

**Green Lion 2023-1 B.V.**

ESMA identifier: 3TK20IVIUJ8J3ZU0QE75N202301

**Portfolio and Performance Report**

Reporting Period: 1 July 2026 - 31 July 2026

Reporting Date: 24 August 2026

AMOUNTS IN EURO

Green Lion 2023-1 B.V.

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Report Version 2.1



Table of Contents

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|                                  | Page |
|----------------------------------|------|
| Key Dates                        | 3    |
| The Mortgage Loan Portfolio      | 3    |
| Foreclosure Statistics           | 4    |
| Performance Ratios               | 5    |
| Transaction Specific Information | 6    |
| Stratification Tables            | 7    |
| Glossary                         | 40   |
| Contact Information              | 42   |

## Key Dates

### Securitisation Dates

|                           |             |
|---------------------------|-------------|
| Closing Date              | 4 Oct 2023  |
| Portfolio Cut-off Date    | 31 Jul 2026 |
| Revolving Period End-Date | 23 Jul 2028 |
| Final Maturity Date       | 23 Jul 2065 |

## The Mortgage Loan Portfolio

### Number of Mortgage Loans

|                                                                   |     |       |
|-------------------------------------------------------------------|-----|-------|
| Number of Mortgage Loans at the beginning of the Reporting Period |     | 2,772 |
| Repaid in full Mortgage Loans                                     | -/- | 12    |
| Purchased Mortgage loans                                          |     | 0     |
| Repurchased Mortgage Loans                                        | -/- | 0     |
| Foreclosed Mortgage Loans                                         | -/- | 0     |
| Other                                                             |     | 2     |
| Number of Mortgage Loans at the end of the Reporting Period       |     | 2,762 |

### Amounts of Mortgage Loans

|                                                                  |     |                |
|------------------------------------------------------------------|-----|----------------|
| Net Outstanding balance at the beginning of the Reporting Period |     | 894,757,327.35 |
| Repayments                                                       | -/- | 1,667,408.90   |
| Prepayments                                                      | -/- | 3,312,244.65   |
| Further Advances                                                 |     | 0.00           |
| Purchased Mortgage Loans                                         |     | 0.00           |
| Repurchased Mortgage Loans                                       | -/- | 0.00           |
| Foreclosed Mortgage Loans                                        | -/- | 0.00           |
| Other                                                            |     | -8,740.81      |
| Net Outstanding balance at the end of the Reporting Period       |     | 889,768,932.99 |

### Amount of Construction Deposit Obligations

|                                                                           |            |
|---------------------------------------------------------------------------|------------|
| Construction Deposit Obligations at the beginning of the Reporting Period | 276,047.28 |
| Changes in Construction Deposit Obligations                               | -96,614.24 |
| Construction Deposit Obligations at the end of the Reporting Period       | 179,433.04 |

## Foreclosure Statistics

|                                                                                                         | Previous Period | Current Period |
|---------------------------------------------------------------------------------------------------------|-----------------|----------------|
| <b>Defaulted Mortgage Loans</b>                                                                         |                 |                |
| The total outstanding principal amount in default, according to securitisation documentation            | 0               | 0              |
| The total outstanding principal amount in default, according to Article 178 of the CRR                  | 3,250,991       | 3,245,590      |
| <b>Mortgage Loans foreclosed in the reporting period</b>                                                |                 |                |
| Number of Mortgage Loans foreclosed during the Reporting Period                                         | 0               | 0              |
| Net principal balance of Mortgage Loans foreclosed during the Reporting Period                          | 0.00            | 0.00           |
| Other foreclosed amounts (e.g. interest in arrears and penalties) during the Reporting Period           | 0.00            | 0.00           |
| Total amount of foreclosures of Mortgage Loans during the Reporting Period                              | 0.00            | 0.00           |
| Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period                          | -/-             | 0.00           |
| Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period                         | 0.00            | 0.00           |
| Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period                    | -/-             | 0.00           |
| Losses minus recoveries during the Reporting Period                                                     | 0.00            | 0.00           |
| Average loss severity during the Reporting Period                                                       | 0.00            | 0.00           |
| <b>Mortgage loans foreclosed since Closing Date</b>                                                     |                 |                |
| Number of Mortgage Loans foreclosed since the Closing Date                                              | 0               | 0              |
| Percentage of number of Mortgage Loans at Closing Date (% , including replenished loans)                | 0.00%           | 0.00%          |
| Net principal balance of Mortgage Loans foreclosed since the Closing Date                               | 0.00            | 0.00           |
| Percentage of net principal balance at the Closing Date (% , including replenished loans)               | 0.00%           | 0.00%          |
| Net principal balance of Mortgage Loans foreclosed since the Closing Date                               | 0.00            | 0.00           |
| Other foreclosed amounts (e.g. interest in arrears and penalties) since the Closing Date                | 0.00            | 0.00           |
| Total amount of foreclosures of Mortgage Loans since the Closing Date                                   | 0.00            | 0.00           |
| Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date                               | -/-             | 0.00           |
| Total amount of losses on Mortgage Loans foreclosed since the Closing Date                              | 0.00            | 0.00           |
| Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date                         | -/-             | 0.00           |
| Losses minus recoveries since the Closing Date                                                          | 0.00            | 0.00           |
| Average loss severity since the Closing Date                                                            | 0.00            | 0.00           |
| <b>Mortgage loans in Foreclosure</b>                                                                    |                 |                |
| Number of Mortgage Loans in foreclosure at the beginning of the Reporting Period                        | 0               | 0              |
| Number of new Mortgage Loans foreclosed during the Reporting Period                                     | 0               | 0              |
| Number of Mortgage Loans for which foreclosure was completed in the Reporting Period                    | -/-             | 0              |
| Number of Mortgage Loans in foreclosure at the end of the Reporting Period                              | 0               | 0              |
| Net principal balance of Mortgage Loans in foreclosure at the beginning of the Reporting Period         | 0.00            | 0.00           |
| Net principal balance of new Mortgage Loans in foreclosure during the Reporting Period                  | 0.00            | 0.00           |
| Net principal balance of Mortgage Loans for which foreclosure was completed during the Reporting Period | -/-             | 0.00           |
| Net principal balance of Mortgage Loans in foreclosure at the end of the Reporting Period               | 0.00            | 0.00           |

