Green Lion 2024-1 B.V.

ESMA identifier: 3TK20IVIUJ8J3ZU0QE75N202401

Portfolio and Performance Report

Reporting Period: 1 June 2026 - 30 June 2026

Reporting Date: 23 July 2026

AMOUNTS IN EURO

Green Lion 2024-1 B.V.

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Report Version 2.1

Table of Contents

Key Dates

Securitisation Dates

Closing Date	10 Jul 2024
Portfolio Cut-off Date	30 Jun 2026
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		3,306
Repaid in full Mortgage Loans	-/-	20
Purchased Mortgage loans		46
Repurchased Mortgage Loans	-/-	21
Foreclosed Mortgage Loans	-/-	0
Other		12
Number of Mortgage Loans at the end of the Reporting Period		3,323

Amounts of Mortgage Loans

Net Outstanding balance at the beginning of the Reporting Period		1,042,316,550.20
Repayments	-/-	1,914,568.72
Prepayments	-/-	5,057,117.57
Further Advances		12,509,914.81
Purchased Mortgage Loans		18,569,665.63
Repurchased Mortgage Loans	-/-	13,584,286.02
Foreclosed Mortgage Loans	-/-	0.00
Other		214,558.12
Net Outstanding balance at the end of the Reporting Period		1,053,054,716.45

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period	226,645.61
Changes in Construction Deposit Obligations	60,572.69
Construction Deposit Obligations at the end of the Reporting Period	287,218.30

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		3,249,436	3,530,358
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	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	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	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	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	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	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	5.408%	5.419%
Annualized 1-month average CPR	2.971%	5.680%
Annualized 3-month average CPR	4.253%	4.477%
Annualized 6-month average CPR	5.243%	4.656%
Annualized 12-month average CPR	4.847%	5.002%
Principal Payment Rate (PPR)		
Annualized Life PPR	2.104%	2.108%
Annualized 1-month average PPR	2.178%	2.193%
Annualized 3-month average PPR	2.172%	2.180%
Annualized 6-month average PPR	2.165%	2.171%
Annualized 12-month average PPR	2.144%	2.152%
Payment Ratio		
Periodic Payment Ratio	99.540%	99.980%
Constant Default Rate		
Constant Default Rate current month	0.371%	0.343%
Constant Default Rate 3-month average	0.286%	0.400%
Constant Default Rate 6-month average	0.391%	0.249%
Constant Default Rate 12-month average	0.284%	0.313%
Constant Default Rate to date	0.343%	0.343%

Transaction Specific Information

Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	1,053,054,716.45	1,053,099,499.78
Value of savings deposits	0.00	0.00
Net principal balance	1,053,054,716.45	1,053,099,499.78
Construction Deposits	287,218.30	1,144,385.89
Net principal balance excl. Construction and Saving Deposits	1,052,767,498.15	1,051,955,113.89
Negative balance	0.00	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	1,052,767,498.15	1,051,955,113.89
Number of loans	3,323	3,246
Number of loanparts	6,569	6,365
Number of negative loanparts	0	0
Average principal balance (borrower)	316,898.80	324,429.91
Weighted average current interest rate	2.86%	2.71%
Weighted average maturity (in years)	25.82	27.41
Weighted average remaining time to interest reset (in years)	9.55	11.66
Weighted average seasoning (in years)	3.60	2.02
Weighted average CLTOMV	71.96%	73.95%
Weighted average CLTIMV	60.43%	69.92%
Weighted average OLTOMV	79.33%	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		34,039.34	1,049,147,014.38	99.63%	6,551	99.73%	2.86%	25.82	71.93%
< 29 days		4,766.83	377,343.86	0.04%	2	0.03%	4.64%	26.58	81.68%
30 days - 59 days									
60 days - 89 days									
90 days - 119 days									
120 days - 149 days									
150 days - 179 days		18,296.06	846,738.47	0.08%	3	0.05%	4.38%	26.92	77.50%
180 days >		36,687.27	2,683,619.74	0.25%	13	0.20%	3.36%	26.06	81.33%
	Total	93,789.50	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%

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)		834,911,738.40	79.28%	4,885	74.36%	2.98%	25.91	75.33%	77.00%
German Amortisation (DEXX)									
Linear (FIXE)		29,598,484.33	2.81%	206	3.14%	2.75%	25.47	61.30%	3.34%
Interest Only (BLLT)		188,544,493.72	17.90%	1,478	22.50%	2.32%	25.50	58.70%	19.66%
Other (OTHR)									
	Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	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%		14,103,054.54	1.34%	92	1.40%	0.93%	25.06	70.70%	1.30%
1.00% - 1.50%		166,095,573.98	15.77%	1,141	17.37%	1.29%	24.92	67.12%	16.58%
1.50% - 2.00%		221,981,310.57	21.08%	1,443	21.97%	1.71%	24.76	67.22%	26.42%
2.00% - 2.50%		86,222,058.71	8.19%	567	8.63%	2.25%	24.76	67.90%	11.09%
2.50% - 3.00%		54,248,241.37	5.15%	314	4.78%	2.73%	25.05	71.66%	5.69%
3.00% - 3.50%		57,143,173.81	5.43%	359	5.47%	3.28%	26.35	76.11%	4.12%
3.50% - 4.00%		162,760,551.89	15.46%	952	14.49%	3.77%	27.14	79.51%	7.53%
4.00% - 4.50%		220,969,867.69	20.98%	1,312	19.97%	4.24%	26.86	73.32%	16.72%
4.50% - 5.00%		68,138,675.86	6.47%	381	5.80%	4.62%	26.65	78.69%	10.03%
5.00% - 5.50%		1,392,208.03	0.13%	8	0.12%	5.03%	26.32	82.16%	0.42%
5.50% - 6.00%									0.03%
6.00% - 6.50%									0.05%
6.50% - 7.00%									
7.00% >=									
Unknown									
	Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	2.86%
Minimum	0.54%
Maximum	5.15%

