

**Green Lion 2024-1 B.V.**

ESMA identifier: 724500R0FRROYTJMBC30N202401

**Portfolio and Performance Report**

Reporting Period: 1 July 2024 - 31 July 2024

Reporting Date: 23 August 2024

**AMOUNTS IN EURO**

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## Key Dates

### Securitisation Dates

Closing Date	10 Jul 2024
Portfolio Cut-off Date	31 Jul 2024
Revolving Period End-Date	23 Apr 2029
Final Maturity Date	23 Oct 2060

## The Mortgage Loan Portfolio

### Number of Mortgage Loans

Number of Mortgage Loans at the beginning of the Reporting Period		3,232
Repaid in full Mortgage Loans	-/-	29
Purchased Mortgage loans		0
Repurchased Mortgage Loans	-/-	0
Foreclosed Mortgage Loans	-/-	0
Other		1
Number of Mortgage Loans at the end of the Reporting Period		3,204

### Amounts of Mortgage Loans

Net Outstanding balance at the beginning of the Reporting Period		1,046,732,112.77
Repayments	-/-	1,784,356.90
Prepayments	-/-	8,246,704.99
Further Advances		0.00
Purchased Mortgage Loans		0.00
Repurchased Mortgage Loans	-/-	0.00
Foreclosed Mortgage Loans	-/-	0.00
Other		-29,481.50
Net Outstanding balance at the end of the Reporting Period		1,036,671,569.38

### Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period		984,051.88
Changes in Construction Deposit Obligations		-170,848.00
Construction Deposit Obligations at the end of the Reporting Period		813,203.88

## Foreclosure Statistics

	Previous Period	Current Period
<b>Defaulted Mortgage Loans</b>		
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	195,063	194,579
<b>Mortgage Loans foreclosed in the reporting period</b>		
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
<b>Mortgage loans foreclosed since Closing Date</b>		
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
<b>Mortgage loans in Foreclosure</b>		
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
<b>Constant Prepayment Rate (CPR)</b>		
Annualized Life CPR	5.058%	7.089%
Annualized 1-month average CPR	5.058%	9.077%
Annualized 3-month average CPR	N/A	N/A
Annualized 6-month average CPR	N/A	N/A
Annualized 12-month average CPR	N/A	N/A
<b>Principal Payment Rate (PPR)</b>		
Annualized Life PPR	2.031%	2.037%
Annualized 1-month average PPR	2.031%	2.044%
Annualized 3-month average PPR	N/A	N/A
Annualized 6-month average PPR	N/A	N/A
Annualized 12-month average PPR	N/A	N/A
<b>Payment Ratio</b>		
Periodic Payment Ratio	99.450%	99.500%
<b>Constant Default Rate</b>		
Constant Default Rate current month	0.224%	0.000%
Constant Default Rate 3-month average	0.000%	0.000%
Constant Default Rate 6-month average	0.000%	0.000%
Constant Default Rate 12-month average	0.000%	0.000%
Constant Default Rate to date	0.224%	0.112%

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**Transaction Specific Information**

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## Stratifications

### 1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	1,036,671,569.38	1,053,099,499.78
Value of savings deposits	0.00	0.00
Net principal balance	1,036,671,569.38	1,053,099,499.78
Construction Deposits	813,203.88	1,144,385.89
Net principal balance excl. Construction and Saving Deposits	1,035,858,365.50	1,051,955,113.89
Negative balance	0.00	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	1,035,858,365.50	1,051,955,113.89
Number of loans	3,204	3,246
Number of loanparts	6,277	6,365
Number of negative loanparts	0	0
Average principal balance (borrower)	323,555.42	324,429.91
Weighted average current interest rate	2.71%	2.71%
Weighted average maturity (in years)	27.28	27.41
Weighted average remaining time to interest reset (in years)	11.51	11.66
Weighted average seasoning (in years)	2.16	2.02
Weighted average CLTOMV	73.72%	73.95%
Weighted average CLTIMV	67.83%	69.92%
Weighted average OLTOMV	78.05%	78.00%

## 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	20,869.31	1,036,461,684.88	99.98%	6,272	99.92%	2.71%	27.28	73.72%
< 29 days								
30 days - 59 days	212.52	15,305.64	0.00%	1	0.02%	1.40%	23.00	3.29%
60 days - 89 days								
90 days - 119 days								
120 days - 149 days								
150 days - 179 days								
180 days >	0.00	194,578.86	0.02%	4	0.06%	1.36%	27.50	88.44%
Total	21,081.83	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%

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)	797,962,025.77	76.97%	4,490	71.53%	2.83%	27.34	77.50%	77.00%
German Amortisation (DEXX)								
Linear (FIXE)	34,312,618.18	3.31%	218	3.47%	2.61%	27.12	66.46%	3.34%
Interest Only (BLLT)	204,396,925.43	19.72%	1,569	25.00%	2.29%	27.07	60.19%	19.66%
Other (OTHR)								
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	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%	13,620,783.89	1.31%	98	1.56%	0.92%	26.99	78.18%	1.30%
1.00% - 1.50%	172,314,689.79	16.62%	1,130	18.00%	1.30%	26.73	69.56%	16.58%
1.50% - 2.00%	273,467,192.28	26.38%	1,734	27.62%	1.73%	26.61	70.80%	26.42%
2.00% - 2.50%	112,306,634.02	10.83%	709	11.30%	2.23%	26.53	71.73%	11.09%
2.50% - 3.00%	58,391,633.54	5.63%	342	5.45%	2.72%	26.85	74.49%	5.69%
3.00% - 3.50%	42,957,208.46	4.14%	235	3.74%	3.21%	27.48	78.59%	4.12%
3.50% - 4.00%	79,391,959.97	7.66%	420	6.69%	3.80%	28.10	81.30%	7.53%
4.00% - 4.50%	175,706,878.36	16.95%	1,051	16.74%	4.27%	28.37	73.42%	16.72%
4.50% - 5.00%	103,595,806.29	9.99%	499	7.95%	4.63%	28.49	82.61%	10.03%
5.00% - 5.50%	4,035,326.21	0.39%	40	0.64%	5.11%	27.22	67.61%	0.42%
5.50% - 6.00%	883,456.57	0.09%	19	0.30%	5.83%	24.80	53.78%	0.03%
6.00% - 6.50%								0.05%
6.50% - 7.00%								
7.00% >=								
Unknown								
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%