## Performance Ratios

|                                              | Previous Period | Current Period |
|----------------------------------------------|-----------------|----------------|
| <b><u>Constant Prepayment Rate (CPR)</u></b> |                 |                |
| Annualized Life CPR                          | 4.111%          | 4.118%         |
| Annualized 1-month average CPR               | 6.286%          | 4.362%         |
| Annualized 3-month average CPR               | 5.342%          | 5.594%         |
| Annualized 6-month average CPR               | 4.761%          | 4.654%         |
| Annualized 12-month average CPR              | 4.508%          | 4.483%         |
| <b><u>Principal Payment Rate (PPR)</u></b>   |                 |                |
| Annualized Life PPR                          | 2.141%          | 2.143%         |
| Annualized 1-month average PPR               | 2.231%          | 2.222%         |
| Annualized 3-month average PPR               | 2.221%          | 2.226%         |
| Annualized 6-month average PPR               | 2.212%          | 2.216%         |
| Annualized 12-month average PPR              | 2.195%          | 2.200%         |
| <b><u>Payment Ratio</u></b>                  |                 |                |
| Periodic Payment Ratio                       | 99.520%         | 99.500%        |
| <b><u>Constant Default Rate</u></b>          |                 |                |
| Constant Default Rate current month          | 0.485%          | 0.000%         |
| Constant Default Rate 3-month average        | 0.858%          | 0.858%         |
| Constant Default Rate 6-month average        | 0.561%          | 0.430%         |
| Constant Default Rate 12-month average       | 0.379%          | 0.345%         |
| Constant Default Rate to date                | 0.238%          | 0.231%         |



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Transaction Specific Information

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## Stratifications

### 1. Key Characteristics

| Description                                                                       | As per Reporting Date | As per Closing Date |
|-----------------------------------------------------------------------------------|-----------------------|---------------------|
| Principal amount                                                                  | 889,768,932.99        | 894,799,317.60      |
| Value of savings deposits                                                         | 0.00                  | 0.00                |
| Net principal balance                                                             | 889,768,932.99        | 894,799,317.60      |
| Construction Deposits                                                             | 179,433.04            | 852,881.67          |
| Net principal balance excl. Construction and Saving Deposits                      | 889,589,499.95        | 893,946,435.93      |
| Negative balance                                                                  | 0.00                  | 0.00                |
| Net principal balance excl. Construction and Saving Deposits and Negative Balance | 889,589,499.95        | 893,946,435.93      |
| Number of loans                                                                   | 2,762                 | 2,655               |
| Number of loanparts                                                               | 5,627                 | 5,133               |
| Number of negative loanparts                                                      | 0                     | 0                   |
| Average principal balance (borrower)                                              | 322,146.61            | 337,024.23          |
| Weighted average current interest rate                                            | 2.68%                 | 2.48%               |
| Weighted average maturity (in years)                                              | 25.47                 | 27.83               |
| Weighted average remaining time to interest reset (in years)                      | 9.96                  | 13.09               |
| Weighted average seasoning (in years)                                             | 4.00                  | 1.67                |
| Weighted average CLTOMV                                                           | 71.30%                | 75.54%              |
| Weighted average CLTIMV                                                           | 58.65%                | 73.22%              |
| Weighted average OLTOMV                                                           | 79.37%                | 79.18%              |

## 2. Delinquencies

| From ( >=) Until ( < ) | Arrears Amount | Net Principal Balance | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average CLTOMV |
|------------------------|----------------|-----------------------|------------|-----------------|------------|-------------------------|---------------------------|-------------------------|
| Performing             | 33,144.40      | 885,462,298.63        | 99.52%     | 5,607           | 99.64%     | 2.68%                   | 25.47                     | 71.24%                  |
| < 29 days              |                |                       |            |                 |            |                         |                           |                         |
| 30 days - 59 days      |                |                       |            |                 |            |                         |                           |                         |
| 60 days - 89 days      | 17,388.03      | 1,061,044.17          | 0.12%      | 5               | 0.09%      | 4.25%                   | 26.56                     | 87.37%                  |
| 90 days - 119 days     |                |                       |            |                 |            |                         |                           |                         |
| 120 days - 149 days    | 8,639.16       | 354,805.61            | 0.04%      | 1               | 0.02%      | 3.46%                   | 29.17                     | 97.21%                  |
| 150 days - 179 days    | 3,826.32       | 317,226.82            | 0.04%      | 1               | 0.02%      | 3.30%                   | 26.00                     | 88.12%                  |
| 180 days >             | 17,811.83      | 2,573,557.76          | 0.29%      | 13              | 0.23%      | 3.44%                   | 25.12                     | 79.77%                  |
| Total                  | 80,809.74      | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  |

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)             | 683,731,055.70        | 76.84%     | 4,053           | 72.03%     | 2.74%                   | 25.51                     | 74.46%                  | 77.28%                                |
| German Amortisation (DEXX) |                       |            |                 |            |                         |                           |                         |                                       |
| Linear (FIXE)              | 21,475,884.99         | 2.41%      | 158             | 2.81%      | 2.40%                   | 24.36                     | 57.48%                  | 3.40%                                 |
| Interest Only (BLLT)       | 184,561,992.30        | 20.74%     | 1,416           | 25.16%     | 2.48%                   | 25.47                     | 61.20%                  | 19.32%                                |
| Other (OTHR)               |                       |            |                 |            |                         |                           |                         |                                       |
| Total                      | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |



4. Loanpart Coupon (interest rate bucket)

| From (>=) - Until (<) | Net Principal Balance | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average CLTOMV | % of Total Not.Amount at Closing Date |
|-----------------------|-----------------------|------------|-----------------|------------|-------------------------|---------------------------|-------------------------|---------------------------------------|
| < 0.50%               |                       |            |                 |            |                         |                           |                         |                                       |
| 0.50% - 1.00%         | 7,839,693.08          | 0.88%      | 56              | 1.00%      | 0.94%                   | 24.86                     | 76.12%                  | 0.94%                                 |
| 1.00% - 1.50%         | 166,802,725.88        | 18.75%     | 1,043           | 18.54%     | 1.30%                   | 24.52                     | 70.17%                  | 18.80%                                |
| 1.50% - 2.00%         | 198,951,111.95        | 22.36%     | 1,247           | 22.16%     | 1.69%                   | 24.48                     | 70.70%                  | 30.65%                                |
| 2.00% - 2.50%         | 69,424,298.10         | 7.80%      | 485             | 8.62%      | 2.26%                   | 24.57                     | 68.48%                  | 9.03%                                 |
| 2.50% - 3.00%         | 62,929,473.98         | 7.07%      | 407             | 7.23%      | 2.73%                   | 25.29                     | 68.49%                  | 8.28%                                 |
| 3.00% - 3.50%         | 71,438,113.36         | 8.03%      | 457             | 8.12%      | 3.27%                   | 25.98                     | 69.23%                  | 7.06%                                 |
| 3.50% - 4.00%         | 154,166,365.46        | 17.33%     | 946             | 16.81%     | 3.74%                   | 26.87                     | 73.54%                  | 11.22%                                |
| 4.00% - 4.50%         | 122,759,613.55        | 13.80%     | 747             | 13.28%     | 4.23%                   | 26.64                     | 73.88%                  | 9.10%                                 |
| 4.50% - 5.00%         | 34,929,546.63         | 3.93%      | 234             | 4.16%      | 4.63%                   | 26.53                     | 75.41%                  | 4.73%                                 |
| 5.00% - 5.50%         | 527,991.00            | 0.06%      | 5               | 0.09%      | 5.15%                   | 25.85                     | 51.69%                  | 0.12%                                 |
| 5.50% - 6.00%         |                       |            |                 |            |                         |                           |                         |                                       |
| 6.00% - 6.50%         |                       |            |                 |            |                         |                           |                         | 0.06%                                 |
| 6.50% - 7.00%         |                       |            |                 |            |                         |                           |                         |                                       |
| 7.00% >=              |                       |            |                 |            |                         |                           |                         |                                       |
| Unknown               |                       |            |                 |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |
| Weighted Average      | 2.68%                 |            |                 |            |                         |                           |                         |                                       |
| Minimum               | 0.74%                 |            |                 |            |                         |                           |                         |                                       |
| Maximum               | 5.19%                 |            |                 |            |                         |                           |                         |                                       |