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		378,672.88	0.04%	29	0.87%	3.51%	24.07	5.93%	0.02%
25,000 - 50,000		1,777,788.16	0.17%	46	1.38%	3.04%	22.46	11.01%	0.11%
50,000 - 75,000		3,838,579.15	0.36%	61	1.84%	3.21%	24.80	17.17%	0.33%
75,000 - 100,000		5,355,129.23	0.51%	63	1.90%	2.84%	24.49	20.81%	0.54%
100,000 - 150,000		26,118,594.56	2.48%	206	6.20%	2.87%	25.11	38.01%	2.45%
150,000 - 200,000		63,451,084.60	6.03%	362	10.89%	2.65%	25.54	52.64%	6.17%
200,000 - 250,000		85,729,711.20	8.14%	377	11.35%	2.64%	25.59	62.57%	7.69%
250,000 - 300,000		135,665,683.38	12.88%	492	14.81%	2.84%	25.94	70.98%	11.87%
300,000 - 350,000		153,595,843.75	14.59%	473	14.23%	2.93%	25.88	75.38%	14.00%
350,000 - 400,000		150,988,506.02	14.34%	404	12.16%	2.84%	26.02	77.48%	13.42%
400,000 - 450,000		107,256,839.15	10.19%	253	7.61%	2.97%	26.05	78.35%	9.84%
450,000 - 500,000		95,304,877.95	9.05%	202	6.08%	3.00%	25.83	78.40%	9.83%
500,000 - 550,000		53,442,830.87	5.08%	102	3.07%	2.87%	25.69	77.04%	6.24%
550,000 - 600,000		41,741,716.35	3.96%	73	2.20%	2.76%	25.84	78.40%	3.65%
600,000 - 650,000		41,384,048.75	3.93%	66	1.99%	3.03%	25.89	77.77%	3.57%
650,000 - 700,000		24,870,076.39	2.36%	37	1.11%	2.94%	25.80	81.42%	2.38%
700,000 - 750,000		15,799,963.64	1.50%	22	0.66%	2.92%	25.67	69.10%	2.21%
750,000 - 800,000		13,821,519.48	1.31%	18	0.54%	2.72%	25.61	75.01%	0.96%
800,000 - 850,000		10,744,774.07	1.02%	13	0.39%	3.23%	25.76	77.58%	1.48%
850,000 - 900,000		9,528,520.85	0.90%	11	0.33%	2.10%	25.86	63.08%	1.25%
900,000 - 950,000		8,360,081.06	0.79%	9	0.27%	2.38%	26.02	79.73%	0.87%
950,000 - 1,000,000		3,899,874.96	0.37%	4	0.12%	3.01%	26.67	60.51%	1.11%
1.000.000 >									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

Average	316,899
Minimum	4,821
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%		1,038,880,095.62	98.65%	3,286	98.89%	2.85%	25.81	71.76%	95.93%
0% - 10%		14,007,862.38	1.33%	36	1.08%	3.33%	27.04	86.69%	3.98%
10% - 20%		166,758.45	0.02%	1	0.03%	1.58%	26.83	44.00%	0.08%
20% - 30%									
30% - 40%									
40% - 50%									
50% - 60%									
60% - 70%									
70% - 80%									
80% - 90%									
90% >									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	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
2026 >=	7,193,563.41	0.68%	74	1.13%	3.70%	29.19	77.85%	
2025 - 2026	49,405,783.78	4.69%	340	5.18%	3.44%	27.95	79.31%	
2024 - 2025	151,472,763.67	14.38%	892	13.58%	3.71%	27.24	78.47%	3.43%
2023 - 2024	306,591,725.56	29.11%	1,890	28.77%	3.91%	26.17	71.73%	32.57%
2022 - 2023	362,782,657.72	34.45%	2,077	31.62%	2.10%	25.52	71.82%	41.02%
2021 - 2022	121,301,503.05	11.52%	831	12.65%	1.49%	24.74	67.23%	14.81%
2020 - 2021	24,532,333.71	2.33%	184	2.80%	1.70%	23.61	62.80%	3.20%
2019 - 2020	9,774,337.64	0.93%	87	1.32%	2.18%	22.72	60.12%	1.59%
2018 - 2019	7,480,306.19	0.71%	65	0.99%	2.16%	21.72	62.35%	1.18%
2017 - 2018	3,462,468.06	0.33%	32	0.49%	1.85%	20.96	55.49%	0.72%
2016 - 2017	2,591,384.45	0.25%	21	0.32%	2.35%	19.88	56.42%	0.42%
2015 - 2016	1,635,041.88	0.16%	17	0.26%	2.89%	14.82	50.62%	0.31%
2014 - 2015	3,321,081.32	0.32%	39	0.59%	3.17%	17.83	37.73%	0.51%
2013 - 2014	1,032,729.69	0.10%	16	0.24%	3.96%	16.36	43.67%	0.17%
2012 - 2013	477,036.32	0.05%	4	0.06%	1.91%	15.73	46.50%	0.06%
2011 - 2012								
2010 - 2011								
2009 - 2010								
2008 - 2009								
2007 - 2008								
2006 - 2007								
2005 - 2006								
2004 - 2005								
< 2004								
Unknown								
Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	2022
Minimum	2012
Maximum	2026

