Green Lion 2026-1 B.V.

ESMA identifier: 3TK20IVIUJ8J3ZU0QE75N202601

Portfolio and Performance Report

Reporting Period: 1 June 2026 - 30 June 2026

Reporting Date: 23 July 2026

AMOUNTS IN EURO

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Key Dates

Securitisation Dates

Closing Date	3 Mar 2026
Portfolio Cut-off Date	30 Jun 2026
Revolving Period End-Date	23 Jan 2031
Final Maturity Date	23 Jan 2062

The Mortgage Loan Portfolio

Number of Mortgage Loans

Number of Mortgage Loans at the beginning of the Reporting Period		3,217
Repaid in full Mortgage Loans	-/-	28
Purchased Mortgage loans		159
Repurchased Mortgage Loans	-/-	46
Foreclosed Mortgage Loans	-/-	0
Other		19
Number of Mortgage Loans at the end of the Reporting Period		3,321

Amounts of Mortgage Loans

Net Outstanding balance at the beginning of the Reporting Period		1,024,391,933.65
Repayments	-/-	1,814,408.35
Prepayments	-/-	8,470,274.75
Further Advances		26,043,525.36
Purchased Mortgage Loans		46,306,749.43
Repurchased Mortgage Loans	-/-	34,126,173.79
Foreclosed Mortgage Loans	-/-	0.00
Other		758,599.63
Net Outstanding balance at the end of the Reporting Period		1,053,089,951.18

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period	531,347.50
Changes in Construction Deposit Obligations	-11,876.16
Construction Deposit Obligations at the end of the Reporting Period	519,471.34

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		995,020	1,007,649
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	6.035%	6.740%
Annualized 1-month average CPR	8.073%	9.504%
Annualized 3-month average CPR	7.027%	8.529%
Annualized 6-month average CPR	N/A	N/A
Annualized 12-month average CPR	N/A	N/A
Principal Payment Rate (PPR)		
Annualized Life PPR	2.101%	2.105%
Annualized 1-month average PPR	2.113%	2.123%
Annualized 3-month average PPR	2.104%	2.114%
Annualized 6-month average PPR	N/A	N/A
Annualized 12-month average PPR	N/A	N/A
Payment Ratio		
Periodic Payment Ratio	99.530%	99.720%
Constant Default Rate		
Constant Default Rate current month	0.763%	0.000%
Constant Default Rate 3-month average	0.255%	0.255%
Constant Default Rate 6-month average	N/A	N/A
Constant Default Rate 12-month average	N/A	N/A
Constant Default Rate to date	0.289%	0.231%

Transaction Specific Information

Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	1,053,089,951.18	1,053,099,999.98
Value of savings deposits	0.00	0.00
Net principal balance	1,053,089,951.18	1,053,099,999.98
Construction Deposits	519,471.34	811,681.42
Net principal balance excl. Construction and Saving Deposits	1,052,570,479.84	1,052,288,318.56
Negative balance	0.00	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	1,052,570,479.84	1,052,288,318.56
Number of loans	3,321	3,283
Number of loanparts	7,097	7,047
Number of negative loanparts	0	0
Average principal balance (borrower)	317,100.26	320,773.68
Weighted average current interest rate	3.18%	3.14%
Weighted average maturity (in years)	25.83	26.07
Weighted average remaining time to interest reset (in years)	8.52	8.83
Weighted average seasoning (in years)	3.41	3.14
Weighted average CLTOMV	67.35%	66.97%
Weighted average CLTIMV	58.54%	58.16%
Weighted average OLTOMV	74.24%	73.36%

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		15,666.91	1,051,770,678.23	99.87%	7,091	99.92%	3.18%	25.82	67.31%
< 29 days									
30 days - 59 days		4,290.57	311,623.85	0.03%	1	0.01%	3.40%	28.58	95.88%
60 days - 89 days									
90 days - 119 days									
120 days - 149 days									
150 days - 179 days									
180 days >		2,865.48	1,007,649.10	0.10%	5	0.07%	3.54%	27.73	95.76%
	Total	22,822.96	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%

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)		819,692,567.00	77.84%	5,109	71.99%	3.30%	26.07	71.78%	77.06%
German Amortisation (DEXX)									
Linear (FIXE)		38,455,233.04	3.65%	281	3.96%	3.03%	25.50	53.87%	3.87%
Interest Only (BLLT)		194,942,151.14	18.51%	1,707	24.05%	2.72%	24.87	51.37%	19.07%
Other (OTHR)									
	Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	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%	4,346,338.02	0.41%	37	0.52%	0.94%	24.56	69.20%	0.42%
1.00% - 1.50%	102,692,468.24	9.75%	776	10.93%	1.31%	24.33	62.13%	9.95%
1.50% - 2.00%	150,411,888.16	14.28%	1,184	16.68%	1.73%	23.86	59.52%	15.94%
2.00% - 2.50%	75,709,968.31	7.19%	612	8.62%	2.25%	23.89	57.29%	8.06%
2.50% - 3.00%	42,099,975.56	4.00%	277	3.90%	2.70%	23.99	63.60%	4.41%
3.00% - 3.50%	100,280,755.47	9.52%	723	10.19%	3.32%	26.08	67.85%	7.58%
3.50% - 4.00%	265,522,221.55	25.21%	1,810	25.50%	3.77%	26.82	68.08%	23.41%
4.00% - 4.50%	250,048,642.15	23.74%	1,335	18.81%	4.19%	27.18	75.01%	24.13%
4.50% - 5.00%	60,722,575.35	5.77%	335	4.72%	4.61%	26.64	75.10%	5.99%
5.00% - 5.50%	1,255,118.37	0.12%	8	0.11%	5.06%	26.89	62.73%	0.13%
5.50% - 6.00%								
6.00% - 6.50%								
6.50% - 7.00%								
7.00% >=								
Unknown								
Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	3.18%
Minimum	0.85%
Maximum	5.40%