## 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              | 156,030.96            | 0.02%      | 15          | 0.54%      | 3.11%                   | 26.38                     | 4.01%                   | 0.01%                                 |
| 25,000 - 50,000       | 789,520.56            | 0.09%      | 22          | 0.80%      | 3.02%                   | 23.50                     | 12.10%                  | 0.05%                                 |
| 50,000 - 75,000       | 2,929,496.37          | 0.33%      | 48          | 1.74%      | 2.79%                   | 24.53                     | 15.63%                  | 0.20%                                 |
| 75,000 - 100,000      | 4,180,156.13          | 0.47%      | 48          | 1.74%      | 2.78%                   | 24.66                     | 23.76%                  | 0.36%                                 |
| 100,000 - 150,000     | 23,836,879.90         | 2.68%      | 189         | 6.84%      | 2.71%                   | 24.92                     | 38.49%                  | 2.35%                                 |
| 150,000 - 200,000     | 49,776,365.03         | 5.59%      | 282         | 10.21%     | 2.61%                   | 25.12                     | 55.90%                  | 5.37%                                 |
| 200,000 - 250,000     | 79,927,777.73         | 8.98%      | 353         | 12.78%     | 2.63%                   | 25.23                     | 64.23%                  | 7.99%                                 |
| 250,000 - 300,000     | 105,837,399.00        | 11.89%     | 385         | 13.94%     | 2.59%                   | 25.27                     | 67.89%                  | 11.19%                                |
| 300,000 - 350,000     | 129,940,996.57        | 14.60%     | 401         | 14.52%     | 2.66%                   | 25.54                     | 73.69%                  | 13.63%                                |
| 350,000 - 400,000     | 110,557,835.46        | 12.43%     | 295         | 10.68%     | 2.66%                   | 25.57                     | 74.91%                  | 12.66%                                |
| 400,000 - 450,000     | 96,941,606.72         | 10.90%     | 229         | 8.29%      | 2.88%                   | 25.76                     | 78.24%                  | 11.34%                                |
| 450,000 - 500,000     | 71,125,054.32         | 7.99%      | 150         | 5.43%      | 2.77%                   | 25.70                     | 77.68%                  | 7.67%                                 |
| 500,000 - 550,000     | 62,045,271.00         | 6.97%      | 119         | 4.31%      | 2.68%                   | 25.47                     | 77.00%                  | 7.13%                                 |
| 550,000 - 600,000     | 36,056,827.64         | 4.05%      | 63          | 2.28%      | 2.77%                   | 26.05                     | 79.74%                  | 6.30%                                 |
| 600,000 - 650,000     | 32,888,318.05         | 3.70%      | 53          | 1.92%      | 2.64%                   | 25.40                     | 73.62%                  | 3.99%                                 |
| 650,000 - 700,000     | 22,173,278.54         | 2.49%      | 33          | 1.19%      | 2.63%                   | 25.52                     | 77.19%                  | 2.18%                                 |
| 700,000 - 750,000     | 18,029,484.74         | 2.03%      | 25          | 0.91%      | 2.69%                   | 25.22                     | 74.40%                  | 2.01%                                 |
| 750,000 - 800,000     | 20,848,679.36         | 2.34%      | 27          | 0.98%      | 2.32%                   | 25.29                     | 73.12%                  | 1.32%                                 |
| 800,000 - 850,000     | 8,302,804.09          | 0.93%      | 10          | 0.36%      | 2.74%                   | 25.42                     | 70.68%                  | 1.83%                                 |
| 850,000 - 900,000     | 6,984,029.55          | 0.78%      | 8           | 0.29%      | 2.78%                   | 25.19                     | 79.05%                  | 0.88%                                 |
| 900,000 - 950,000     | 5,478,630.51          | 0.62%      | 6           | 0.22%      | 2.58%                   | 26.04                     | 79.90%                  | 1.04%                                 |
| 950,000 - 1,000,000   | 962,490.76            | 0.11%      | 1           | 0.04%      | 3.79%                   | 27.13                     | 77.00%                  | 0.55%                                 |
| 1,000,000 >           |                       |            |             |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |
| Average               | 322,147               |            |             |            |                         |                           |                         |                                       |
| Minimum               | 106                   |            |             |            |                         |                           |                         |                                       |
| Maximum               | 962,491               |            |             |            |                         |                           |                         |                                       |



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%                    | 879,618,568.67        | 98.86%     | 2,737       | 99.09%     | 2.67%                   | 25.45                     | 71.18%                  | 95.69%                                |
| 0% - 10%              | 10,150,364.32         | 1.14%      | 25          | 0.91%      | 3.40%                   | 27.01                     | 81.94%                  | 4.29%                                 |
| 10% - 20%             |                       |            |             |            |                         |                           |                         | 0.02%                                 |
| 20% - 30%             |                       |            |             |            |                         |                           |                         |                                       |
| 30% - 40%             |                       |            |             |            |                         |                           |                         |                                       |
| 40% - 50%             |                       |            |             |            |                         |                           |                         |                                       |
| 50% - 60%             |                       |            |             |            |                         |                           |                         |                                       |
| 60% - 70%             |                       |            |             |            |                         |                           |                         |                                       |
| 70% - 80%             |                       |            |             |            |                         |                           |                         |                                       |
| 80% - 90%             |                       |            |             |            |                         |                           |                         |                                       |
| 90% >                 |                       |            |             |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |    |
|------------------|----|
| Weighted Average | 0% |
| Minimum          | 0% |
| Maximum          | 7% |