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		453,585.39	0.04%	11	0.17%	3.03%	2.51	41.95%	0.05%
2030 - 2035		918,810.17	0.09%	19	0.29%	3.15%	6.45	39.40%	0.11%
2035 - 2040		1,432,862.86	0.14%	26	0.40%	2.54%	11.33	60.73%	0.16%
2040 - 2045		14,664,431.17	1.39%	165	2.51%	2.79%	17.34	51.62%	1.73%
2045 - 2050		97,814,491.64	9.29%	860	13.09%	2.28%	21.50	63.18%	11.61%
2050 - 2055		888,752,300.49	84.40%	5,147	78.35%	2.88%	26.32	72.88%	86.33%
2055 - 2060		49,018,234.73	4.65%	341	5.19%	3.57%	28.94	80.00%	
2060 - 2065									
2065 - 2070									
2070 - 2075									
2075 - 2080									
2080 >=									
Credit Mortgage									
Unknown									
	Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	2052
Minimum	2026
Maximum	2056

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	24,745,709.56	2.35%	200	3.04%	3.57%	28.56	78.09%	22.83%
1 year - 2 years	95,417,895.20	9.06%	568	8.65%	3.55%	27.60	81.22%	36.64%
2 years - 3 years	223,627,164.12	21.24%	1,458	22.20%	3.91%	26.57	70.02%	28.46%
3 years - 4 years	339,168,348.71	32.21%	1,921	29.24%	3.27%	25.88	74.58%	6.32%
4 years - 5 years	277,213,513.23	26.32%	1,693	25.77%	1.54%	25.25	69.92%	1.78%
5 years - 6 years	55,528,144.47	5.27%	390	5.94%	1.65%	24.18	64.94%	1.47%
6 years - 7 years	11,614,334.74	1.10%	93	1.42%	1.87%	23.09	62.58%	0.80%
7 years - 8 years	10,328,711.57	0.98%	92	1.40%	2.16%	22.29	61.20%	0.49%
8 years - 9 years	5,828,241.99	0.55%	52	0.79%	1.97%	21.20	57.62%	0.37%
9 years - 10 years	1,423,177.55	0.14%	13	0.20%	1.78%	20.32	63.37%	0.32%
10 years - 11 years	2,528,395.59	0.24%	18	0.27%	2.92%	16.88	53.96%	0.43%
11 years - 12 years	1,764,339.82	0.17%	29	0.44%	2.80%	18.37	42.53%	0.09%
12 years - 13 years	3,181,406.83	0.30%	33	0.50%	3.42%	17.56	38.26%	0.01%
13 years - 14 years	605,333.07	0.06%	8	0.12%	2.38%	14.98	51.76%	
14 years - 15 years	80,000.00	0.01%	1	0.02%	1.32%	15.75	18.60%	
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	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	3.6
Minimum	0.0
Maximum	14.2

