary energy demand (PED) record, as applicable);
EP-Online	means the official Dutch government database on the energy performance of buildings which is maintained by the RVO, having, as at the date of this Prospectus, the following address: https://www.eponline.nl/ (or any replacement public database maintained by the RVO (or any other governmental authority) from time to time);
EUR, euro or €	means the lawful currency of the member states of the European Union that adopt the single currency in accordance with the Treaty establishing the European Community (signed in Rome on 25 March 1957), as amended from time to time;
Further Advance	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 Current Loan to Value Ratio	means the ratio (expressed as a percentage) obtained by dividing (a) Outstanding Principal Balance of a Mortgage Loan by (b) the Indexed Market Value;
Indexed Market Value	means the market value calculated by indexing the Market Value of the Mortgaged Asset with a property price index (weighted average of houses and apartment prices), as provided by the Centraal Bureau voor de Statistiek (CBS) for the province where the property is located;
ING	means ING Bank N.V., a public company (naamloze vennootschap) having its corporate seat (statutaire zetel) in Amsterdam and its registered offices at Bijlmerdreef 106, 1102 CT Amsterdam, The Netherlands and being registered at the Chamber of Commerce under number 33031431;
Initial Cut-Off Date	means 31 August 2023;
Interest Period	means the period from (and including) the Closing Date to (but excluding) the Notes Payment Date falling in [January 2024] and each successive period from (and including) a Notes Payment Date to (but excluding) the next succeeding Notes Payment Date;
Interest Rate	means the rate of interest applicable from time to time to a Class of Notes as determined in accordance with Condition 7 (Interest);
Interest-only Mortgage Loan	means a mortgage loan or part thereof in respect of which the Borrower is not required to repay principal until maturity;
Interest-only Mortgage Receivable	means the Mortgage Receivable resulting from an Interest-only Mortgage Loan;
Investor Report	means either of (i) the Notes and Cash Report and (ii) the Portfolio and Performance Report;
Land Registry	means the Dutch land registry (het Kadaster);
Linear Mortgage Loan	means a mortgage loan or part thereof in respect of which the Borrower each month pays a fixed amount of principal towards redemption of such mortgage loan (or relevant part thereof) until maturity;
Linear Mortgage Receivable	means the Mortgage Receivable resulting from a Linear Mortgage Loan;
Loan Parts	means one or more of the loan parts (leningdelen) of which a mortgage loan consists;
Loan to Income Ratio	means the Outstanding Principal Balance of the relevant Mortgage Receivable divided by the sum of the income of the relevant Borrower;
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	means a mortgage right (hypotheekrecht) securing the relevant Mortgage Receivables;
Mortgage Interest Rates	means the rate(s) of interest from time to time chargeable to Borrowers under the Mortgage Loans;
Mortgage Loans	means the mortgage loans granted by the Seller (which includes an originator which has merged (gefuseerd) into the Seller) to the relevant borrowers which may consist of one or more Loan Parts as set forth in the list of loans attached to the Mortgage Receivables Purchase Agreement and, after any purchase and assignment of any New Mortgage Receivables has taken place in accordance with the Mortgage Receivables Purchase Agreement, the relevant other mortgage loans and Further Advances, to the extent any and all rights under and in connection therewith are not retransferred or otherwise disposed of by the Issuer;
Mortgage Receivable	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;
Mortgaged Asset	means (i) a real property (onroerende zaak), (ii) an apartment right (appartementrecht) or (iii) a long lease (erfpachtrecht) situated in The Netherlands on which a Mortgage is vested;
New Mortgage Receivable	means a Mortgage Receivable purchased by and assigned to the Issuer during the Revolving Period (which shall include, for the avoidance of doubt, any Further Advance Receivables) to the extent not re-assigned or otherwise disposed of by the Issuer;
NHG Guarantee	means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW;
NHG Mortgage Loan	means a Mortgage Loan that has the benefit of an NHG Guarantee;

Term	Definition / Calculation
NHG Mortgage Loan Receivable	means the Mortgage Receivable resulting from an NHG Mortgage Loan;
Outstanding Principal Balance	means, in relation to a Mortgage Receivable at any date, an amount equal to: (a) with respect to any Mortgage Receivable, the aggregate principal balance of such Mortgage Receivable; and (b) with respect to a Mortgage Receivable in respect of which a Realised Loss has occurred, zero;
Portfolio	means, on any date, all Mortgage Receivables owned by the Issuer on such date;
Related Security	means, with respect to any Mortgage Receivable, all related accessory rights (afhankelijke rechten), ancillary rights (nevenrechten), connected rights (kwalitatieve rechten), including rights of mortgage (hypotheekrechten), rights of pledge (pandrechten), suretyships (borgtochten), guarantees, rights to receive interest and penalties, and independently transferable claims (zelfstandig overdraagbare vorderingsrechten) and, to the extent transferable, Beneficiary Rights and interest reset rights;
Secured Obligations	means all present and future obligations owed by the Issuer to the Security Trustee pursuant to the Parallel Debt and, if and to the extent that at the time of the creation of the relevant right of pledge, or at any time thereafter, a Principal Liability owed to the Security Trustee cannot be validly secured through the Parallel Debt, such Principal Liability itself;
Signing Date	means 28 September 2023;
Stichting WEW	means Stichting Waarborgfonds Eigen Woningen;
Transfer Date	means: (a) in respect of the Mortgage Receivables comprising the Initial Portfolio, the Closing Date; and (b) in respect of any New Mortgage Receivables, the relevant Notes Payment Date on which such New Mortgage Receivable was purchased by the Issuer;
WOZ	means the Valuation of Immovable Property Act (Wet waardering onroerende zaken) as amended from time to time;

Contact Information

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