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 >=               | 4,436,174.36          | 0.50%      | 64              | 1.14%      | 3.72%                   | 29.45                     | 74.10%                  |                                       |
| 2025 - 2026           | 44,147,491.25         | 4.96%      | 296             | 5.26%      | 3.47%                   | 28.05                     | 80.86%                  |                                       |
| 2024 - 2025           | 92,121,461.00         | 10.35%     | 544             | 9.67%      | 3.72%                   | 27.16                     | 79.11%                  |                                       |
| 2023 - 2024           | 186,324,451.20        | 20.94%     | 1,263           | 22.45%     | 3.86%                   | 25.99                     | 69.67%                  | 20.53%                                |
| 2022 - 2023           | 271,312,050.10        | 30.49%     | 1,654           | 29.39%     | 2.59%                   | 25.47                     | 69.52%                  | 34.56%                                |
| 2021 - 2022           | 220,270,562.75        | 24.76%     | 1,283           | 22.80%     | 1.46%                   | 24.60                     | 72.16%                  | 32.53%                                |
| 2020 - 2021           | 47,462,685.46         | 5.33%      | 337             | 5.99%      | 1.63%                   | 23.34                     | 66.62%                  | 7.94%                                 |
| 2019 - 2020           | 11,860,144.77         | 1.33%      | 92              | 1.63%      | 2.05%                   | 22.62                     | 61.03%                  | 2.21%                                 |
| 2018 - 2019           | 6,089,015.52          | 0.68%      | 46              | 0.82%      | 2.07%                   | 21.71                     | 55.12%                  | 1.01%                                 |
| 2017 - 2018           | 1,318,129.30          | 0.15%      | 10              | 0.18%      | 1.99%                   | 21.13                     | 61.33%                  | 0.24%                                 |
| 2016 - 2017           | 1,651,989.40          | 0.19%      | 11              | 0.20%      | 2.46%                   | 19.83                     | 53.21%                  | 0.30%                                 |
| 2015 - 2016           | 1,430,486.93          | 0.16%      | 12              | 0.21%      | 2.92%                   | 18.85                     | 49.33%                  | 0.39%                                 |
| 2014 - 2015           | 785,727.03            | 0.09%      | 10              | 0.18%      | 2.97%                   | 17.30                     | 44.19%                  | 0.17%                                 |
| 2013 - 2014           | 228,563.92            | 0.03%      | 3               | 0.05%      | 3.99%                   | 17.03                     | 31.59%                  | 0.02%                                 |
| 2012 - 2013           | 330,000.00            | 0.04%      | 2               | 0.04%      | 3.29%                   | 16.14                     | 49.48%                  | 0.10%                                 |
| 2011 - 2012           |                       |            |                 |            |                         |                           |                         |                                       |
| 2010 - 2011           |                       |            |                 |            |                         |                           |                         |                                       |
| 2009 - 2010           |                       |            |                 |            |                         |                           |                         |                                       |
| 2008 - 2009           |                       |            |                 |            |                         |                           |                         |                                       |
| 2007 - 2008           |                       |            |                 |            |                         |                           |                         |                                       |
| 2006 - 2007           |                       |            |                 |            |                         |                           |                         |                                       |
| 2005 - 2006           |                       |            |                 |            |                         |                           |                         |                                       |
| 2004 - 2005           |                       |            |                 |            |                         |                           |                         |                                       |
| < 2004                |                       |            |                 |            |                         |                           |                         |                                       |
| Unknown               |                       |            |                 |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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           | 231,535.50            | 0.03%      | 5               | 0.09%      | 2.84%                   | 2.48                      | 33.42%                  | 0.03%                                 |
| 2030 - 2035           | 568,843.22            | 0.06%      | 19              | 0.34%      | 2.01%                   | 5.27                      | 27.81%                  | 0.09%                                 |
| 2035 - 2040           | 1,977,112.90          | 0.22%      | 26              | 0.46%      | 2.48%                   | 10.68                     | 53.07%                  | 0.16%                                 |
| 2040 - 2045           | 8,553,096.15          | 0.96%      | 96              | 1.71%      | 2.55%                   | 17.07                     | 56.36%                  | 1.34%                                 |
| 2045 - 2050           | 86,679,013.47         | 9.74%      | 725             | 12.88%     | 2.26%                   | 21.42                     | 63.43%                  | 11.58%                                |
| 2050 - 2055           | 749,171,205.70        | 84.20%     | 4,456           | 79.19%     | 2.68%                   | 25.91                     | 71.91%                  | 86.80%                                |
| 2055 - 2060           | 42,588,126.05         | 4.79%      | 300             | 5.33%      | 3.58%                   | 28.80                     | 81.35%                  |                                       |
| 2060 - 2065           |                       |            |                 |            |                         |                           |                         |                                       |
| 2065 - 2070           |                       |            |                 |            |                         |                           |                         |                                       |
| 2070 - 2075           |                       |            |                 |            |                         |                           |                         |                                       |
| 2075 - 2080           |                       |            |                 |            |                         |                           |                         |                                       |
| 2080 >=               |                       |            |                 |            |                         |                           |                         |                                       |
| Credit Mortgage       |                       |            |                 |            |                         |                           |                         |                                       |
| Unknown               |                       |            |                 |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |      |
|------------------|------|
| Weighted Average | 2052 |
| Minimum          | 2028 |
| 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              | 10,928,380.31         | 1.23%      | 135             | 2.40%      | 3.53%                   | 28.74                     | 75.57%                  | 35.76%                                |
| 1 year - 2 years      | 74,198,027.36         | 8.34%      | 410             | 7.29%      | 3.57%                   | 27.73                     | 81.44%                  | 34.42%                                |
| 2 years - 3 years     | 78,587,950.90         | 8.83%      | 548             | 9.74%      | 3.72%                   | 26.70                     | 75.37%                  | 20.43%                                |
| 3 years - 4 years     | 318,293,334.03        | 35.77%     | 2,047           | 36.38%     | 3.52%                   | 25.83                     | 68.10%                  | 5.78%                                 |
| 4 years - 5 years     | 246,783,656.47        | 27.74%     | 1,395           | 24.79%     | 1.64%                   | 24.97                     | 73.88%                  | 1.65%                                 |
| 5 years - 6 years     | 109,350,561.44        | 12.29%     | 713             | 12.67%     | 1.53%                   | 24.21                     | 68.86%                  | 0.94%                                 |
| 6 years - 7 years     | 34,813,567.63         | 3.91%      | 241             | 4.28%      | 1.67%                   | 23.17                     | 65.70%                  | 0.12%                                 |
| 7 years - 8 years     | 6,820,126.87          | 0.77%      | 58              | 1.03%      | 2.17%                   | 22.37                     | 57.33%                  | 0.36%                                 |
| 8 years - 9 years     | 5,093,552.46          | 0.57%      | 35              | 0.62%      | 2.07%                   | 21.48                     | 58.78%                  | 0.29%                                 |
| 9 years - 10 years    | 1,189,809.06          | 0.13%      | 12              | 0.21%      | 1.95%                   | 20.37                     | 53.88%                  | 0.13%                                 |
| 10 years - 11 years   | 1,336,911.68          | 0.15%      | 11              | 0.20%      | 2.72%                   | 19.52                     | 48.09%                  | 0.12%                                 |
| 11 years - 12 years   | 1,248,250.29          | 0.14%      | 9               | 0.16%      | 2.96%                   | 18.31                     | 47.74%                  |                                       |
| 12 years - 13 years   | 658,548.40            | 0.07%      | 9               | 0.16%      | 3.39%                   | 17.57                     | 47.24%                  |                                       |
| 13 years - 14 years   | 466,256.09            | 0.05%      | 4               | 0.07%      | 3.35%                   | 16.34                     | 41.73%                  |                                       |
| 14 years - 15 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 15 years - 16 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 16 years - 17 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 17 years - 18 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 18 years - 19 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 19 years - 20 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 20 years - 21 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 21 years - 22 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 22 years - 23 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 23 years - 24 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 24 years - 25 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 25 years - 26 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 26 years - 27 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 27 years - 28 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 28 years - 29 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 29 years - 30 years   |                       |            |                 |            |                         |                           |                         |                                       |
| 30 years >            |                       |            |                 |            |                         |                           |                         |                                       |
| Unknown               |                       |            |                 |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |      |
|------------------|------|
| Weighted Average | 4.0  |
| Minimum          | 0.1  |
| Maximum          | 13.9 |