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	428,606.65	0.04%	35	1.05%	3.60%	25.11	4.37%	0.03%
25,000 - 50,000	1,585,811.48	0.15%	42	1.26%	3.22%	25.07	10.01%	0.15%
50,000 - 75,000	4,699,618.58	0.45%	79	2.38%	3.28%	23.84	17.50%	0.46%
75,000 - 100,000	9,675,181.13	0.92%	108	3.25%	3.22%	23.67	26.67%	0.86%
100,000 - 150,000	35,452,775.75	3.37%	288	8.67%	3.07%	24.19	34.98%	3.51%
150,000 - 200,000	54,643,445.88	5.19%	314	9.45%	2.95%	24.73	47.79%	5.18%
200,000 - 250,000	84,946,057.26	8.07%	372	11.20%	2.95%	25.48	53.82%	7.50%
250,000 - 300,000	110,877,740.11	10.53%	411	12.38%	2.96%	25.47	59.91%	10.09%
300,000 - 350,000	156,959,638.96	14.90%	482	14.51%	3.40%	26.28	78.29%	14.92%
350,000 - 400,000	68,115,045.46	6.47%	182	5.48%	2.93%	25.59	65.46%	5.57%
400,000 - 450,000	78,490,369.66	7.45%	184	5.54%	3.09%	25.86	70.58%	6.25%
450,000 - 500,000	173,974,587.61	16.52%	367	11.05%	3.49%	26.60	76.71%	17.30%
500,000 - 550,000	150,023,285.49	14.25%	287	8.64%	3.59%	26.82	79.41%	16.36%
550,000 - 600,000	23,360,797.47	2.22%	41	1.23%	2.75%	24.24	62.80%	2.18%
600,000 - 650,000	20,086,232.01	1.91%	32	0.96%	2.49%	24.45	61.28%	1.73%
650,000 - 700,000	10,816,278.23	1.03%	16	0.48%	2.10%	24.14	59.89%	1.15%
700,000 - 750,000	10,198,505.48	0.97%	14	0.42%	2.36%	24.61	64.54%	0.97%
750,000 - 800,000	10,068,321.01	0.96%	13	0.39%	2.45%	25.11	62.48%	0.96%
800,000 - 850,000	8,229,576.50	0.78%	10	0.30%	2.80%	24.37	68.28%	0.86%
850,000 - 900,000	13,191,244.84	1.25%	15	0.45%	2.84%	25.55	68.64%	0.84%
900,000 - 950,000	16,643,703.09	1.58%	18	0.54%	3.09%	26.01	70.51%	1.75%
950,000 - 1,000,000	10,623,128.53	1.01%	11	0.33%	2.75%	25.27	64.32%	1.38%
1.000.000 >								
Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Average	317,100
Minimum	287
Maximum	985,993

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%		1,032,916,898.58	98.08%	3,264	98.28%	3.18%	25.80	67.15%	97.25%
0% - 10%		18,864,666.56	1.79%	52	1.57%	3.42%	27.12	79.03%	2.58%
10% - 20%		1,308,386.04	0.12%	5	0.15%	3.17%	25.75	60.67%	0.17%
20% - 30%									
30% - 40%									
40% - 50%									
50% - 60%									
60% - 70%									
70% - 80%									
80% - 90%									
90% >									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	0%
Minimum	0%
Maximum	15%