  

Weighted Average	2.71%
Minimum	0.54%
Maximum	5.97%

## 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	230,103.15	0.02%	19	0.59%	3.70%	24.08	3.34%	0.02%
25,000 - 50,000	1,183,027.24	0.11%	34	1.06%	3.15%	24.49	12.21%	0.11%
50,000 - 75,000	3,667,216.43	0.35%	60	1.87%	2.97%	25.20	17.69%	0.33%
75,000 - 100,000	5,371,786.09	0.52%	63	1.97%	2.94%	26.68	19.90%	0.54%
100,000 - 150,000	25,740,530.19	2.48%	203	6.34%	2.80%	26.00	39.10%	2.45%
150,000 - 200,000	64,000,138.49	6.17%	365	11.39%	2.54%	27.03	53.33%	6.17%
200,000 - 250,000	79,924,861.14	7.71%	353	11.02%	2.48%	27.03	63.28%	7.69%
250,000 - 300,000	123,004,989.96	11.87%	446	13.92%	2.52%	27.33	72.89%	11.87%
300,000 - 350,000	146,262,451.73	14.11%	452	14.11%	2.77%	27.46	77.37%	14.00%
350,000 - 400,000	140,577,587.90	13.56%	375	11.70%	2.76%	27.34	78.56%	13.42%
400,000 - 450,000	98,956,561.64	9.55%	234	7.30%	2.81%	27.47	78.40%	9.84%
450,000 - 500,000	103,848,772.16	10.02%	218	6.80%	2.83%	27.32	82.72%	9.83%
500,000 - 550,000	64,116,804.61	6.18%	123	3.84%	2.79%	27.42	79.50%	6.24%
550,000 - 600,000	37,864,024.02	3.65%	66	2.06%	2.70%	27.17	78.33%	3.65%
600,000 - 650,000	36,245,392.53	3.50%	58	1.81%	2.86%	27.49	81.99%	3.57%
650,000 - 700,000	25,735,302.04	2.48%	38	1.19%	2.77%	27.28	77.37%	2.38%
700,000 - 750,000	21,130,053.55	2.04%	29	0.91%	3.05%	27.38	79.58%	2.21%
750,000 - 800,000	10,107,971.34	0.98%	13	0.41%	2.83%	27.27	79.82%	0.96%
800,000 - 850,000	14,783,078.85	1.43%	18	0.56%	2.53%	26.79	73.42%	1.48%
850,000 - 900,000	15,789,028.71	1.52%	18	0.56%	2.39%	27.47	66.68%	1.25%
900,000 - 950,000	7,393,367.31	0.71%	8	0.25%	2.86%	27.04	83.56%	0.87%
950,000 - 1,000,000	10,738,520.30	1.04%	11	0.34%	2.59%	28.08	76.15%	1.11%
1.000.000 >								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	100.00%

  

Average	323,555
Minimum	29
Maximum	996,000

## 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%	1,001,554,119.68	96.61%	3,107	96.97%	2.69%	27.25	73.51%	95.93%
0% - 10%	34,972,449.70	3.37%	96	3.00%	3.49%	27.92	80.12%	3.98%
10% - 20%	145,000.00	0.01%	1	0.03%	1.58%	29.33	27.88%	0.08%
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% >								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	100.00%