## 10. Remaining Tenor

| From (>=) - Until (<) | Net Principal Balance | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average CLTOMV | % of Total Not.Amount at Closing Date |
|-----------------------|-----------------------|------------|-----------------|------------|-------------------------|---------------------------|-------------------------|---------------------------------------|
| < 1 year              |                       |            |                 |            |                         |                           |                         |                                       |
| 1 years - 2 years     |                       |            |                 |            |                         |                           |                         |                                       |
| 2 years - 3 years     | 222,737.66            | 0.03%      | 4               | 0.07%      | 2.89%                   | 2.45                      | 33.72%                  |                                       |
| 3 years - 4 years     | 21,952.85             | 0.00%      | 2               | 0.04%      | 2.03%                   | 3.50                      | 55.63%                  |                                       |
| 4 years - 5 years     | 203,947.04            | 0.02%      | 7               | 0.12%      | 2.36%                   | 4.49                      | 30.92%                  | 0.01%                                 |
| 5 years - 6 years     | 213,208.34            | 0.02%      | 7               | 0.12%      | 1.31%                   | 5.13                      | 17.34%                  | 0.02%                                 |
| 6 years - 7 years     | 93,532.83             | 0.01%      | 3               | 0.05%      | 2.32%                   | 6.66                      | 38.23%                  | 0.02%                                 |
| 7 years - 8 years     | 45,000.00             | 0.01%      | 1               | 0.02%      | 3.02%                   | 7.08                      | 27.65%                  | 0.02%                                 |
| 8 years - 9 years     | 228,228.00            | 0.03%      | 1               | 0.02%      | 3.02%                   | 8.75                      | 40.39%                  | 0.05%                                 |
| 9 years - 10 years    | 373,898.99            | 0.04%      | 5               | 0.09%      | 2.62%                   | 9.34                      | 65.80%                  | 0.00%                                 |
| 10 years - 11 years   | 433,007.64            | 0.05%      | 8               | 0.14%      | 1.73%                   | 10.13                     | 41.38%                  | 0.01%                                 |
| 11 years - 12 years   | 610,571.35            | 0.07%      | 8               | 0.14%      | 2.42%                   | 11.35                     | 61.89%                  |                                       |
| 12 years - 13 years   | 58,180.59             | 0.01%      | 2               | 0.04%      | 2.91%                   | 12.16                     | 54.97%                  | 0.09%                                 |
| 13 years - 14 years   | 419,639.24            | 0.05%      | 5               | 0.09%      | 2.52%                   | 13.37                     | 41.32%                  | 0.00%                                 |
| 14 years - 15 years   | 648,291.98            | 0.07%      | 7               | 0.12%      | 1.54%                   | 14.20                     | 49.40%                  | 0.06%                                 |
| 15 years - 16 years   | 229,303.14            | 0.03%      | 6               | 0.11%      | 2.01%                   | 15.30                     | 50.37%                  | 0.01%                                 |
| 16 years - 17 years   | 2,539,013.59          | 0.29%      | 23              | 0.41%      | 2.89%                   | 16.58                     | 51.71%                  | 0.01%                                 |
| 17 years - 18 years   | 2,683,812.53          | 0.30%      | 33              | 0.59%      | 2.80%                   | 17.63                     | 59.43%                  | 0.13%                                 |
| 18 years - 19 years   | 7,668,281.66          | 0.86%      | 75              | 1.33%      | 2.15%                   | 18.52                     | 59.65%                  | 0.06%                                 |
| 19 years - 20 years   | 11,124,129.65         | 1.25%      | 109             | 1.94%      | 2.40%                   | 19.50                     | 60.66%                  | 0.44%                                 |
| 20 years - 21 years   | 12,962,602.24         | 1.46%      | 124             | 2.20%      | 2.28%                   | 20.42                     | 63.12%                  | 0.46%                                 |
| 21 years - 22 years   | 21,211,712.62         | 2.38%      | 167             | 2.97%      | 2.23%                   | 21.50                     | 62.53%                  | 1.13%                                 |
| 22 years - 23 years   | 22,420,442.34         | 2.52%      | 182             | 3.23%      | 2.32%                   | 22.48                     | 65.19%                  | 1.37%                                 |
| 23 years - 24 years   | 44,571,638.48         | 5.01%      | 302             | 5.37%      | 1.85%                   | 23.54                     | 66.94%                  | 1.65%                                 |
| 24 years - 25 years   | 103,996,354.23        | 11.69%     | 677             | 12.03%     | 1.60%                   | 24.62                     | 69.79%                  | 2.97%                                 |
| 25 years - 26 years   | 228,092,102.50        | 25.63%     | 1,241           | 22.05%     | 1.67%                   | 25.40                     | 74.50%                  | 3.25%                                 |
| 26 years - 27 years   | 286,388,477.65        | 32.19%     | 1,727           | 30.69%     | 3.57%                   | 26.38                     | 68.62%                  | 6.57%                                 |
| 27 years - 28 years   | 68,255,311.29         | 7.67%      | 450             | 8.00%      | 3.87%                   | 27.54                     | 77.24%                  | 19.07%                                |
| 28 years - 29 years   | 64,688,370.65         | 7.27%      | 340             | 6.04%      | 3.68%                   | 28.38                     | 83.00%                  | 31.02%                                |
| 29 years - 30 years   | 9,365,183.91          | 1.05%      | 111             | 1.97%      | 3.59%                   | 29.40                     | 75.75%                  | 31.56%                                |
| 30 years >=           |                       |            |                 |            |                         |                           |                         | 0.02%                                 |
| Credit Mortgage       |                       |            |                 |            |                         |                           |                         |                                       |
| Unknown               |                       |            |                 |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |
| Weighted Average      | 25 years              |            |                 |            |                         |                           |                         |                                       |
| Minimum               | 2 years               |            |                 |            |                         |                           |                         |                                       |
| Maximum               | 30 years              |            |                 |            |                         |                           |                         |                                       |