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 >=	6,228,737.61	0.59%	59	0.83%	3.59%	29.32	69.80%	
2025 - 2026	163,693,535.45	15.54%	1,120	15.78%	3.40%	27.88	71.65%	13.93%
2024 - 2025	291,074,195.25	27.64%	1,794	25.28%	3.73%	27.15	70.92%	26.69%
2023 - 2024	261,086,289.09	24.79%	1,592	22.43%	3.69%	26.05	70.46%	25.45%
2022 - 2023	124,027,200.95	11.78%	796	11.22%	2.33%	25.39	64.99%	12.47%
2021 - 2022	67,551,992.37	6.41%	462	6.51%	1.50%	24.51	63.06%	6.81%
2020 - 2021	36,654,267.85	3.48%	261	3.68%	1.64%	23.35	61.09%	3.94%
2019 - 2020	24,711,309.26	2.35%	205	2.89%	2.04%	22.41	56.59%	2.61%
2018 - 2019	17,812,810.49	1.69%	150	2.11%	2.14%	21.77	55.85%	1.81%
2017 - 2018	9,902,604.07	0.94%	100	1.41%	1.85%	20.55	52.98%	1.09%
2016 - 2017	14,761,190.04	1.40%	131	1.85%	3.04%	19.16	47.20%	1.52%
2015 - 2016	23,505,972.70	2.23%	274	3.86%	3.44%	19.08	44.06%	2.37%
2014 - 2015	9,753,448.03	0.93%	125	1.76%	3.20%	17.76	43.20%	1.03%
2013 - 2014	1,719,915.52	0.16%	20	0.28%	3.11%	16.88	39.91%	0.23%
2012 - 2013	606,482.50	0.06%	8	0.11%	2.45%	15.62	37.01%	0.06%
2011 - 2012								
2010 - 2011								
2009 - 2010								
2008 - 2009								
2007 - 2008								
2006 - 2007								
2005 - 2006								
2004 - 2005								
< 2004								
Unknown								
Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	2023
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		803,860.52	0.08%	16	0.23%	3.05%	2.40	45.96%	0.08%
2030 - 2035		1,478,467.49	0.14%	36	0.51%	2.92%	6.77	45.50%	0.15%
2035 - 2040		3,683,059.63	0.35%	46	0.65%	3.14%	10.43	40.97%	0.37%
2040 - 2045		24,371,725.38	2.31%	287	4.04%	2.94%	17.42	47.81%	2.51%
2045 - 2050		166,309,445.26	15.79%	1,506	21.22%	2.51%	21.22	55.93%	17.03%
2050 - 2055		712,892,015.22	67.70%	4,300	60.59%	3.27%	26.73	69.69%	68.42%
2055 - 2060		143,551,377.68	13.63%	906	12.77%	3.55%	28.81	73.30%	11.44%
2060 - 2065									
2065 - 2070									
2070 - 2075									
2075 - 2080									
2080 >=									
Credit Mortgage									
Unknown									
	Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	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		44,522,507.59	4.23%	361	5.09%	3.44%	28.45	71.08%	10.97%
1 year - 2 years		269,551,576.76	25.60%	1,714	24.15%	3.54%	27.61	71.44%	27.16%
2 years - 3 years		301,946,231.33	28.67%	1,809	25.49%	3.82%	26.53	71.89%	25.92%
3 years - 4 years		179,050,309.93	17.00%	1,155	16.27%	3.23%	25.67	66.04%	13.48%
4 years - 5 years		84,968,134.20	8.07%	549	7.74%	1.54%	25.03	63.89%	7.42%
5 years - 6 years		54,858,827.29	5.21%	376	5.30%	1.57%	23.98	62.29%	3.98%
6 years - 7 years		28,834,990.64	2.74%	227	3.20%	1.77%	22.67	60.37%	2.62%
7 years - 8 years		22,683,493.99	2.15%	187	2.63%	2.20%	22.12	55.66%	1.97%
8 years - 9 years		13,340,287.63	1.27%	130	1.83%	1.93%	20.96	53.33%	1.20%
9 years - 10 years		7,879,030.92	0.75%	73	1.03%	2.16%	19.68	52.83%	1.27%
10 years - 11 years		25,929,726.75	2.46%	273	3.85%	3.41%	19.18	44.46%	2.59%
11 years - 12 years		13,658,599.86	1.30%	164	2.31%	3.37%	18.39	43.40%	1.03%
12 years - 13 years		5,101,156.36	0.48%	69	0.97%	3.07%	17.15	43.58%	0.31%
13 years - 14 years		596,585.11	0.06%	6	0.08%	2.08%	16.20	35.67%	0.08%
14 years - 15 years		168,492.82	0.02%	4	0.06%	3.74%	14.68	34.72%	
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	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	3.4
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	1,432.69	0.00%	2	0.03%	3.58%	0.34	62.26%	0.00%
1 years - 2 years	30,274.58	0.00%	4	0.06%	4.33%	1.29	43.01%	0.00%
2 years - 3 years	704,899.85	0.07%	7	0.10%	3.03%	2.37	45.98%	0.05%
3 years - 4 years	67,253.40	0.01%	3	0.04%	2.69%	3.25	46.73%	0.02%
4 years - 5 years	82,622.63	0.01%	6	0.08%	3.90%	4.59	28.77%	0.01%
5 years - 6 years	329,979.32	0.03%	9	0.13%	2.79%	5.57	52.52%	0.01%
6 years - 7 years	293,309.09	0.03%	6	0.08%	3.57%	6.36	54.12%	0.05%
7 years - 8 years	550,548.43	0.05%	10	0.14%	2.56%	7.44	34.82%	0.04%
8 years - 9 years	338,345.82	0.03%	7	0.10%	3.06%	8.36	44.77%	0.05%
9 years - 10 years	1,589,233.81	0.15%	15	0.21%	3.58%	9.54	39.82%	0.06%
10 years - 11 years	1,158,292.54	0.11%	15	0.21%	2.44%	10.36	47.76%	0.19%
11 years - 12 years	321,066.32	0.03%	7	0.10%	2.84%	11.66	52.80%	0.04%
12 years - 13 years	268,983.97	0.03%	4	0.06%	3.39%	12.91	21.05%	0.02%
13 years - 14 years	645,126.68	0.06%	7	0.10%	2.97%	13.58	41.94%	0.05%
14 years - 15 years	1,563,213.44	0.15%	20	0.28%	2.45%	14.53	40.00%	0.12%
15 years - 16 years	700,017.04	0.07%	10	0.14%	2.33%	15.62	48.20%	0.08%
16 years - 17 years	1,344,118.41	0.13%	18	0.25%	2.54%	16.70	52.69%	0.11%
17 years - 18 years	10,948,950.74	1.04%	129	1.82%	3.02%	17.50	49.12%	0.77%
18 years - 19 years	20,194,397.78	1.92%	235	3.31%	3.12%	18.50	47.46%	1.56%
19 years - 20 years	36,706,350.10	3.49%	371	5.23%	3.05%	19.41	49.20%	3.38%
20 years - 21 years	19,766,074.48	1.88%	174	2.45%	2.38%	20.43	58.70%	2.49%
21 years - 22 years	29,459,714.26	2.80%	275	3.87%	2.23%	21.46	56.52%	2.74%
22 years - 23 years	47,077,557.07	4.47%	376	5.30%	2.33%	22.44	59.38%	4.05%
23 years - 24 years	47,499,796.76	4.51%	370	5.21%	2.04%	23.46	62.43%	4.72%
24 years - 25 years	66,191,429.22	6.29%	471	6.64%	1.71%	24.51	63.57%	5.24%
25 years - 26 years	88,485,832.18	8.40%	589	8.30%	1.64%	25.50	64.64%	8.34%
26 years - 27 years	154,988,644.60	14.72%	961	13.54%	3.36%	26.50	66.63%	12.47%
27 years - 28 years	252,592,744.73	23.99%	1,364	19.22%	4.07%	27.46	74.29%	21.29%
28 years - 29 years	230,237,642.91	21.86%	1,332	18.77%	3.69%	28.41	72.84%	22.96%
29 years - 30 years	38,286,062.96	3.64%	289	4.07%	3.55%	29.20	72.14%	9.07%
30 years >=	666,035.37	0.06%	11	0.15%	4.04%	30.00	64.83%	
Credit Mortgage								
Unknown								
Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	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)		202,479,527.60	19.23%	783	23.58%	3.42%	26.82	81.65%	15.56%
< 10.00%		1,096,278.03	0.10%	40	1.20%	3.30%	27.33	6.24%	0.11%
10.00% - 20.00%		8,066,371.63	0.77%	93	2.80%	3.31%	26.02	14.29%	0.81%
20.00% - 30.00%		18,872,974.64	1.79%	143	4.31%	3.30%	25.70	23.55%	1.84%
30.00% - 40.00%		38,765,388.18	3.68%	211	6.35%	3.01%	24.70	31.10%	3.97%
40.00% - 50.00%		67,020,913.96	6.36%	267	8.04%	2.94%	24.72	40.40%	6.57%
50.00% - 60.00%		123,312,186.76	11.71%	392	11.80%	2.98%	24.59	48.10%	12.27%
60.00% - 70.00%		149,418,380.27	14.19%	403	12.13%	2.86%	25.20	57.23%	15.27%
70.00% - 80.00%		132,269,499.51	12.56%	320	9.64%	2.85%	25.27	66.35%	13.19%
80.00% - 90.00%		114,556,600.04	10.88%	250	7.53%	3.06%	25.79	76.22%	11.41%
90.00% - 100.00%		119,072,294.33	11.31%	254	7.65%	3.65%	26.87	88.56%	11.39%
100.00 %		68,648,137.15	6.52%	144	4.34%	3.81%	27.41	94.71%	6.81%
100.01 % - 110.00 %		9,511,399.08	0.90%	21	0.63%	3.50%	26.77	92.25%	0.81%
110.00% >=									
Unknown									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	74.24%
Minimum	0.99%
Maximum	106.25%