Weighted Average	0%
Minimum	0%
Maximum	17%

## 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 >=	35,861,275.99	3.46%	263	4.19%	3.80%	28.65	71.44%	3.43%
2023 - 2024	340,738,246.74	32.87%	1,993	31.75%	3.97%	28.07	75.24%	32.57%
2022 - 2023	427,859,258.11	41.27%	2,343	37.33%	2.15%	27.41	75.90%	41.02%
2021 - 2022	153,745,737.49	14.83%	1,013	16.14%	1.55%	26.62	70.92%	14.81%
2020 - 2021	32,841,672.06	3.17%	246	3.92%	1.75%	25.51	66.50%	3.20%
2019 - 2020	15,219,630.54	1.47%	121	1.93%	2.19%	24.57	64.60%	1.59%
2018 - 2019	9,329,731.38	0.90%	84	1.34%	2.31%	23.62	65.56%	1.18%
2017 - 2018	6,538,097.27	0.63%	60	0.96%	1.87%	22.67	57.07%	0.72%
2016 - 2017	3,736,788.30	0.36%	29	0.46%	2.02%	21.54	58.53%	0.42%
2015 - 2016	3,121,675.72	0.30%	30	0.48%	3.38%	18.76	48.71%	0.31%
2014 - 2015	5,212,119.61	0.50%	59	0.94%	3.10%	19.81	41.12%	0.51%
2013 - 2014	1,798,522.35	0.17%	27	0.43%	3.73%	18.24	46.02%	0.17%
2012 - 2013	668,813.82	0.06%	9	0.14%	2.03%	17.73	45.73%	0.06%
2011 - 2012								
2010 - 2011								
2009 - 2010								
2008 - 2009								
2007 - 2008								
2006 - 2007								
2005 - 2006								
2004 - 2005								
< 2004								
Unknown								
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	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	573,149.62	0.06%	12	0.19%	3.85%	4.36	42.91%	0.05%
2030 - 2035	1,076,569.61	0.10%	23	0.37%	3.38%	8.33	37.78%	0.11%
2035 - 2040	1,609,457.19	0.16%	25	0.40%	2.68%	13.18	56.85%	0.16%
2040 - 2045	17,949,469.86	1.73%	196	3.12%	2.83%	19.28	52.60%	1.73%
2045 - 2050	115,013,426.10	11.09%	957	15.25%	2.22%	23.43	65.88%	11.61%
2050 - 2055	900,449,497.00	86.86%	5,064	80.68%	2.77%	27.99	75.24%	86.33%
2055 - 2060								
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 >=								
Credit Mortgage								
Unknown								
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%
Weighted Average	2051							
Minimum	2026							
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	149,719,603.51	14.44%	1,025	16.33%	3.97%	28.29	68.26%	22.83%
1 year - 2 years	376,000,886.83	36.27%	2,030	32.34%	3.53%	27.85	78.49%	36.64%
2 years - 3 years	369,305,555.61	35.62%	2,149	34.24%	1.68%	27.17	74.37%	28.46%
3 years - 4 years	80,293,462.61	7.75%	534	8.51%	1.69%	26.22	68.99%	6.32%
4 years - 5 years	21,108,375.58	2.04%	164	2.61%	1.82%	25.24	64.31%	1.78%
5 years - 6 years	14,958,550.26	1.44%	124	1.98%	2.24%	24.18	66.10%	1.47%
6 years - 7 years	8,675,549.28	0.84%	80	1.27%	2.05%	23.29	61.52%	0.80%
7 years - 8 years	3,570,952.13	0.34%	30	0.48%	1.91%	21.78	57.61%	0.49%
8 years - 9 years	4,140,485.86	0.40%	27	0.43%	2.92%	19.51	52.46%	0.37%
9 years - 10 years	2,829,823.32	0.27%	41	0.65%	2.77%	20.31	45.38%	0.32%
10 years - 11 years	4,899,423.61	0.47%	55	0.88%	3.31%	19.45	41.26%	0.43%
11 years - 12 years	1,088,900.78	0.11%	17	0.27%	2.85%	17.33	49.94%	0.09%
12 years - 13 years	80,000.00	0.01%	1	0.02%	1.32%	17.67	18.60%	0.01%
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	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%
Weighted Average	2.2							
Minimum	0.3							
Maximum	12.3							

## 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	11,444.95	0.00%	1	0.02%	1.92%	1.83	52.32%	
2 years - 3 years								0.00%
3 years - 4 years	103,786.66	0.01%	4	0.06%	3.77%	3.26	17.65%	0.01%
4 years - 5 years	378,260.46	0.04%	4	0.06%	4.06%	4.59	49.18%	0.03%
5 years - 6 years	110,722.36	0.01%	5	0.08%	3.04%	5.27	52.78%	0.01%
6 years - 7 years	98,314.20	0.01%	3	0.05%	3.67%	6.42	22.02%	0.01%
7 years - 8 years	190,956.10	0.02%	7	0.11%	1.37%	7.48	33.19%	0.02%
8 years - 9 years	456,515.67	0.04%	7	0.11%	3.89%	8.45	44.81%	0.04%
9 years - 10 years	256,576.71	0.02%	2	0.03%	4.21%	9.50	28.26%	0.04%
10 years - 11 years	43,142.12	0.00%	2	0.03%	1.79%	10.05	50.58%	0.00%
11 years - 12 years	518,437.65	0.05%	5	0.08%	2.80%	11.65	67.68%	0.04%
12 years - 13 years	139,594.29	0.01%	2	0.03%	2.29%	12.55	47.76%	0.02%
13 years - 14 years	500,940.31	0.05%	11	0.18%	2.06%	13.34	53.05%	0.05%
14 years - 15 years	181,280.52	0.02%	4	0.06%	3.21%	14.52	51.12%	0.02%
15 years - 16 years	508,392.85	0.05%	6	0.10%	2.98%	15.41	49.42%	0.06%
16 years - 17 years	452,173.76	0.04%	7	0.11%	1.72%	16.49	35.98%	0.04%
17 years - 18 years	596,263.22	0.06%	5	0.08%	1.47%	17.56	47.34%	0.05%
18 years - 19 years	3,511,629.29	0.34%	38	0.61%	3.15%	18.60	58.89%	0.21%
19 years - 20 years	9,714,399.13	0.94%	102	1.62%	2.94%	19.54	52.39%	0.92%
20 years - 21 years	10,537,597.07	1.02%	122	1.94%	2.46%	20.52	56.80%	0.93%
21 years - 22 years	13,705,391.92	1.32%	128	2.04%	2.54%	21.49	60.81%	1.36%
22 years - 23 years	17,558,180.87	1.69%	149	2.37%	2.06%	22.43	63.52%	1.86%
23 years - 24 years	25,945,135.72	2.50%	222	3.54%	2.19%	23.42	68.90%	2.41%
24 years - 25 years	37,102,455.76	3.58%	283	4.51%	2.20%	24.51	67.13%	3.33%
25 years - 26 years	36,567,758.11	3.53%	275	4.38%	1.92%	25.51	67.24%	3.67%
26 years - 27 years	84,359,328.88	8.14%	556	8.86%	1.78%	26.56	70.29%	6.67%
27 years - 28 years	339,947,747.19	32.79%	1,921	30.60%	1.70%	27.56	74.93%	26.43%
28 years - 29 years	326,386,350.65	31.48%	1,616	25.74%	3.68%	28.48	80.09%	32.29%
29 years - 30 years	126,788,792.96	12.23%	790	12.59%	4.15%	29.23	68.39%	19.48%
30 years >=								
Credit Mortgage								
Unknown								
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%