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	0.08	0.00%	1	0.02%	1.77%	-0.08	49.26%	
1 years - 2 years	62,865.01	0.01%	3	0.05%	3.02%	1.26	12.92%	
2 years - 3 years	315,718.90	0.03%	3	0.05%	3.01%	2.62	47.41%	0.00%
3 years - 4 years	75,001.40	0.01%	4	0.06%	3.15%	3.11	43.28%	0.01%
4 years - 5 years	82,568.90	0.01%	4	0.06%	3.78%	4.55	24.09%	0.03%
5 years - 6 years	157,338.48	0.01%	6	0.09%	2.00%	5.41	38.48%	0.01%
6 years - 7 years	419,484.73	0.04%	5	0.08%	2.99%	6.53	44.65%	0.01%
7 years - 8 years	237,381.74	0.02%	3	0.05%	4.10%	7.49	34.35%	0.02%
8 years - 9 years	40,061.70	0.00%	2	0.03%	2.73%	8.43	57.01%	0.04%
9 years - 10 years	430,025.52	0.04%	4	0.06%	2.66%	9.70	66.44%	0.04%
10 years - 11 years	75,570.18	0.01%	2	0.03%	2.34%	10.83	49.43%	0.00%
11 years - 12 years	376,944.24	0.04%	12	0.18%	2.23%	11.30	64.92%	0.04%
12 years - 13 years	214,069.87	0.02%	3	0.05%	1.71%	12.20	68.73%	0.02%
13 years - 14 years	630,015.08	0.06%	8	0.12%	2.78%	13.44	45.40%	0.05%
14 years - 15 years	152,125.75	0.01%	3	0.05%	2.60%	14.64	30.36%	0.02%
15 years - 16 years	547,881.13	0.05%	5	0.08%	1.43%	15.65	45.50%	0.06%
16 years - 17 years	2,025,436.74	0.19%	22	0.33%	2.86%	16.54	61.39%	0.04%
17 years - 18 years	8,133,134.27	0.77%	86	1.31%	3.00%	17.50	51.30%	0.05%
18 years - 19 years	9,798,212.10	0.93%	112	1.70%	2.43%	18.54	55.62%	0.21%
19 years - 20 years	11,288,289.59	1.07%	121	1.84%	2.65%	19.50	58.77%	0.92%
20 years - 21 years	13,294,893.34	1.26%	130	1.98%	2.34%	20.47	63.11%	0.93%
21 years - 22 years	22,646,904.67	2.15%	197	3.00%	2.16%	21.45	65.04%	1.36%
22 years - 23 years	29,375,437.63	2.79%	245	3.73%	2.25%	22.51	63.13%	1.86%
23 years - 24 years	28,395,467.90	2.70%	215	3.27%	1.99%	23.45	65.39%	2.41%
24 years - 25 years	63,312,436.81	6.01%	443	6.74%	1.75%	24.54	66.58%	3.33%
25 years - 26 years	265,219,372.31	25.19%	1,589	24.19%	1.58%	25.57	70.61%	3.67%
26 years - 27 years	299,003,668.09	28.39%	1,572	23.93%	3.40%	26.46	76.07%	6.67%
27 years - 28 years	192,935,577.96	18.32%	1,149	17.49%	4.07%	27.38	70.87%	26.43%
28 years - 29 years	82,905,849.95	7.87%	459	6.99%	3.68%	28.34	82.11%	32.29%
29 years - 30 years	19,936,872.05	1.89%	153	2.33%	3.69%	29.28	78.76%	19.48%
30 years >=	966,110.33	0.09%	8	0.12%	3.94%	30.00	82.45%	
Credit Mortgage								
Unknown								
Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	26 years
Minimum	0 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)		214,642,533.33	20.38%	857	25.79%	3.26%	26.65	81.70%	16.05%
< 10.00%		954,660.12	0.09%	34	1.02%	3.66%	24.89	5.82%	0.08%
10.00% - 20.00%		5,051,903.12	0.48%	71	2.14%	2.92%	25.26	13.67%	0.62%
20.00% - 30.00%		12,793,571.66	1.21%	102	3.07%	3.05%	25.69	22.78%	1.33%
30.00% - 40.00%		21,024,951.15	2.00%	115	3.46%	2.54%	25.43	32.10%	2.44%
40.00% - 50.00%		49,477,564.74	4.70%	211	6.35%	2.47%	24.93	41.57%	4.79%
50.00% - 60.00%		77,937,143.12	7.40%	269	8.10%	2.59%	25.31	49.35%	8.11%
60.00% - 70.00%		124,109,053.28	11.79%	356	10.71%	2.54%	25.24	57.86%	13.37%
70.00% - 80.00%		129,285,684.02	12.28%	330	9.93%	2.61%	25.29	67.42%	13.08%
80.00% - 90.00%		135,161,772.34	12.84%	327	9.84%	2.69%	25.55	75.72%	13.08%
90.00% - 100.00%		163,309,376.32	15.51%	383	11.53%	3.05%	26.13	87.18%	15.71%
100.00 %		102,041,761.71	9.69%	232	6.98%	3.08%	26.31	91.66%	10.33%
100.01 % - 110.00 %		17,264,741.54	1.64%	36	1.08%	2.74%	25.86	91.13%	1.01%
110.00% >=									
Unknown									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	79.33%
Minimum	1.19%
Maximum	109.20%

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)		214,642,533.33	20.38%	857	25.79%	3.26%	26.65	81.70%	16.05%
< 10.00%		2,132,775.01	0.20%	60	1.81%	3.35%	24.41	7.20%	0.12%
10.00% - 20.00%		8,803,683.91	0.84%	103	3.10%	2.92%	24.83	15.76%	0.91%
20.00% - 30.00%		16,434,041.21	1.56%	115	3.46%	2.90%	25.52	25.13%	1.49%
30.00% - 40.00%		35,811,828.65	3.40%	166	5.00%	2.49%	25.10	35.88%	3.29%
40.00% - 50.00%		78,934,955.08	7.50%	297	8.94%	2.49%	24.92	45.35%	6.35%
50.00% - 60.00%		113,213,829.10	10.75%	343	10.32%	2.42%	25.14	54.85%	10.14%
60.00% - 70.00%		142,426,769.62	13.53%	370	11.13%	2.57%	25.30	65.03%	13.94%
70.00% - 80.00%		146,599,204.79	13.92%	345	10.38%	2.61%	25.52	75.04%	14.35%
80.00% - 90.00%		147,172,890.42	13.98%	342	10.29%	2.66%	25.92	85.60%	11.73%
90.00% - 100.00%		146,882,205.33	13.95%	325	9.78%	3.61%	26.64	93.53%	21.63%
100.00% - 110.00%									
110.00% >=									
Unknown									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	71.96%
Minimum	1.14%
Maximum	99.60%