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)		202,479,527.60	19.23%	783	23.58%	3.42%	26.82	81.65%	15.56%
< 10.00%		2,418,823.38	0.23%	74	2.23%	3.31%	26.14	6.53%	0.25%
10.00% - 20.00%		14,161,835.04	1.34%	151	4.55%	3.38%	25.03	15.63%	1.37%
20.00% - 30.00%		31,922,187.66	3.03%	194	5.84%	3.16%	24.87	25.90%	3.22%
30.00% - 40.00%		70,484,076.01	6.69%	317	9.55%	2.99%	24.29	35.61%	6.30%
40.00% - 50.00%		105,208,129.94	9.99%	346	10.42%	2.95%	24.33	45.49%	10.89%
50.00% - 60.00%		145,220,459.12	13.79%	402	12.10%	2.85%	25.04	54.87%	14.05%
60.00% - 70.00%		145,750,772.89	13.84%	347	10.45%	2.78%	25.37	64.79%	14.73%
70.00% - 80.00%		110,152,910.57	10.46%	233	7.02%	2.94%	25.68	74.70%	10.99%
80.00% - 90.00%		98,815,944.52	9.38%	211	6.35%	3.33%	26.55	84.74%	9.83%
90.00% - 100.00%		126,475,284.45	12.01%	263	7.92%	4.02%	27.66	95.04%	12.77%
100.00% - 110.00%									0.05%
110.00% >=									
Unknown									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	67.35%
Minimum	0.03%
Maximum	99.85%