Weighted Average	27 years
Minimum	2 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)	166,962,607.55	16.11%	686	21.41%	2.92%	27.83	82.98%	16.05%
< 10.00%	891,307.45	0.09%	29	0.91%	3.90%	27.00	6.22%	0.08%
10.00% - 20.00%	6,514,806.72	0.63%	80	2.50%	2.87%	26.75	14.67%	0.62%
20.00% - 30.00%	13,819,879.23	1.33%	106	3.31%	3.08%	27.02	23.52%	1.33%
30.00% - 40.00%	25,560,143.37	2.47%	136	4.24%	2.48%	27.20	33.67%	2.44%
40.00% - 50.00%	49,159,395.04	4.74%	205	6.40%	2.38%	26.34	42.90%	4.79%
50.00% - 60.00%	84,349,570.03	8.14%	287	8.96%	2.51%	26.79	51.65%	8.11%
60.00% - 70.00%	137,419,600.91	13.26%	382	11.92%	2.48%	26.92	61.17%	13.37%
70.00% - 80.00%	134,845,085.56	13.01%	340	10.61%	2.45%	26.79	70.28%	13.08%
80.00% - 90.00%	135,536,285.69	13.07%	315	9.83%	2.62%	27.16	79.15%	13.08%
90.00% - 100.00%	163,052,714.97	15.73%	374	11.67%	2.98%	27.72	91.29%	15.71%
100.00 %	108,028,566.60	10.42%	241	7.52%	3.03%	27.87	95.65%	10.33%
100.01 % - 110.00 %	10,531,606.26	1.02%	23	0.72%	2.62%	27.07	94.12%	1.01%
110.00% >=								
Unknown								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	100.00%

Weighted Average	78.05%
Minimum	1.90%
Maximum	104.79%

## 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)	166,962,607.55	16.11%	686	21.41%	2.92%	27.83	82.98%	16.05%
< 10.00%	1,222,207.26	0.12%	43	1.34%	3.67%	26.21	6.48%	0.12%
10.00% - 20.00%	9,603,447.03	0.93%	108	3.37%	2.88%	26.26	15.37%	0.91%
20.00% - 30.00%	15,784,838.61	1.52%	113	3.53%	2.94%	26.74	25.26%	1.49%
30.00% - 40.00%	34,481,789.50	3.33%	168	5.24%	2.41%	26.75	35.80%	3.29%
40.00% - 50.00%	66,956,609.65	6.46%	254	7.93%	2.39%	26.23	45.76%	6.35%
50.00% - 60.00%	104,987,671.37	10.13%	328	10.24%	2.34%	26.81	55.17%	10.14%
60.00% - 70.00%	145,092,512.29	14.00%	385	12.02%	2.49%	26.89	64.92%	13.94%
70.00% - 80.00%	148,626,876.80	14.34%	352	10.99%	2.45%	27.00	74.87%	14.35%
80.00% - 90.00%	121,883,793.85	11.76%	278	8.68%	2.69%	27.43	84.86%	11.73%
90.00% - 100.00%	221,069,215.47	21.32%	489	15.26%	3.18%	27.93	95.16%	21.63%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	100.00%

Weighted Average	73.72%
Minimum	0.01%
Maximum	99.57%

## 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)	166,962,607.55	16.11%	686	21.41%	2.92%	27.83	82.98%	16.05%
< 10.00%	2,424,062.39	0.23%	63	1.97%	3.08%	25.18	9.46%	0.21%
10.00% - 20.00%	14,473,221.10	1.40%	138	4.31%	2.80%	25.61	20.03%	1.22%
20.00% - 30.00%	25,904,944.23	2.50%	153	4.78%	2.65%	25.57	33.05%	2.31%
30.00% - 40.00%	47,877,679.39	4.62%	206	6.43%	2.32%	26.51	41.75%	4.36%
40.00% - 50.00%	89,687,840.24	8.65%	309	9.64%	2.28%	26.68	51.12%	7.80%
50.00% - 60.00%	134,803,856.40	13.00%	382	11.92%	2.37%	26.80	61.37%	11.86%
60.00% - 70.00%	162,834,731.93	15.71%	390	12.17%	2.45%	26.98	71.36%	15.05%
70.00% - 80.00%	140,744,614.12	13.58%	322	10.05%	2.59%	27.30	81.07%	14.50%
80.00% - 90.00%	120,029,923.19	11.58%	271	8.46%	2.69%	27.76	90.86%	11.06%
90.00% - 100.00%	130,928,088.84	12.63%	284	8.86%	3.73%	28.22	96.31%	15.56%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	100.00%