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)	214,642,533.33	20.38%	857	25.79%	3.26%	26.65	81.70%	16.05%
< 10.00%	3,861,770.82	0.37%	84	2.53%	3.02%	23.24	9.79%	0.21%
10.00% - 20.00%	15,990,139.93	1.52%	146	4.39%	2.76%	24.52	21.48%	1.22%
20.00% - 30.00%	34,389,390.31	3.27%	187	5.63%	2.48%	24.54	34.42%	2.31%
30.00% - 40.00%	82,703,842.38	7.85%	313	9.42%	2.38%	25.11	45.22%	4.36%
40.00% - 50.00%	130,008,381.63	12.35%	396	11.92%	2.41%	25.09	55.95%	7.80%
50.00% - 60.00%	174,005,177.05	16.52%	440	13.24%	2.53%	25.33	67.36%	11.86%
60.00% - 70.00%	152,063,438.40	14.44%	362	10.89%	2.62%	25.56	78.51%	15.05%
70.00% - 80.00%	159,489,268.80	15.15%	365	10.98%	3.21%	26.30	88.12%	14.50%
80.00% - 90.00%	71,526,533.62	6.79%	146	4.39%	3.58%	26.85	91.61%	11.06%
90.00% - 100.00%	13,952,045.56	1.32%	26	0.78%	3.52%	27.92	97.01%	15.56%
100.00% - 110.00%	422,194.62	0.04%	1	0.03%	4.43%	26.92	94.88%	
110.00% >=								
Unknown								
Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	60.43%
Minimum	0.97%
Maximum	105.55%

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	7,922,849.73	0.75%	93	1.42%	2.90%	23.48	58.32%	0.74%
12 month(s) - 24 month(s)	19,329,748.32	1.84%	151	2.30%	3.03%	24.54	68.30%	0.59%
24 month(s) - 36 month(s)	27,416,814.58	2.60%	232	3.53%	3.39%	25.08	63.62%	0.95%
36 month(s) - 48 month(s)	28,984,977.32	2.75%	247	3.76%	2.68%	25.34	67.00%	1.58%
48 month(s) - 60 month(s)	36,248,284.03	3.44%	285	4.34%	2.08%	24.49	66.87%	2.93%
60 month(s) - 72 month(s)	120,530,675.93	11.45%	676	10.29%	1.36%	25.34	71.47%	2.00%
72 month(s) - 84 month(s)	180,151,649.44	17.11%	901	13.72%	3.64%	26.20	77.82%	2.84%
84 month(s) - 96 month(s)	148,519,510.38	14.10%	867	13.20%	4.10%	26.93	71.66%	12.90%
96 month(s) - 108 month(s)	66,952,932.40	6.36%	379	5.77%	3.71%	27.79	82.83%	17.98%
108 month(s) - 120 month(s)	25,738,698.61	2.44%	186	2.83%	3.60%	27.81	75.38%	15.01%
120 month(s) - 132 month(s)	10,523,627.06	1.00%	84	1.28%	1.99%	25.72	64.71%	0.24%
132 month(s) - 144 month(s)	17,625,347.96	1.67%	126	1.92%	3.40%	25.33	75.80%	0.37%
144 month(s) - 156 month(s)	18,201,079.07	1.73%	132	2.01%	3.08%	24.03	62.74%	1.02%
156 month(s) - 168 month(s)	16,042,429.16	1.52%	114	1.74%	2.25%	23.62	66.33%	1.69%
168 month(s) - 180 month(s)	39,148,916.71	3.72%	267	4.06%	1.74%	24.27	65.60%	2.19%
180 month(s) - 192 month(s)	162,660,727.54	15.45%	1,032	15.71%	1.69%	25.22	68.91%	1.43%
192 month(s) - 204 month(s)	95,220,961.48	9.04%	546	8.31%	2.77%	25.66	72.27%	4.47%
204 month(s) - 216 month(s)	22,840,997.11	2.17%	172	2.62%	4.32%	26.73	68.78%	15.71%
216 month(s) - 228 month(s)	6,804,136.19	0.65%	48	0.73%	3.94%	27.89	79.78%	12.97%
228 month(s) - 240 month(s)	1,221,609.45	0.12%	16	0.24%	4.02%	28.77	64.13%	2.24%
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	968,743.98	0.09%	15	0.23%	3.50%	8.82	48.75%	0.14%
Unknown								
Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	115
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		968,743.98	0.09%	15	0.23%	3.50%	8.82	48.75%	0.14%
Fixed		1,052,085,972.47	99.91%	6,554	99.77%	2.86%	25.84	71.98%	99.86%
Unknown									
	Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	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		797,189,666.59	75.70%	2,321	69.85%	2.85%	25.75	72.15%	75.23%
Apartment		255,865,049.86	24.30%	1,002	30.15%	2.89%	26.07	71.35%	24.77%
House / Business (< 50%)									
House / Business (> 50%)									
Business									
Other									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	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		23,466,907.33	2.23%	89	2.68%	2.87%	25.48	66.46%	1.97%
Flevoland		92,812,236.98	8.81%	295	8.88%	3.04%	26.14	78.62%	8.75%
Friesland		21,672,034.04	2.06%	86	2.59%	2.71%	25.45	69.00%	2.26%
Gelderland		91,474,680.41	8.69%	316	9.51%	2.72%	25.45	67.55%	8.52%
Groningen		23,135,388.70	2.20%	91	2.74%	3.06%	26.27	69.69%	1.93%
Limburg		18,863,095.88	1.79%	71	2.14%	2.97%	26.06	74.88%	1.54%
Noord-Brabant		124,874,550.92	11.86%	392	11.80%	2.84%	25.73	72.18%	11.61%
Noord-Holland		218,108,379.71	20.71%	622	18.72%	2.84%	25.73	70.27%	22.12%
Overijssel		43,394,996.55	4.12%	145	4.36%	2.97%	26.06	73.84%	3.77%
Utrecht		94,173,612.40	8.94%	278	8.37%	2.93%	25.88	69.49%	9.07%
Zeeland		13,732,122.97	1.30%	50	1.50%	2.74%	25.68	70.96%	1.22%
Zuid-Holland		287,346,710.56	27.29%	888	26.72%	2.82%	25.92	73.63%	27.22%
Unknown / Not specified									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