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)	202,479,527.60	19.23%	783	23.58%	3.42%	26.82	81.65%	15.56%
< 10.00%	4,392,365.26	0.42%	105	3.16%	3.30%	24.78	9.22%	0.45%
10.00% - 20.00%	27,983,034.74	2.66%	235	7.08%	3.27%	23.52	22.97%	2.66%
20.00% - 30.00%	59,678,234.09	5.67%	300	9.03%	2.99%	24.02	33.10%	5.83%
30.00% - 40.00%	96,313,383.05	9.15%	341	10.27%	2.87%	24.42	42.64%	9.19%
40.00% - 50.00%	150,127,691.48	14.26%	434	13.07%	2.82%	24.91	53.33%	14.21%
50.00% - 60.00%	147,109,028.21	13.97%	357	10.75%	2.80%	25.38	62.98%	14.78%
60.00% - 70.00%	142,372,226.60	13.52%	302	9.09%	2.92%	25.69	72.88%	14.17%
70.00% - 80.00%	108,219,555.82	10.28%	227	6.84%	3.65%	26.84	85.14%	10.84%
80.00% - 90.00%	86,069,616.81	8.17%	178	5.36%	3.97%	27.68	93.13%	9.27%
90.00% - 100.00%	28,345,287.52	2.69%	59	1.78%	3.86%	28.19	97.13%	3.03%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	58.54%
Minimum	0.03%
Maximum	99.71%