Weighted Average	67.83%
Minimum	0.01%
Maximum	96.73%

### 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	6,517,914.67	0.63%	84	1.34%	4.05%	25.56	51.77%	0.74%
12 month(s) - 24 month(s)	8,639,621.03	0.83%	69	1.10%	3.51%	26.00	68.00%	0.59%
24 month(s) - 36 month(s)	7,967,627.00	0.77%	83	1.32%	2.44%	24.25	58.54%	0.95%
36 month(s) - 48 month(s)	22,026,417.52	2.12%	158	2.52%	3.30%	26.48	73.19%	1.58%
48 month(s) - 60 month(s)	27,294,312.45	2.63%	237	3.78%	3.25%	26.36	65.02%	2.93%
60 month(s) - 72 month(s)	20,479,968.66	1.98%	201	3.20%	1.97%	25.08	60.38%	2.00%
72 month(s) - 84 month(s)	33,469,399.24	3.23%	239	3.81%	1.60%	25.91	66.95%	2.84%
84 month(s) - 96 month(s)	158,243,224.37	15.26%	844	13.45%	1.48%	27.16	75.54%	12.90%
96 month(s) - 108 month(s)	215,583,036.91	20.80%	1,022	16.28%	3.88%	28.15	81.90%	17.98%
108 month(s) - 120 month(s)	97,889,494.59	9.44%	610	9.72%	4.19%	28.66	70.16%	15.01%
120 month(s) - 132 month(s)	2,834,565.31	0.27%	28	0.45%	3.10%	26.55	62.71%	0.24%
132 month(s) - 144 month(s)	4,105,990.63	0.40%	42	0.67%	2.44%	27.25	62.93%	0.37%
144 month(s) - 156 month(s)	13,426,807.84	1.30%	90	1.43%	1.83%	26.99	71.06%	1.02%
156 month(s) - 168 month(s)	18,074,639.86	1.74%	117	1.86%	3.56%	27.24	77.96%	1.69%
168 month(s) - 180 month(s)	18,744,047.77	1.81%	130	2.07%	2.99%	25.64	65.33%	2.19%
180 month(s) - 192 month(s)	18,005,823.26	1.74%	120	1.91%	1.95%	25.14	66.52%	1.43%
192 month(s) - 204 month(s)	53,700,209.56	5.18%	352	5.61%	1.78%	26.30	69.29%	4.47%
204 month(s) - 216 month(s)	208,903,060.85	20.15%	1,246	19.85%	1.80%	27.12	73.10%	15.71%
216 month(s) - 228 month(s)	84,729,849.83	8.17%	467	7.44%	3.06%	27.73	76.24%	12.97%
228 month(s) - 240 month(s)	14,496,913.02	1.40%	115	1.83%	4.40%	28.37	64.75%	2.24%
240 month(s) - 252 month(s)	105,762.67	0.01%	3	0.05%	4.22%	28.51	53.58%	
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	1,432,882.34	0.14%	20	0.32%	5.02%	14.11	52.66%	0.14%
Unknown								
<b>Total</b>	<b>1,036,671,569.38</b>	<b>100.00%</b>	<b>6,277</b>	<b>100.00%</b>	<b>2.71%</b>	<b>27.28</b>	<b>73.72%</b>	<b>100.00%</b>