17. Geographical Distribution (by economic region)

Economic Region	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
NL112- Delfzijl en omgeving	1,143,436.91	0.11%	7	0.21%	2.98%	25.88	61.79%
NL114- Oost-Groningen	4,335,278.74	0.41%	20	0.60%	2.84%	25.70	67.83%
NL115- Overig Groningen	17,656,673.05	1.68%	64	1.93%	3.11%	26.44	70.65%
NL126- Zuidoost-Friesland	5,753,163.24	0.55%	21	0.63%	2.54%	25.90	69.00%
NL127- Noord-Friesland	10,457,514.39	0.99%	44	1.32%	2.76%	25.26	67.22%
NL128- Zuidwest-Friesland	5,461,356.41	0.52%	21	0.63%	2.79%	25.34	72.41%
NL131- Noord-Drenthe	8,439,963.62	0.80%	32	0.96%	3.20%	25.26	60.37%
NL132- Zuidoost-Drenthe	8,551,882.22	0.81%	34	1.02%	2.81%	25.73	70.96%
NL133- Zuidwest-Drenthe	6,475,061.49	0.61%	23	0.69%	2.52%	25.43	68.45%
NL211- Noord-Overijssel	17,425,106.58	1.65%	58	1.75%	2.91%	25.75	72.15%
NL212- Zuidwest-Overijssel	5,066,481.16	0.48%	14	0.42%	3.02%	26.33	75.25%
NL213- Twente	21,204,004.02	2.01%	74	2.23%	3.01%	26.23	74.78%
NL221- Veluwe	37,594,497.55	3.57%	129	3.88%	2.78%	25.25	63.26%
NL224- Zuidwest-Gelderland	10,692,628.60	1.02%	34	1.02%	2.77%	25.82	73.84%
NL225- Achterhoek	11,206,489.65	1.06%	42	1.26%	2.74%	25.59	67.56%
NL226- Arnhem/Nijmegen	31,680,469.40	3.01%	110	3.31%	2.60%	25.54	70.54%
NL230- Flevoland	92,812,236.98	8.81%	295	8.88%	3.04%	26.14	78.62%
NL321- Kop van Noord Holland	14,931,757.81	1.42%	60	1.81%	2.90%	25.82	67.31%
NL323- IJmond	11,983,896.73	1.14%	40	1.20%	3.39%	26.08	69.57%
NL325- Zaanstreek	14,636,207.21	1.39%	43	1.29%	2.88%	25.98	76.52%
NL327- Het Gooi en Vechstreek	14,971,727.24	1.42%	34	1.02%	2.06%	25.46	61.54%
NL328- Alkmaar en omgeving	13,621,264.08	1.29%	44	1.32%	2.48%	25.19	70.09%
NL32A- Agglomeratie Haarlem	14,756,488.14	1.40%	39	1.17%	2.57%	25.63	65.49%
NL32B- Groot-Amsterdam	133,207,038.50	12.65%	362	10.89%	2.93%	25.75	71.50%
NL341- Zeeuwsch-Vlaanderen	2,891,793.43	0.27%	11	0.33%	3.42%	26.08	75.49%
NL342- Overig Zeeland	10,840,329.54	1.03%	39	1.17%	2.56%	25.58	69.75%
NL350- Utrecht	94,743,337.22	9.00%	279	8.40%	2.92%	25.87	69.60%
NL361- Agglomeratie 's-Gravenhage	84,857,843.35	8.06%	263	7.91%	2.92%	25.81	74.48%
NL362- Delft en Westland	17,566,198.13	1.67%	53	1.59%	2.68%	26.04	68.47%
NL363- Agglomeratie Leiden en Bollenstreek	26,810,711.17	2.55%	83	2.50%	3.05%	26.29	70.83%
NL364- Zuidoost-Zuid-Holland	18,933,450.10	1.80%	57	1.72%	2.65%	25.82	77.41%
NL365- Oost-Zuid-Holland	24,052,584.85	2.28%	74	2.23%	2.57%	25.69	71.37%
NL366- Groot-Rijnmond	114,556,198.14	10.88%	357	10.74%	2.80%	25.96	74.23%
NL411- West-Noord-Brabant	29,072,851.00	2.76%	93	2.80%	2.63%	25.61	73.12%
NL414- Zuidoost-Noord-Brabant	43,657,315.23	4.15%	128	3.85%	2.80%	25.84	72.21%
NL415- Midden-Noord-Brabant	22,795,424.29	2.16%	76	2.29%	3.09%	26.08	73.93%
NL416- Noordoost-Noord-Brabant	29,348,960.40	2.79%	95	2.86%	2.93%	25.40	69.83%
NL421- Noord-Limburg	6,766,214.94	0.64%	26	0.78%	2.78%	26.25	74.55%
NL422- Midden-Limburg	5,799,201.12	0.55%	19	0.57%	2.91%	25.71	78.70%
NL423- Zuid-Limburg	6,297,679.82	0.60%	26	0.78%	3.22%	26.19	71.72%
Unknown							
Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%

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		1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%
Buy-to-Let									
Unknown									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	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		770,907,137.36	73.21%	2,363	71.11%	2.87%	25.89	74.33%	71.25%
Self Employed		192,838,803.05	18.31%	485	14.60%	2.92%	25.70	72.13%	19.01%
Other		89,308,776.04	8.48%	475	14.29%	2.64%	25.49	51.13%	9.73%
Unknown									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	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		1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%
Quarterly									
Semi-Annually									
Annually									
	Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%