11a. Original Loan to Original Market Value

| From (>=) - Until (<)     | Net Principal Balance | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average CLTOMV | % of Total Not.Amount at Closing Date |
|---------------------------|-----------------------|------------|-------------|------------|-------------------------|---------------------------|-------------------------|---------------------------------------|
| NHG Loans (if applicable) | 142,356,240.65        | 16.00%     | 589         | 21.33%     | 3.05%                   | 26.37                     | 80.24%                  | 13.93%                                |
| < 10.00%                  | 349,760.76            | 0.04%      | 15          | 0.54%      | 3.00%                   | 26.97                     | 6.66%                   | 0.03%                                 |
| 10.00% - 20.00%           | 3,874,257.95          | 0.44%      | 43          | 1.56%      | 2.58%                   | 25.37                     | 17.15%                  | 0.39%                                 |
| 20.00% - 30.00%           | 9,483,349.82          | 1.07%      | 73          | 2.64%      | 2.97%                   | 24.89                     | 23.32%                  | 0.82%                                 |
| 30.00% - 40.00%           | 17,176,298.38         | 1.93%      | 102         | 3.69%      | 2.89%                   | 25.07                     | 31.20%                  | 2.12%                                 |
| 40.00% - 50.00%           | 40,078,912.32         | 4.50%      | 191         | 6.92%      | 2.74%                   | 24.99                     | 41.10%                  | 4.52%                                 |
| 50.00% - 60.00%           | 59,038,054.51         | 6.64%      | 209         | 7.57%      | 2.53%                   | 25.11                     | 48.55%                  | 6.88%                                 |
| 60.00% - 70.00%           | 95,568,289.17         | 10.74%     | 279         | 10.10%     | 2.69%                   | 25.07                     | 58.11%                  | 11.05%                                |
| 70.00% - 80.00%           | 131,790,669.48        | 14.81%     | 348         | 12.60%     | 2.57%                   | 24.88                     | 66.86%                  | 15.41%                                |
| 80.00% - 90.00%           | 154,084,569.48        | 17.32%     | 359         | 13.00%     | 2.60%                   | 25.29                     | 76.63%                  | 17.90%                                |
| 90.00% - 100.00%          | 148,661,726.57        | 16.71%     | 342         | 12.38%     | 2.76%                   | 25.80                     | 85.59%                  | 16.65%                                |
| 100.00 %                  | 78,131,786.74         | 8.78%      | 190         | 6.88%      | 2.19%                   | 25.66                     | 89.02%                  | 9.70%                                 |
| 100.01 % - 110.00 %       | 8,773,483.89          | 0.99%      | 21          | 0.76%      | 2.48%                   | 25.85                     | 90.23%                  | 0.61%                                 |
| 110.00% >=                | 401,533.27            | 0.05%      | 1           | 0.04%      | 2.34%                   | 26.42                     | 99.14%                  |                                       |
| Unknown                   |                       |            |             |            |                         |                           |                         |                                       |
| Total                     | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |         |
|------------------|---------|
| Weighted Average | 79.37%  |
| Minimum          | 2.00%   |
| Maximum          | 110.16% |



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) | 142,356,240.65        | 16.00%     | 589         | 21.33%     | 3.05%                   | 26.37                     | 80.24%                  | 13.93%                                |
| < 10.00%                  | 729,226.67            | 0.08%      | 27          | 0.98%      | 2.46%                   | 25.96                     | 7.06%                   | 0.05%                                 |
| 10.00% - 20.00%           | 7,155,959.95          | 0.80%      | 82          | 2.97%      | 2.73%                   | 24.54                     | 15.65%                  | 0.51%                                 |
| 20.00% - 30.00%           | 13,484,161.76         | 1.52%      | 95          | 3.44%      | 2.79%                   | 24.35                     | 25.60%                  | 1.20%                                 |
| 30.00% - 40.00%           | 28,584,610.06         | 3.21%      | 141         | 5.10%      | 2.87%                   | 25.05                     | 35.00%                  | 2.46%                                 |
| 40.00% - 50.00%           | 65,597,364.33         | 7.37%      | 247         | 8.94%      | 2.52%                   | 24.62                     | 45.49%                  | 5.80%                                 |
| 50.00% - 60.00%           | 91,784,087.95         | 10.32%     | 294         | 10.64%     | 2.59%                   | 25.06                     | 55.34%                  | 9.00%                                 |
| 60.00% - 70.00%           | 124,946,003.24        | 14.04%     | 332         | 12.02%     | 2.57%                   | 24.98                     | 65.33%                  | 11.71%                                |
| 70.00% - 80.00%           | 159,112,503.35        | 17.88%     | 373         | 13.50%     | 2.53%                   | 25.18                     | 75.29%                  | 15.70%                                |
| 80.00% - 90.00%           | 190,798,159.40        | 21.44%     | 444         | 16.08%     | 2.43%                   | 25.55                     | 85.04%                  | 19.55%                                |
| 90.00% - 100.00%          | 65,220,615.63         | 7.33%      | 138         | 5.00%      | 3.37%                   | 26.83                     | 93.95%                  | 20.11%                                |
| 100.00% - 110.00%         |                       |            |             |            |                         |                           |                         |                                       |
| 110.00% >=                |                       |            |             |            |                         |                           |                         |                                       |
| Unknown                   |                       |            |             |            |                         |                           |                         |                                       |
| Total                     | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |        |
|------------------|--------|
| Weighted Average | 71.30% |
| Minimum          | 0.02%  |
| Maximum          | 99.14% |



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) | 142,356,240.65        | 16.00%     | 589         | 21.33%     | 3.05%                   | 26.37                     | 80.24%                  | 13.93%                                |
| < 10.00%                  | 2,649,618.42          | 0.30%      | 53          | 1.92%      | 2.60%                   | 22.94                     | 11.94%                  | 0.07%                                 |
| 10.00% - 20.00%           | 12,325,435.03         | 1.39%      | 108         | 3.91%      | 2.41%                   | 24.20                     | 22.25%                  | 0.67%                                 |
| 20.00% - 30.00%           | 31,980,373.76         | 3.59%      | 167         | 6.05%      | 2.57%                   | 24.37                     | 35.18%                  | 1.72%                                 |
| 30.00% - 40.00%           | 68,999,272.97         | 7.75%      | 268         | 9.70%      | 2.41%                   | 24.60                     | 46.32%                  | 3.49%                                 |
| 40.00% - 50.00%           | 110,718,206.72        | 12.44%     | 351         | 12.71%     | 2.46%                   | 24.87                     | 57.54%                  | 5.74%                                 |
| 50.00% - 60.00%           | 161,044,101.09        | 18.10%     | 427         | 15.46%     | 2.40%                   | 24.96                     | 69.77%                  | 9.18%                                 |
| 60.00% - 70.00%           | 192,256,348.77        | 21.61%     | 446         | 16.15%     | 2.47%                   | 25.39                     | 78.84%                  | 13.44%                                |
| 70.00% - 80.00%           | 119,534,469.57        | 13.43%     | 256         | 9.27%      | 3.04%                   | 26.06                     | 85.18%                  | 16.38%                                |
| 80.00% - 90.00%           | 35,743,214.12         | 4.02%      | 72          | 2.61%      | 3.54%                   | 27.01                     | 91.61%                  | 19.06%                                |
| 90.00% - 100.00%          | 12,161,651.89         | 1.37%      | 25          | 0.91%      | 3.46%                   | 27.71                     | 96.48%                  | 16.28%                                |
| 100.00% - 110.00%         |                       |            |             |            |                         |                           |                         | 0.04%                                 |
| 110.00% >=                |                       |            |             |            |                         |                           |                         |                                       |
| Unknown                   |                       |            |             |            |                         |                           |                         |                                       |
| Total                     | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |        |
|------------------|--------|
| Weighted Average | 58.65% |
| Minimum          | 0.01%  |
| Maximum          | 99.14% |