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	19,216,194.27	1.82%	198	2.79%	2.81%	22.50	56.26%	2.45%
12 month(s) - 24 month(s)	22,649,344.73	2.15%	241	3.40%	2.39%	23.50	53.69%	1.82%
24 month(s) - 36 month(s)	45,171,468.73	4.29%	398	5.61%	3.05%	24.62	58.21%	3.04%
36 month(s) - 48 month(s)	78,438,465.37	7.45%	554	7.81%	2.85%	25.61	65.23%	7.21%
48 month(s) - 60 month(s)	51,512,583.74	4.89%	431	6.07%	2.05%	23.95	57.83%	5.42%
60 month(s) - 72 month(s)	45,719,712.26	4.34%	357	5.03%	1.52%	24.45	62.71%	4.70%
72 month(s) - 84 month(s)	98,114,538.15	9.32%	602	8.48%	3.52%	25.95	66.92%	6.81%
84 month(s) - 96 month(s)	191,146,931.21	18.15%	994	14.01%	4.12%	26.93	75.57%	16.03%
96 month(s) - 108 month(s)	177,767,243.79	16.88%	1,048	14.77%	3.75%	27.71	73.33%	16.61%
108 month(s) - 120 month(s)	54,030,794.70	5.13%	407	5.73%	3.55%	26.37	68.36%	9.11%
120 month(s) - 132 month(s)	6,757,444.10	0.64%	57	0.80%	2.56%	25.71	59.70%	0.85%
132 month(s) - 144 month(s)	12,207,426.40	1.16%	89	1.25%	3.11%	24.36	67.29%	0.63%
144 month(s) - 156 month(s)	31,969,653.74	3.04%	217	3.06%	2.96%	23.68	64.77%	2.76%
156 month(s) - 168 month(s)	25,263,389.91	2.40%	181	2.55%	2.45%	23.90	59.82%	2.54%
168 month(s) - 180 month(s)	36,963,134.69	3.51%	283	3.99%	1.71%	24.03	63.34%	2.83%
180 month(s) - 192 month(s)	61,286,425.71	5.82%	414	5.83%	1.66%	25.07	63.52%	5.22%
192 month(s) - 204 month(s)	48,581,425.83	4.61%	298	4.20%	3.00%	25.82	65.39%	6.85%
204 month(s) - 216 month(s)	23,748,262.67	2.26%	146	2.06%	4.38%	26.97	69.96%	2.47%
216 month(s) - 228 month(s)	15,519,089.32	1.47%	115	1.62%	3.97%	27.86	67.77%	1.41%
228 month(s) - 240 month(s)	3,302,039.57	0.31%	38	0.54%	4.13%	26.21	57.45%	0.91%
240 month(s) - 252 month(s)	163,949.00	0.02%	2	0.03%	4.49%	30.00	53.11%	
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	3,560,433.29	0.34%	27	0.38%	3.63%	11.80	46.95%	0.34%
Unknown								
Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	102
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		3,560,433.29	0.34%	27	0.38%	3.63%	11.80	46.95%	0.34%
Fixed		1,049,529,517.89	99.66%	7,070	99.62%	3.18%	25.87	67.42%	99.66%
Unknown									
	Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	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		790,301,907.68	75.05%	2,277	68.56%	3.20%	25.67	67.47%	76.04%
Apartment		262,788,043.50	24.95%	1,044	31.44%	3.12%	26.31	66.98%	23.96%
House / Business (< 50%)									
House / Business (> 50%)									
Business									
Other									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	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		19,592,650.41	1.86%	77	2.32%	3.06%	24.88	63.18%	1.83%
Flevoland		75,984,281.06	7.22%	237	7.14%	3.33%	26.41	75.47%	6.83%
Friesland		23,984,149.81	2.28%	92	2.77%	3.07%	24.95	64.33%	2.25%
Gelderland		95,196,442.05	9.04%	314	9.45%	3.03%	25.55	63.82%	9.40%
Groningen		23,534,484.44	2.23%	98	2.95%	2.98%	25.56	67.44%	2.00%
Limburg		18,620,166.45	1.77%	75	2.26%	3.13%	25.38	65.51%	1.65%
Noord-Brabant		130,634,544.46	12.40%	410	12.35%	3.18%	25.83	66.48%	12.42%
Noord-Holland		272,258,484.49	25.85%	765	23.04%	3.16%	25.82	67.17%	26.14%
Overijssel		45,237,254.59	4.30%	165	4.97%	3.13%	25.58	67.06%	4.16%
Utrecht		86,541,930.32	8.22%	258	7.77%	3.27%	25.95	64.55%	8.43%
Zeeland		11,013,633.04	1.05%	42	1.26%	3.10%	24.99	60.59%	1.08%
Zuid-Holland		250,491,930.06	23.79%	788	23.73%	3.25%	26.02	68.94%	23.81%
Unknown / Not specified									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	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	1,338,864.35	0.13%	8	0.24%	2.45%	25.58	78.44%
NL114- Oost-Groningen	5,581,346.47	0.53%	24	0.72%	2.81%	25.99	63.54%
NL115- Overig Groningen	16,614,273.62	1.58%	66	1.99%	3.08%	25.42	67.86%
NL126- Zuidoost-Friesland	9,162,297.54	0.87%	36	1.08%	3.07%	24.30	61.60%
NL127- Noord-Friesland	11,174,787.11	1.06%	42	1.26%	3.16%	25.79	70.01%
NL128- Zuidwest-Friesland	3,647,065.16	0.35%	14	0.42%	2.80%	24.00	53.79%
NL131- Noord-Drenthe	6,800,767.11	0.65%	23	0.69%	3.17%	25.13	64.24%
NL132- Zuidoost-Drenthe	5,491,354.26	0.52%	26	0.78%	2.84%	25.30	67.67%
NL133- Zuidwest-Drenthe	7,535,459.63	0.72%	29	0.87%	3.13%	24.31	58.72%
NL211- Noord-Overijssel	17,124,537.62	1.63%	57	1.72%	3.15%	25.49	66.03%
NL212- Zuidwest-Overijssel	6,436,859.86	0.61%	21	0.63%	3.10%	25.92	68.53%
NL213- Twente	21,440,926.52	2.04%	86	2.59%	3.11%	25.57	67.57%
NL221- Veluwe	40,975,321.76	3.89%	131	3.94%	3.06%	25.16	61.90%
NL224- Zuidwest-Gelderland	8,280,481.32	0.79%	26	0.78%	3.46%	26.39	70.53%
NL225- Achterhoek	10,688,881.22	1.02%	42	1.26%	2.89%	25.16	58.71%
NL226- Arnhem/Nijmegen	35,251,757.75	3.35%	115	3.46%	2.93%	25.93	66.03%
NL230- Flevoland	75,984,281.06	7.22%	237	7.14%	3.33%	26.41	75.47%
NL321- Kop van Noord Holland	20,834,161.19	1.98%	75	2.26%	3.15%	26.08	69.92%
NL323- IJmond	8,904,256.90	0.85%	32	0.96%	3.37%	25.45	62.62%
NL325- Zaanstreek	21,113,472.61	2.00%	66	1.99%	3.33%	25.52	69.53%
NL327- Het Gooi en Vechstreek	30,484,828.70	2.89%	68	2.05%	2.99%	25.57	65.26%
NL328- Alkmaar en omgeving	17,039,633.36	1.62%	57	1.72%	3.35%	26.31	72.66%
NL32A- Agglomeratie Haarlem	17,656,318.22	1.68%	46	1.39%	3.06%	25.45	64.20%
NL32B- Groot-Amsterdam	156,225,813.51	14.83%	421	12.68%	3.15%	25.88	66.85%
NL341- Zeeuwsch-Vlaanderen	2,242,984.92	0.21%	9	0.27%	3.50%	25.02	72.84%
NL342- Overig Zeeland	8,770,648.12	0.83%	33	0.99%	2.99%	24.98	57.46%
NL350- Utrecht	86,806,112.67	8.24%	259	7.80%	3.27%	25.95	64.49%
NL361- Agglomeratie 's-Gravenhage	74,346,486.96	7.06%	228	6.87%	3.37%	26.35	69.92%
NL362- Delft en Westland	15,690,875.87	1.49%	44	1.32%	3.36%	26.50	65.80%
NL363- Agglomeratie Leiden en Bollenstreek	27,890,703.89	2.65%	82	2.47%	3.23%	26.04	67.09%
NL364- Zuidoost-Zuid-Holland	11,167,701.01	1.06%	36	1.08%	2.99%	25.31	69.02%
NL365- Oost-Zuid-Holland	22,013,570.94	2.09%	68	2.05%	3.51%	26.39	69.32%
NL366- Groot-Rijnmond	99,118,409.04	9.41%	329	9.91%	3.12%	25.69	69.19%
NL411- West-Noord-Brabant	36,166,714.18	3.43%	108	3.25%	3.01%	25.63	65.85%
NL414- Zuidoost-Noord-Brabant	36,635,930.78	3.48%	113	3.40%	3.20%	25.86	64.25%
NL415- Midden-Noord-Brabant	27,010,639.81	2.56%	91	2.74%	3.16%	26.08	70.80%
NL416- Noordoost-Noord-Brabant	30,821,259.69	2.93%	98	2.95%	3.39%	25.82	66.09%
NL421- Noord-Limburg	6,553,485.79	0.62%	24	0.72%	3.04%	24.39	62.74%
NL422- Midden-Limburg	4,025,730.01	0.38%	16	0.48%	2.62%	26.01	64.02%
NL423- Zuid-Limburg	8,040,950.65	0.76%	35	1.05%	3.45%	25.87	68.52%
Unknown							
Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%