21. Energy Performance Certificate

	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++++	69,608,157.44	6.61%	189	5.69%	2.54%	25.78	70.59%	6.23%
A+++	201,975,013.76	19.18%	611	18.39%	2.30%	25.22	67.03%	19.35%
A++	66,733,705.33	6.34%	193	5.81%	2.56%	25.32	68.40%	6.26%
A+	125,362,481.99	11.90%	404	12.16%	3.10%	25.90	72.35%	12.45%
A	589,375,357.93	55.97%	1,926	57.96%	3.07%	26.08	74.13%	55.71%
B								
C								
D								
E								
F								
G								
Unknown								
Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

22. Loan To Income (Debt 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	497,658.29	0.05%	31	0.93%	3.57%	22.45	5.43%	0.06%
0.5 - 1.0	4,743,155.80	0.45%	59	1.78%	2.93%	23.43	26.29%	0.32%
1.0 - 1.5	13,122,400.88	1.25%	109	3.28%	2.92%	24.56	32.71%	0.93%
1.5 - 2.0	20,959,994.49	1.99%	118	3.55%	2.83%	25.36	42.32%	1.92%
2.0 - 2.5	34,582,249.94	3.28%	143	4.30%	2.85%	25.07	51.64%	2.75%
2.5 - 3.0	70,736,906.60	6.72%	250	7.52%	2.84%	25.16	60.96%	5.26%
3.0 - 3.5	122,423,286.37	11.63%	388	11.68%	2.87%	25.53	67.51%	9.09%
3.5 - 4.0	210,199,083.53	19.96%	636	19.14%	3.10%	25.86	74.18%	16.22%
4.0 - 4.5	294,234,369.67	27.94%	871	26.21%	2.94%	26.08	78.26%	25.20%
4.5 - 5.0	207,938,326.82	19.75%	507	15.26%	2.72%	26.17	79.35%	24.36%
5.0 - 5.5	47,564,080.04	4.52%	123	3.70%	2.14%	25.66	67.61%	10.52%
5.5 - 6.0	11,865,578.27	1.13%	38	1.14%	2.46%	25.92	63.76%	1.90%
6.0 - 6.5	6,838,443.21	0.65%	23	0.69%	2.06%	25.76	63.92%	0.73%
6.5 - 7.0	5,639,677.83	0.54%	20	0.60%	2.26%	26.03	59.42%	0.71%
7.0 >=	1,709,504.71	0.16%	7	0.21%	2.50%	26.01	62.39%	
Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	3.9
Minimum	0.1
Maximum	12.1

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%	13,838,545.17	1.31%	158	4.75%	2.06%	24.99	26.70%	1.29%
5% - 10%	65,667,259.20	6.24%	309	9.30%	2.11%	25.07	47.43%	6.24%
10% - 15%	159,143,911.61	15.11%	524	15.77%	2.15%	25.21	62.81%	16.14%
15% - 20%	251,738,582.90	23.91%	783	23.56%	2.37%	25.37	69.46%	26.39%
20% - 25%	333,611,085.79	31.68%	953	28.68%	3.02%	25.97	77.11%	31.18%
25% - 30%	212,779,823.83	20.21%	554	16.67%	3.91%	26.79	83.56%	17.33%
30% - 35%	13,573,544.38	1.29%	33	0.99%	4.18%	27.07	81.93%	1.43%
35% - 40%	2,021,067.26	0.19%	6	0.18%	3.59%	25.78	72.20%	
40% - 45%	513,896.31	0.05%	2	0.06%	1.99%	25.32	74.65%	
45% - 50%								
50% - 55%	167,000.00	0.02%	1	0.03%	4.34%	27.44	42.82%	
55% - 60%								
60% - 65%								
65% - 70%								
70% >=								
Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	20%
Minimum	0%
Maximum	52%

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		214,642,533.33	20.38%	857	25.79%	3.26%	26.65	81.70%	16.05%
Non NHG Loans		838,412,183.12	79.62%	2,466	74.21%	2.76%	25.61	69.46%	83.95%
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	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		222,950,786.83	21.17%	1,368	20.83%	3.24%	26.61	81.59%	16.49%
Non NHG Loans		830,103,929.62	78.83%	5,201	79.17%	2.76%	25.61	69.37%	83.51%
	Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	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		1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%
	Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	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		1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%
	Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	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		1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%
	Total	1,053,054,716.45	100.00%	6,569	100.00%	2.86%	25.82	71.96%	100.00%

28. EPC Issuance 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
< 2023	519,649,692.68	49.35%	1,620	48.75%	2.68%	25.68	73.07%	56.57%
2023 - 2024	376,029,051.55	35.71%	1,231	37.04%	2.96%	25.66	68.88%	37.94%
2024 - 2025	133,027,286.30	12.63%	403	12.13%	3.18%	26.54	74.44%	5.49%
2025 - 2026	23,307,358.22	2.21%	65	1.96%	3.52%	27.66	82.48%	
2026 - 2027	1,041,327.70	0.10%	4	0.12%	2.14%	25.27	74.45%	
2027 - 2028								
2028 - 2029								
2029 - 2030								
2030 - 2031								
2031 - 2032								
2032 - 2033								
2033 - 2034								
2034 - 2035								
2035 >=								
Unknown								
Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	2023
Minimum	2021
Maximum	2026