### 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                 | 4,082,719.31          | 0.46%      | 57              | 1.01%      | 2.88%                   | 24.22                     | 56.49%                  | 0.60%                                 |
| 12 month(s) - 24 month(s)   | 13,686,552.25         | 1.54%      | 122             | 2.17%      | 3.12%                   | 24.96                     | 60.89%                  | 0.43%                                 |
| 24 month(s) - 36 month(s)   | 12,664,972.74         | 1.42%      | 125             | 2.22%      | 3.19%                   | 25.06                     | 64.66%                  | 0.41%                                 |
| 36 month(s) - 48 month(s)   | 30,479,361.53         | 3.43%      | 271             | 4.82%      | 2.43%                   | 24.96                     | 67.84%                  | 0.33%                                 |
| 48 month(s) - 60 month(s)   | 40,950,420.06         | 4.60%      | 287             | 5.10%      | 1.43%                   | 24.24                     | 68.54%                  | 1.47%                                 |
| 60 month(s) - 72 month(s)   | 83,641,386.04         | 9.40%      | 445             | 7.91%      | 1.43%                   | 24.95                     | 74.44%                  | 0.92%                                 |
| 72 month(s) - 84 month(s)   | 193,331,837.87        | 21.73%     | 1,140           | 20.26%     | 3.66%                   | 26.00                     | 68.36%                  | 2.39%                                 |
| 84 month(s) - 96 month(s)   | 52,139,173.33         | 5.86%      | 331             | 5.88%      | 3.93%                   | 27.09                     | 80.48%                  | 7.34%                                 |
| 96 month(s) - 108 month(s)  | 56,499,424.35         | 6.35%      | 291             | 5.17%      | 3.67%                   | 27.73                     | 83.17%                  | 11.45%                                |
| 108 month(s) - 120 month(s) | 16,514,284.51         | 1.86%      | 159             | 2.83%      | 3.01%                   | 26.98                     | 72.71%                  | 23.05%                                |
| 120 month(s) - 132 month(s) | 7,972,313.06          | 0.90%      | 61              | 1.08%      | 1.87%                   | 24.23                     | 71.00%                  | 0.33%                                 |
| 132 month(s) - 144 month(s) | 16,212,647.67         | 1.82%      | 105             | 1.87%      | 3.60%                   | 25.70                     | 75.02%                  | 0.58%                                 |
| 144 month(s) - 156 month(s) | 9,115,395.76          | 1.02%      | 70              | 1.24%      | 2.84%                   | 23.65                     | 62.76%                  | 0.85%                                 |
| 156 month(s) - 168 month(s) | 23,309,373.08         | 2.62%      | 164             | 2.91%      | 1.97%                   | 23.28                     | 66.45%                  | 0.98%                                 |
| 168 month(s) - 180 month(s) | 71,923,266.19         | 8.08%      | 455             | 8.09%      | 1.66%                   | 24.23                     | 67.90%                  | 2.02%                                 |
| 180 month(s) - 192 month(s) | 164,373,745.60        | 18.47%     | 940             | 16.71%     | 1.76%                   | 25.02                     | 72.68%                  | 1.10%                                 |
| 192 month(s) - 204 month(s) | 80,484,634.97         | 9.05%      | 521             | 9.26%      | 3.27%                   | 25.67                     | 67.85%                  | 3.55%                                 |
| 204 month(s) - 216 month(s) | 6,122,850.35          | 0.69%      | 35              | 0.62%      | 4.40%                   | 27.08                     | 80.62%                  | 12.10%                                |
| 216 month(s) - 228 month(s) | 4,792,857.33          | 0.54%      | 27              | 0.48%      | 3.81%                   | 27.81                     | 79.88%                  | 22.08%                                |
| 228 month(s) - 240 month(s) | 602,639.99            | 0.07%      | 10              | 0.18%      | 4.23%                   | 25.22                     | 63.43%                  | 7.90%                                 |
| 240 month(s) - 252 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 252 month(s) - 264 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 264 month(s) - 276 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 276 month(s) - 288 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 288 month(s) - 300 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 300 month(s) - 312 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 312 month(s) - 324 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 324 month(s) - 336 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 336 month(s) - 348 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 348 month(s) - 360 month(s) |                       |            |                 |            |                         |                           |                         |                                       |
| 360 months >                |                       |            |                 |            |                         |                           |                         |                                       |
| Floating                    | 869,077.00            | 0.10%      | 11              | 0.20%      | 3.45%                   | 11.39                     | 44.19%                  | 0.12%                                 |
| Unknown                     |                       |            |                 |            |                         |                           |                         |                                       |
| Total                       | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |     |
|------------------|-----|
| Weighted Average | 120 |
| Minimum          | 1   |
| Maximum          | 237 |