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		1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%
Buy-to-Let									
Unknown									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	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		771,518,772.42	73.26%	2,290	68.96%	3.22%	26.00	70.76%	72.04%
Self Employed		183,641,676.72	17.44%	474	14.27%	3.14%	25.32	65.21%	18.43%
Other		97,929,502.04	9.30%	557	16.77%	2.94%	25.39	44.49%	9.53%
Unknown									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	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		1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	100.00%
Quarterly									
Semi-Annually									
Annually									
	Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	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++++	91,423,841.73	8.68%	251	7.56%	3.01%	25.62	67.33%	8.72%
A+++	193,876,462.68	18.41%	580	17.46%	2.95%	25.44	63.19%	18.75%
A++	85,983,576.27	8.16%	245	7.38%	2.96%	25.63	64.78%	8.42%
A+	157,544,187.77	14.96%	523	15.75%	3.20%	25.56	66.17%	15.03%
A	524,261,882.73	49.78%	1,722	51.85%	3.33%	26.12	69.67%	49.08%
B								
C								
D								
E								
F								
G								
Unknown								
Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	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		1,028,144.46	0.10%	48	1.45%	3.35%	24.53	8.65%	0.09%
0.5 - 1.0		5,657,657.94	0.54%	76	2.29%	3.33%	24.50	19.83%	0.55%
1.0 - 1.5		18,481,268.80	1.75%	134	4.03%	2.99%	23.87	31.08%	1.55%
1.5 - 2.0		30,496,893.46	2.90%	159	4.79%	3.28%	23.93	40.07%	2.88%
2.0 - 2.5		46,171,312.21	4.38%	196	5.90%	3.01%	24.24	47.84%	4.42%
2.5 - 3.0		84,238,632.17	8.00%	299	9.00%	3.05%	24.92	56.98%	7.90%
3.0 - 3.5		139,085,930.01	13.21%	452	13.61%	3.11%	25.40	62.24%	12.77%
3.5 - 4.0		206,192,565.45	19.58%	608	18.31%	3.22%	25.82	69.59%	18.40%
4.0 - 4.5		279,833,108.01	26.57%	772	23.25%	3.27%	26.29	74.57%	26.55%
4.5 - 5.0		196,749,268.13	18.68%	468	14.09%	3.31%	26.78	77.14%	20.32%
5.0 - 5.5		34,644,883.47	3.29%	78	2.35%	2.55%	25.69	66.12%	3.64%
5.5 - 6.0		5,917,941.44	0.56%	19	0.57%	2.43%	26.16	60.88%	0.57%
6.0 - 6.5		3,422,807.71	0.33%	9	0.27%	2.35%	25.96	68.33%	0.27%
6.5 - 7.0		619,255.18	0.06%	2	0.06%	2.33%	24.41	53.95%	0.08%
7.0 >=		550,282.74	0.05%	1	0.03%	4.35%	27.04	56.73%	
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	3.8
Minimum	0.0
Maximum	7.1