Weighted Average	138
Minimum	1
Maximum	240

#### 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	1,432,882.34	0.14%	20	0.32%	5.02%	14.11	52.66%	0.14%
Fixed	1,035,238,687.04	99.86%	6,257	99.68%	2.71%	27.29	73.75%	99.86%
Unknown								
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	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	778,997,415.50	75.14%	2,240	69.91%	2.71%	27.23	74.13%	75.23%
Apartment	257,674,153.88	24.86%	964	30.09%	2.72%	27.43	72.48%	24.77%
House / Business (< 50%)								
House / Business (> 50%)								
Business								
Other								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	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	20,560,635.33	1.98%	81	2.53%	2.71%	26.99	65.72%	1.97%
Flevoland	90,987,449.05	8.78%	287	8.96%	2.92%	27.64	81.10%	8.75%
Friesland	23,459,832.35	2.26%	89	2.78%	2.52%	27.04	70.95%	2.26%
Gelderland	88,474,026.88	8.53%	306	9.55%	2.57%	26.91	69.35%	8.52%
Groningen	20,043,768.67	1.93%	76	2.37%	2.87%	27.33	71.18%	1.93%
Limburg	15,552,896.17	1.50%	63	1.97%	2.61%	27.12	74.69%	1.54%
Noord-Brabant	119,522,033.43	11.53%	377	11.77%	2.61%	27.08	73.21%	11.61%
Noord-Holland	230,855,586.68	22.27%	625	19.51%	2.73%	27.22	72.64%	22.12%
Overijssel	39,251,342.34	3.79%	129	4.03%	2.75%	27.42	74.38%	3.77%
Utrecht	93,276,541.22	9.00%	276	8.61%	2.78%	27.32	71.98%	9.07%
Zeeland	12,473,156.58	1.20%	47	1.47%	2.60%	27.26	68.17%	1.22%
Zuid-Holland	282,214,300.68	27.22%	848	26.47%	2.71%	27.42	75.49%	27.22%
Unknown / Not specified								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	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	3,994,608.13	0.39%	17	0.53%	2.73%	27.33	71.18%	0.38%
NL112- Delfzijl en omgeving	883,031.66	0.09%	4	0.12%	2.66%	26.90	59.87%	0.08%
NL113- Overig Groningen	15,166,128.88	1.46%	55	1.72%	2.91%	27.35	71.84%	1.47%
NL124- Noord-Friesland	10,691,767.28	1.03%	43	1.34%	2.56%	27.00	70.00%	1.02%
NL125- Zuidwest-Friesland	3,004,161.36	0.29%	12	0.37%	2.89%	27.02	72.45%	0.30%
NL126- Zuidoost-Friesland	9,763,903.71	0.94%	34	1.06%	2.37%	27.09	71.53%	0.94%
NL131- Noord-Drenthe	8,723,802.16	0.84%	32	1.00%	3.04%	27.17	62.37%	0.84%
NL132- Zuidoost-Drenthe	6,171,025.76	0.60%	28	0.87%	2.37%	27.04	65.24%	0.59%
NL133- Zuidwest-Drenthe	5,665,807.41	0.55%	21	0.66%	2.57%	26.66	71.39%	0.55%
NL211- Noord-Overijssel	16,430,317.27	1.58%	53	1.65%	2.82%	27.25	72.07%	1.59%
NL212- Zuidwest-Overijssel	5,348,766.10	0.52%	14	0.44%	2.68%	27.34	76.81%	0.51%
NL213- Twente	17,472,258.97	1.69%	62	1.94%	2.70%	27.61	75.81%	1.66%
NL221- Veluwe	36,672,461.57	3.54%	124	3.87%	2.62%	26.77	65.51%	3.51%
NL224- Zuidwest-Gelderland	9,651,266.83	0.93%	31	0.97%	2.72%	27.40	76.86%	0.92%
NL225- Achterhoek	7,779,183.27	0.75%	33	1.03%	2.44%	26.68	64.13%	0.77%
NL226- Arnhem/Nijmegen	34,371,115.21	3.32%	118	3.68%	2.51%	26.99	72.52%	3.32%
NL230- Flevoland	90,987,449.05	8.78%	287	8.96%	2.92%	27.64	81.10%	8.75%
NL310- Utrecht	93,276,541.22	9.00%	276	8.61%	2.78%	27.32	71.98%	9.07%
NL321- Kop van Noord Holland	14,989,718.00	1.45%	61	1.90%	2.64%	27.13	70.07%	1.43%
NL323- IJmond	12,132,060.89	1.17%	40	1.25%	3.36%	27.82	70.93%	1.16%
NL324- Agglomeratie Haarlem	15,905,106.78	1.53%	40	1.25%	2.52%	26.96	68.39%	1.52%
NL325- Zaanstreek	13,122,638.96	1.27%	37	1.15%	2.63%	27.50	79.33%	1.28%
NL327- Het Gooi en Vechstreek	16,332,561.95	1.58%	34	1.06%	1.86%	26.72	65.46%	1.56%
NL328- Alkmaar en omgeving	15,249,101.15	1.47%	47	1.47%	2.35%	26.84	70.22%	1.45%
NL326- Groot-Amsterdam	143,590,151.81	13.85%	367	11.45%	2.87%	27.28	73.96%	13.78%
NL33A- Zuidoost-Zuid-Holland	19,464,233.88	1.88%	58	1.81%	2.56%	27.29	80.07%	1.92%
NL33B- Oost-Zuid-Holland	24,657,130.52	2.38%	73	2.28%	2.55%	27.34	74.72%	2.35%
NL33C- Groot-Rijnmond	108,854,475.21	10.50%	332	10.36%	2.68%	27.46	75.72%	10.49%
NL332- Agglomeratie 's-Gravenhag	87,103,270.95	8.40%	259	8.08%	2.79%	27.28	76.72%	8.37%
NL333- Delft and Westland	15,732,096.74	1.52%	47	1.47%	2.42%	27.49	67.08%	1.50%
NL337- Agglomeratie Leiden en Bollenstreek	25,937,340.52	2.50%	78	2.43%	2.96%	27.75	72.98%	2.54%
NL341- Zeeuwsch-Vlaanderen	2,994,205.67	0.29%	11	0.34%	3.09%	27.73	72.19%	0.28%
NL342- Overig Zeeland	9,478,950.91	0.91%	36	1.12%	2.44%	27.11	66.90%	0.94%
NL411- West-Noord-Brabant	28,338,294.74	2.73%	91	2.84%	2.44%	27.08	72.72%	2.73%
NL412- Midden-Noord-Brabant	21,110,050.89	2.04%	70	2.18%	2.71%	27.29	75.98%	2.10%
NL413- Noordoost-Noord-Brabant	25,813,541.86	2.49%	87	2.72%	2.64%	26.48	70.94%	2.51%
NL414- Zuidoost-Noord-Brabant	44,260,145.94	4.27%	129	4.03%	2.66%	27.34	73.52%	4.28%
NL421- Noord-Limburg	5,130,307.76	0.49%	22	0.69%	2.34%	27.30	75.13%	0.55%
NL422- Midden-Limburg	4,326,856.87	0.42%	15	0.47%	2.54%	26.95	79.88%	0.41%
NL423- Zuid-Limburg	6,095,731.54	0.59%	26	0.81%	2.87%	27.10	70.64%	0.58%
Unknown								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	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	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	100.00%
Buy-to-Let								
Unknown								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	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	738,911,331.29	71.28%	2,208	68.91%	2.70%	27.33	76.52%	71.25%
Self Employed	196,198,248.55	18.93%	479	14.95%	2.81%	27.22	73.84%	19.01%
Other	101,561,989.54	9.80%	517	16.14%	2.63%	26.99	53.14%	9.73%
Unknown								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	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	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%
Quarterly								
Semi-Annually								
Annually								
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	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++++	64,054,494.81	6.18%	173	5.40%	2.27%	27.33	71.92%	6.23%
A+++	202,906,684.87	19.57%	590	18.41%	2.19%	26.84	69.36%	19.35%
A++	65,443,333.28	6.31%	187	5.84%	2.44%	26.94	70.81%	6.26%
A+	128,124,348.39	12.36%	398	12.42%	2.92%	27.27	73.05%	12.45%
A	575,468,305.63	55.51%	1,854	57.87%	2.93%	27.47	75.96%	55.71%
B								
C								
D								
E								
F								
G								
Unknown	674,402.40	0.07%	2	0.06%	1.86%	22.13	55.18%	
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	100.00%