29. 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		83,460,192.80	7.93%	227	6.83%	2.46%	25.62	70.34%	7.37%
0 - 30		194,514,192.39	18.47%	576	17.33%	2.27%	25.22	67.89%	18.58%
30 - 50		53,565,676.10	5.09%	181	5.45%	2.75%	25.80	69.74%	5.28%
50 - 75		85,341,337.73	8.10%	256	7.70%	3.06%	25.90	73.60%	7.71%
75 - 105		111,103,466.78	10.55%	362	10.89%	3.13%	25.93	72.32%	11.28%
105 - 160		525,069,850.65	49.86%	1,721	51.79%	3.06%	26.05	73.60%	49.78%
160 - 190									
190 - 250									
250 - 290									
290 - 335									
335 - 380									
380 - 400									
400 >=									
Unknown									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	87
Minimum	-69
Maximum	160

30. 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		19,983,715.55	1.90%	47	1.41%	3.06%	25.31	67.92%	2.02%
1900 - 1910		14,814,695.00	1.41%	44	1.32%	3.53%	26.38	66.36%	1.61%
1910 - 1920		6,427,903.53	0.61%	22	0.66%	3.26%	26.18	61.87%	1.20%
1920 - 1930		18,676,253.12	1.77%	53	1.59%	3.38%	26.09	71.06%	2.18%
1930 - 1940		23,033,014.72	2.19%	61	1.84%	2.89%	25.40	70.81%	2.11%
1940 - 1950		3,798,896.23	0.36%	13	0.39%	3.17%	25.66	70.26%	0.33%
1950 - 1960		13,512,110.16	1.28%	43	1.29%	3.12%	25.77	75.12%	1.18%
1960 - 1970		27,920,157.38	2.65%	96	2.89%	3.03%	25.98	76.68%	2.43%
1970 - 1980		57,920,358.61	5.50%	197	5.93%	3.06%	25.85	76.35%	5.18%
1980 - 1990		100,851,406.87	9.58%	360	10.83%	3.15%	26.23	79.25%	8.95%
1990 - 2000		162,936,504.92	15.47%	534	16.07%	3.04%	26.11	74.56%	14.56%
2000 - 2005		124,838,862.12	11.85%	395	11.89%	2.98%	26.04	71.57%	11.89%
2005 - 2010		105,025,924.85	9.97%	329	9.90%	2.98%	25.93	71.26%	10.77%
2010 - 2015		58,440,627.86	5.55%	192	5.78%	3.13%	25.90	69.67%	5.52%
2015 - 2020		42,385,622.89	4.03%	121	3.64%	3.00%	25.33	66.86%	4.65%
2020 - 2021		11,005,181.45	1.05%	32	0.96%	2.91%	25.56	67.21%	1.22%
2021 - 2022		26,552,786.34	2.52%	79	2.38%	2.13%	24.54	67.40%	2.72%
2022 - 2023		54,307,238.01	5.16%	157	4.72%	1.96%	25.09	66.70%	6.08%
2023 - 2024		131,780,759.50	12.51%	403	12.13%	2.14%	25.44	68.73%	13.42%
2024 - 2025		42,664,824.14	4.05%	128	3.85%	2.90%	26.07	71.25%	1.99%
2025 - 2026		6,177,873.20	0.59%	17	0.51%	3.48%	27.18	84.39%	
2026 >=									
Unknown									
	Total	1,053,054,716.45	100.00%	3,323	100.00%	2.86%	25.82	71.96%	100.00%

Weighted Average	1996
Minimum	1718
Maximum	2025

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;
Construction Year	Year of construction for the property
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);
EPC Issuance Date / EPC Expiration Date	Date on which energy performance certificate issued/expires 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);
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 (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 (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;

Term	Definition / Calculation
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;
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;
Primary Energy Demand	Prime fossil energy usage in kWh/m2/year
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

ACCOUNT BANK (ABNK)	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75	**ARRANGER (ARRG)**	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
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JOINT LEAD MANAGERS (MNGR)	Credit Agricole CIB 12 place des Etats-Unis 92120 Montrouge France (FR) 1VUV7VQFKUOQSJ21A208	**JOINT LEAD MANAGERS (MNGR)**	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
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LISTING AGENT (OTHR)	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75	**PAYING AGENT (PAYA)**	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
RATING AGENCY (OTHR)	Fitch Ratings (RMBS) 30 North Colonnade, Canary Wharf E14 5GN London United Kingdom (UK) 2138009F8YAHVC8W3Q52	**RATING AGENCY (OTHR)**	Moody's (RMBS) One Canada Square, Canary Wharf E14 5FA London United Kingdom (UK) 549300VRS9KIQPMTQR45
SECURITY TRUSTEE (TRUS)	Stichting Security Trustee Green Lion 2024-1 Basisweg 10 1043 AP Amsterdam The Netherlands (NL) 724500R0FRROYTJMBC30	**SELLER (SELL)**	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75

SERVICER (OTHR)	ING Bank N.V.	**SWAP COUNTERPARTY (IRSP)**	ING Bank N.V.
	Bijlmerdreef 106		Bijlmerdreef 106
	1102 CT Amsterdam		1102 CT Amsterdam
	The Netherlands (NL)		The Netherlands (NL)
	3TK20IVIUJ8J3ZU0QE75		3TK20IVIUJ8J3ZU0QE75