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%		17,624,635.44	1.67%	190	5.72%	2.47%	24.36	28.04%	1.66%
5% - 10%		62,202,519.01	5.91%	313	9.42%	2.50%	24.86	41.41%	6.24%
10% - 15%		141,308,265.14	13.42%	522	15.72%	2.64%	24.55	52.78%	14.05%
15% - 20%		241,495,684.08	22.93%	736	22.16%	2.86%	25.14	63.35%	22.41%
20% - 25%		325,016,580.77	30.86%	891	26.83%	3.25%	26.17	72.77%	30.88%
25% - 30%		247,427,075.52	23.50%	629	18.94%	3.88%	27.01	80.98%	22.83%
30% - 35%		17,720,901.51	1.68%	39	1.17%	4.19%	27.28	78.19%	1.92%
35% - 40%		294,289.71	0.03%	1	0.03%	4.15%	27.50	87.85%	
40% - 45%									
45% - 50%									
50% - 55%									
55% - 60%									
60% - 65%									
65% - 70%									
70% >=									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	20%
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		202,479,527.60	19.23%	783	23.58%	3.42%	26.82	81.65%	15.56%
Non NHG Loans		850,610,423.58	80.77%	2,538	76.42%	3.12%	25.59	63.95%	84.44%
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	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		213,129,886.03	20.24%	1,454	20.49%	3.37%	26.67	81.29%	16.46%
Non NHG Loans		839,960,065.15	79.76%	5,643	79.51%	3.13%	25.61	63.81%	83.54%
	Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	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		1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	100.00%
	Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	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		1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	100.00%
	Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	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		1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	100.00%
	Total	1,053,089,951.18	100.00%	7,097	100.00%	3.18%	25.83	67.35%	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	149,418,004.55	14.19%	452	13.61%	3.10%	25.91	70.20%	14.03%
2023 - 2024	260,186,035.83	24.71%	790	23.79%	3.44%	26.50	70.62%	24.63%
2024 - 2025	435,736,172.63	41.38%	1,378	41.49%	3.19%	26.12	67.37%	40.84%
2025 - 2026	206,295,067.90	19.59%	697	20.99%	2.89%	24.30	61.06%	20.39%
2026 - 2027	1,454,670.27	0.14%	4	0.12%	3.22%	27.15	74.24%	0.11%
2027 - 2028								
2028 - 2029								
2029 - 2030								
2030 - 2031								
2031 - 2032								
2032 - 2033								
2033 - 2034								
2034 - 2035								
2035 >=								
Unknown								
Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	2024
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		103,317,886.21	9.81%	289	8.70%	2.99%	25.61	67.13%	9.79%
0 - 30		161,992,896.58	15.38%	472	14.21%	2.92%	25.65	65.14%	15.62%
30 - 50		77,358,322.38	7.35%	244	7.35%	3.01%	25.44	63.83%	7.63%
50 - 75		93,853,313.46	8.91%	276	8.31%	3.26%	25.91	67.70%	8.94%
75 - 105		137,274,184.01	13.04%	463	13.94%	3.21%	25.54	66.18%	12.98%
105 - 160		479,293,348.54	45.51%	1,577	47.49%	3.32%	26.06	68.98%	45.03%
160 - 190									
190 - 250									
250 - 290									
290 - 335									
335 - 380									
380 - 400									
400 >=									
Unknown									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	84
Minimum	-112
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		17,999,329.48	1.71%	47	1.42%	2.44%	25.30	66.10%	1.67%
1900 - 1910		19,301,887.20	1.83%	51	1.54%	3.23%	25.70	66.25%	1.87%
1910 - 1920		14,390,650.58	1.37%	38	1.14%	2.95%	25.79	65.03%	1.34%
1920 - 1930		38,953,141.71	3.70%	98	2.95%	3.06%	25.82	67.08%	3.83%
1930 - 1940		35,784,919.79	3.40%	99	2.98%	2.92%	25.06	62.30%	3.24%
1940 - 1950		7,271,871.10	0.69%	20	0.60%	3.33%	25.99	68.63%	0.69%
1950 - 1960		27,213,548.29	2.58%	79	2.38%	2.87%	25.41	66.18%	2.62%
1960 - 1970		32,834,870.71	3.12%	119	3.58%	3.26%	25.78	67.48%	3.17%
1970 - 1980		59,262,369.87	5.63%	206	6.20%	3.10%	25.89	68.49%	5.59%
1980 - 1990		91,603,160.28	8.70%	305	9.18%	3.52%	26.61	77.18%	8.17%
1990 - 2000		155,104,814.43	14.73%	521	15.69%	3.40%	26.39	70.51%	14.70%
2000 - 2005		99,301,408.54	9.43%	319	9.61%	3.40%	26.14	69.21%	9.08%
2005 - 2010		98,932,113.54	9.39%	331	9.97%	3.34%	25.97	64.31%	9.73%
2010 - 2015		46,112,018.47	4.38%	169	5.09%	3.25%	25.30	62.50%	4.33%
2015 - 2020		62,120,429.08	5.90%	186	5.60%	3.32%	24.19	59.63%	6.26%
2020 - 2021		14,776,636.74	1.40%	37	1.11%	2.84%	24.88	64.93%	1.50%
2021 - 2022		13,725,564.45	1.30%	45	1.36%	2.62%	25.18	61.82%	1.31%
2022 - 2023		26,472,777.25	2.51%	75	2.26%	2.35%	24.75	65.97%	2.42%
2023 - 2024		62,286,921.87	5.91%	194	5.84%	2.45%	25.78	65.79%	6.04%
2024 - 2025		102,001,430.32	9.69%	297	8.94%	3.16%	25.94	65.44%	10.13%
2025 - 2026		27,270,304.44	2.59%	83	2.50%	3.52%	26.30	70.33%	2.31%
2026 >=		369,783.04	0.04%	2	0.06%	1.83%	24.21	80.51%	
Unknown									
	Total	1,053,089,951.18	100.00%	3,321	100.00%	3.18%	25.83	67.35%	100.00%

Weighted Average	1991
Minimum	1650
Maximum	2026

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 3 March 2026;
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 28 February 2026;
Interest Period	means the period from (and including) the Closing Date to (but excluding) the Notes Payment Date falling in [June 2026] 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 27 February 2026;
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
ISSUER (ISSR)	Green Lion 2026-1 B.V. Basisweg 10 1043AP Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75	**ISSUER or ADMINISTRATOR (ADMI)**	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
JOINT LEAD MANAGERS (MNGR)	BofA Securities 51, rue La Boétie 75008 Paris France 549300FH0WJAPEHTIQ77	**JOINT LEAD MANAGERS (MNGR)**	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
JOINT LEAD MANAGERS (MNGR)	Lloyds Bank Corporate Markets Thurn-und-Taxis Platz 6 60313 Frankfurt Germany 2138008P9NOMBRMROI73	**LEGAL ADVISERS TO THE SELLER (CNSL)**	Hogan Lovells International LLP 50 Holborn Viaduct EC1A 2FG London United Kingdom (GB) 2138005XRJF6W7IIYE10
LEGAL ADVISERS TO THE SELLER (CNSL)	Hogan Lovells International LLP Strawinskylaan 4129 1077 ZX Amsterdam The Netherlands (NL) 2138005XRJF6W7IIYE10	**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 2026-1 Basisweg 10 1043 AP Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
SELLER (SELL)	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75	**SERVICER (OTHR)**	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75

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