## 21b. Primary Energy Demand, kWh/m<sup>2</sup>/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	76,037,225.17	7.33%	206	6.43%	2.22%	27.22	71.65%	7.37%
0.00 - 20.00	127,179,183.09	12.27%	359	11.20%	2.12%	26.91	70.48%	12.14%
20.00 - 40.00	91,256,185.60	8.80%	282	8.80%	2.27%	26.83	71.42%	8.63%
40.00 - 60.00	65,980,462.06	6.36%	193	6.02%	2.79%	27.41	73.12%	6.47%
60.00 - 80.00	59,325,219.06	5.72%	187	5.84%	3.03%	27.31	74.74%	5.69%
80.00 - 100.00	75,598,444.79	7.29%	233	7.27%	2.96%	27.29	72.88%	7.29%
100.00 - 120.00	106,026,047.57	10.23%	347	10.83%	3.01%	27.47	73.45%	10.23%
120.00 - 140.00	185,542,740.50	17.90%	589	18.38%	2.92%	27.43	75.58%	17.96%
140.00 - 160.00	249,196,725.81	24.04%	807	25.19%	2.88%	27.41	75.78%	24.21%
160.00 - 180.00								
180.00 - 200.00								
200.00 >=								
Unknown	529,335.73	0.05%	1	0.03%	1.52%	24.85	63.18%	
<b>Total</b>	<b>1,036,671,569.38</b>	<b>100.00%</b>	<b>3,204</b>	<b>100.00%</b>	<b>2.71%</b>	<b>27.28</b>	<b>73.72%</b>	<b>100.00%</b>

Weighted Average	87.47
Minimum	-68.55
Maximum	159.98

## 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								
2020 - 2021								
2021 - 2022	195,132,300.34	18.82%	622	19.41%	1.81%	27.11	73.70%	18.66%
2022 - 2023	395,298,918.94	38.13%	1,152	35.96%	3.07%	27.59	78.11%	37.91%
2023 - 2024	390,831,793.00	37.70%	1,263	39.42%	2.85%	27.16	70.15%	37.94%
2024 >=	54,879,221.37	5.29%	166	5.18%	2.36%	26.46	67.76%	5.49%
Unknown	529,335.73	0.05%	1	0.03%	1.52%	24.85	63.18%	
<b>Total</b>	<b>1,036,671,569.38</b>	<b>100.00%</b>	<b>3,204</b>	<b>100.00%</b>	<b>2.71%</b>	<b>27.28</b>	<b>73.72%</b>	<b>100.00%</b>

Weighted Average	2022
Minimum	2021
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	660,800.21	0.06%	28	0.87%	2.91%	20.94	16.07%	0.06%
0.5 - 1.0	3,731,443.64	0.36%	43	1.34%	3.19%	25.09	28.57%	0.32%
1.0 - 1.5	9,645,457.89	0.93%	81	2.53%	2.91%	25.84	36.98%	0.93%
1.5 - 2.0	21,089,305.01	2.03%	123	3.84%	2.93%	26.64	45.72%	1.92%
2.0 - 2.5	29,513,228.52	2.85%	120	3.75%	2.70%	26.33	55.05%	2.75%
2.5 - 3.0	57,056,653.86	5.50%	210	6.55%	2.75%	26.54	62.77%	5.26%
3.0 - 3.5	97,750,622.61	9.43%	313	9.77%	2.75%	26.95	68.24%	9.09%
3.5 - 4.0	169,749,051.84	16.37%	508	15.86%	2.99%	27.25	75.22%	16.22%
4.0 - 4.5	266,119,111.15	25.67%	818	25.53%	2.89%	27.52	78.35%	25.20%
4.5 - 5.0	247,330,756.60	23.86%	627	19.57%	2.68%	27.60	80.53%	24.36%
5.0 - 5.5	101,926,832.48	9.83%	229	7.15%	1.97%	27.33	75.25%	10.52%
5.5 - 6.0	17,139,161.94	1.65%	50	1.56%	1.95%	27.14	61.06%	1.90%
6.0 - 6.5	8,020,095.40	0.77%	30	0.94%	1.84%	27.38	61.27%	0.73%
6.5 - 7.0	6,939,048.23	0.67%	24	0.75%	2.17%	26.86	53.20%	0.71%
7.0 >=								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	100.00%

Weighted Average	4.1
Minimum	0.0
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%	13,735,055.49	1.32%	147	4.59%	2.09%	26.66	29.39%	1.29%
5% - 10%	68,164,376.84	6.58%	313	9.77%	1.96%	26.61	50.05%	6.24%
10% - 15%	169,838,523.41	16.38%	553	17.26%	2.12%	26.79	64.78%	16.14%
15% - 20%	269,064,013.30	25.95%	823	25.69%	2.18%	26.94	73.27%	26.39%
20% - 25%	321,952,290.25	31.06%	898	28.03%	2.88%	27.44	79.62%	31.18%
25% - 30%	178,881,890.64	17.26%	434	13.55%	4.00%	28.18	84.15%	17.33%
30% - 35%	15,035,419.45	1.45%	36	1.12%	4.24%	28.16	80.30%	1.43%
35% - 40%								
40% - 45%								
45% - 50%								
50% - 55%								
55% - 60%								
60% - 65%								
65% - 70%								
70% >=								
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	100.00%

Weighted Average	19%
Minimum	0%
Maximum	35%



## 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	166,962,607.55	16.11%	686	21.41%	2.92%	27.83	82.98%	16.05%
Non NHG Loans	869,708,961.83	83.89%	2,518	78.59%	2.67%	27.17	71.95%	83.95%
Total	1,036,671,569.38	100.00%	3,204	100.00%	2.71%	27.28	73.72%	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	170,884,726.63	16.48%	1,110	17.68%	2.90%	27.78	82.80%	16.49%
Non NHG Loans	865,786,842.75	83.52%	5,167	82.32%	2.68%	27.18	71.93%	83.51%
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	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	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%

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**26. Servicer**


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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	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%

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## 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	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	100.00%
Total	1,036,671,569.38	100.00%	6,277	100.00%	2.71%	27.28	73.72%	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	20,952,411.05	2.02%	46	1.44%	3.00%	26.65	73.12%	2.02%
1900 - 1910	16,509,634.28	1.59%	49	1.53%	3.29%	27.59	65.93%	1.61%
1910 - 1920	11,831,183.38	1.14%	32	1.00%	2.83%	27.40	68.57%	1.20%
1920 - 1930	22,461,499.21	2.17%	61	1.90%	3.12%	27.23	71.85%	2.18%
1930 - 1940	22,192,613.56	2.14%	53	1.65%	2.67%	26.63	69.55%	2.11%
1940 - 1950	3,463,133.15	0.33%	11	0.34%	3.10%	26.98	74.17%	0.33%
1950 - 1960	11,103,261.66	1.07%	37	1.15%	2.73%	26.87	73.06%	1.18%
1960 - 1970	25,532,351.94	2.46%	92	2.87%	2.83%	27.24	77.52%	2.43%
1970 - 1980	53,866,678.22	5.20%	183	5.71%	2.91%	27.17	76.32%	5.18%
1980 - 1990	93,120,582.17	8.98%	331	10.33%	2.95%	27.60	81.23%	8.95%
1990 - 2000	150,633,078.20	14.53%	494	15.42%	2.88%	27.49	76.49%	14.56%
2000 - 2005	123,282,539.20	11.89%	376	11.74%	2.94%	27.55	74.04%	11.89%
2005 - 2010	111,042,296.23	10.71%	346	10.80%	2.85%	27.51	73.58%	10.77%
2010 - 2015	57,208,328.09	5.52%	181	5.65%	3.01%	27.37	71.26%	5.52%
2015 - 2020	45,187,754.76	4.36%	130	4.06%	2.96%	26.68	68.48%	4.65%
2020 - 2021	12,283,246.28	1.18%	36	1.12%	2.61%	26.88	74.51%	1.22%
2021 - 2022	28,292,862.74	2.73%	86	2.68%	1.98%	25.98	68.96%	2.72%
2022 - 2023	63,296,894.68	6.11%	179	5.59%	2.00%	26.88	69.46%	6.08%
2023 - 2024	140,997,958.49	13.60%	420	13.11%	2.11%	27.26	71.74%	13.42%
2024 >=	22,883,926.36	2.21%	60	1.87%	2.46%	27.44	74.75%	1.99%
Unknown	529,335.73	0.05%	1	0.03%	1.52%	24.85	63.18%	
<b>Total</b>	<b>1,036,671,569.38</b>	<b>100.00%</b>	<b>3,204</b>	<b>100.00%</b>	<b>2.71%</b>	<b>27.28</b>	<b>73.72%</b>	<b>100.00%</b>

Weighted Average	1994
Minimum	1718
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 10 July 2024;
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: <a href="https://www.eponline.nl/">https://www.eponline.nl/</a> (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 May 2024;
Interest Period	means the period from (and including) the Closing Date to (but excluding) the Notes Payment Date falling in [September 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 (marktwaaarde) 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 (appartementsrecht) or (iii) a long lease (erfpachtsrecht) 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 8 July 2024;
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

<b>ACCOUNT BANK (ABNK)</b>	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUIJ8J3ZU0QE75	<b>ARRANGER (ARRG)</b>	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands 3TK20IVIUIJ8J3ZU0QE75
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<b>JOINT LEAD MANAGERS (MNGR)</b>	Credit Agricole CIB 12 place des Etats-Unis 92120 Montrouge France 1VUV7VQFKUOQSJ21A208	<b>JOINT LEAD MANAGERS (MNGR)</b>	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands 3TK20IVIUIJ8J3ZU0QE75
<b>LEGAL ADVISERS TO THE JOINT LEAD MANAGERS (CNLS)</b>	Freshfields Bruckhaus Deringer LLP Strawinskylaan 10 1077 XZ Amsterdam The Netherlands 213800MT17LM2ZDT5B78	<b>LEGAL ADVISERS TO THE SELLER (CNLS)</b>	Hogan Lovells International LLP Strawinskylaan 4129 1077 ZX Amsterdam The Netherlands 2138005XRJF6W7IIE10
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<b>RATING AGENCY (OTHR)</b>	Fitch Ratings (RMBS) 30 North Colonnade, Canary Wharf E14 5GN London United Kingdom (UK) 2138009F8YAHVC8W3Q52	<b>RATING AGENCY (OTHR)</b>	Moody's (RMBS) One Canada Square, Canary Wharf E14 5FA London United Kingdom (UK) 549300VRS9KIQPMTQR45
<b>SECURITY TRUSTEE (TRUS)</b>	Green Lion 2024-1 B.V. Basisweg 10 1043AP Amsterdam The Netherlands (NL) 724500R0FRROYTJMBC30	<b>SELLER (SELL)</b>	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUIJ8J3ZU0QE75



SERVICER (OTHR)

ING Bank N.V.

Bijlmerdreef 106

1102 CT Amsterdam

The Netherlands (NL)

3TK20IVIUJ8J3ZU0QE75

SWAP COUNTERPARTY (IRSP)

ING Bank N.V.

Bijlmerdreef 106

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The Netherlands (NL)

3TK20IVIUJ8J3ZU0QE75