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    | 869,077.00            | 0.10%      | 11              | 0.20%      | 3.45%                   | 11.39                     | 44.19%                  | 0.12%                                 |
| Fixed       | 888,899,855.99        | 99.90%     | 5,616           | 99.80%     | 2.68%                   | 25.48                     | 71.33%                  | 99.88%                                |
| Unknown     |                       |            |                 |            |                         |                           |                         |                                       |
| Total       | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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                    | 649,143,072.71        | 72.96%     | 1,867       | 67.60%     | 2.67%                   | 25.41                     | 71.80%                  | 72.48%                                |
| Apartment                | 240,625,860.28        | 27.04%     | 895         | 32.40%     | 2.71%                   | 25.64                     | 69.96%                  | 27.52%                                |
| House / Business (< 50%) |                       |            |             |            |                         |                           |                         |                                       |
| House / Business (> 50%) |                       |            |             |            |                         |                           |                         |                                       |
| Business                 |                       |            |             |            |                         |                           |                         |                                       |
| Other                    |                       |            |             |            |                         |                           |                         |                                       |
| Total                    | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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                 | 15,282,655.49         | 1.72%      | 58          | 2.10%      | 2.67%                   | 25.87                     | 63.51%                  | 1.35%                                 |
| Flevoland               | 80,436,047.62         | 9.04%      | 262         | 9.49%      | 2.66%                   | 25.64                     | 76.45%                  | 9.48%                                 |
| Friesland               | 18,954,680.49         | 2.13%      | 72          | 2.61%      | 2.52%                   | 25.04                     | 65.47%                  | 2.32%                                 |
| Gelderland              | 80,572,637.86         | 9.06%      | 274         | 9.92%      | 2.69%                   | 25.52                     | 69.08%                  | 8.24%                                 |
| Groningen               | 14,298,295.24         | 1.61%      | 60          | 2.17%      | 2.80%                   | 25.44                     | 72.01%                  | 1.76%                                 |
| Limburg                 | 17,122,891.27         | 1.92%      | 58          | 2.10%      | 2.76%                   | 25.29                     | 67.14%                  | 2.21%                                 |
| Noord-Brabant           | 96,572,353.52         | 10.85%     | 314         | 11.37%     | 2.74%                   | 25.53                     | 72.15%                  | 10.32%                                |
| Noord-Holland           | 197,143,194.96        | 22.16%     | 528         | 19.12%     | 2.67%                   | 25.44                     | 71.82%                  | 23.02%                                |
| Overijssel              | 34,783,149.88         | 3.91%      | 118         | 4.27%      | 2.90%                   | 25.72                     | 72.84%                  | 3.72%                                 |
| Utrecht                 | 76,887,121.94         | 8.64%      | 224         | 8.11%      | 2.72%                   | 25.53                     | 69.84%                  | 8.20%                                 |
| Zeeland                 | 9,389,407.00          | 1.06%      | 37          | 1.34%      | 2.52%                   | 25.18                     | 62.23%                  | 1.27%                                 |
| Zuid-Holland            | 248,326,497.72        | 27.91%     | 757         | 27.41%     | 2.63%                   | 25.38                     | 71.37%                  | 28.11%                                |
| Unknown / Not specified |                       |            |             |            |                         |                           |                         |                                       |
| Total                   | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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                | 719,275.65                   | 0.08%      | 3           | 0.11%      | 2.36%                   | 25.89                     | 73.94%                  |
| NL114- Oost-Groningen                      | 3,312,173.61                 | 0.37%      | 13          | 0.47%      | 2.81%                   | 25.32                     | 79.98%                  |
| NL115- Overig Groningen                    | 10,266,845.98                | 1.15%      | 44          | 1.59%      | 2.83%                   | 25.45                     | 69.31%                  |
| NL126- Zuidoost-Friesland                  | 5,225,055.87                 | 0.59%      | 22          | 0.80%      | 2.82%                   | 25.32                     | 65.39%                  |
| NL127- Noord-Friesland                     | 9,186,255.94                 | 1.03%      | 33          | 1.19%      | 2.24%                   | 24.57                     | 64.91%                  |
| NL128- Zuidwest-Friesland                  | 4,543,368.68                 | 0.51%      | 17          | 0.62%      | 2.71%                   | 25.68                     | 66.71%                  |
| NL131- Noord-Drenthe                       | 4,106,979.17                 | 0.46%      | 20          | 0.72%      | 2.88%                   | 25.54                     | 60.65%                  |
| NL132- Zuidoost-Drenthe                    | 5,129,177.55                 | 0.58%      | 22          | 0.80%      | 2.76%                   | 25.89                     | 65.01%                  |
| NL133- Zuidwest-Drenthe                    | 6,325,262.27                 | 0.71%      | 17          | 0.62%      | 2.52%                   | 26.11                     | 63.76%                  |
| NL211- Noord-Overijssel                    | 11,332,843.14                | 1.27%      | 41          | 1.48%      | 2.92%                   | 25.39                     | 68.13%                  |
| NL212- Zuidwest-Overijssel                 | 6,922,053.06                 | 0.78%      | 21          | 0.76%      | 2.97%                   | 25.83                     | 76.16%                  |
| NL213- Twente                              | 16,249,490.18                | 1.83%      | 55          | 1.99%      | 2.83%                   | 25.88                     | 75.03%                  |
| NL221- Veluwe                              | 27,322,716.00                | 3.07%      | 97          | 3.51%      | 2.69%                   | 25.53                     | 65.78%                  |
| NL224- Zuidwest-Gelderland                 | 8,245,895.20                 | 0.93%      | 29          | 1.05%      | 2.73%                   | 25.62                     | 65.26%                  |
| NL225- Achterhoek                          | 11,555,787.05                | 1.30%      | 41          | 1.48%      | 2.67%                   | 25.77                     | 72.06%                  |
| NL226- Arnhem/Nijmegen                     | 33,448,239.61                | 3.76%      | 107         | 3.87%      | 2.69%                   | 25.40                     | 71.69%                  |
| NL230- Flevoland                           | 80,436,047.62                | 9.04%      | 262         | 9.49%      | 2.66%                   | 25.64                     | 76.45%                  |
| NL321- Kop van Noord Holland               | 10,311,185.44                | 1.16%      | 43          | 1.56%      | 2.83%                   | 25.36                     | 68.23%                  |
| NL323- IJmond                              | 6,570,224.31                 | 0.74%      | 21          | 0.76%      | 2.56%                   | 25.95                     | 72.29%                  |
| NL325- Zaanstreek                          | 9,605,089.13                 | 1.08%      | 28          | 1.01%      | 2.80%                   | 25.75                     | 75.06%                  |
| NL327- Het Gooi en Vechstreek              | 13,492,443.78                | 1.52%      | 34          | 1.23%      | 2.32%                   | 25.16                     | 65.64%                  |
| NL328- Alkmaar en omgeving                 | 15,138,311.83                | 1.70%      | 51          | 1.85%      | 2.68%                   | 25.37                     | 71.42%                  |
| NL32A- Agglomeratie Haarlem                | 12,931,053.14                | 1.45%      | 33          | 1.19%      | 2.68%                   | 25.56                     | 72.78%                  |
| NL32B- Groot-Amsterdam                     | 129,094,887.33               | 14.51%     | 318         | 11.51%     | 2.69%                   | 25.43                     | 72.45%                  |
| NL341- Zeeuwsch-Vlaanderen                 | 2,301,416.87                 | 0.26%      | 10          | 0.36%      | 3.17%                   | 25.06                     | 67.04%                  |
| NL342- Overig Zeeland                      | 7,087,990.13                 | 0.80%      | 27          | 0.98%      | 2.31%                   | 25.22                     | 60.67%                  |
| NL350- Utrecht                             | 77,430,846.57                | 8.70%      | 226         | 8.18%      | 2.72%                   | 25.53                     | 69.93%                  |
| NL361- Agglomeratie 's-Gravenhage          | 84,795,455.40                | 9.53%      | 243         | 8.80%      | 2.62%                   | 25.35                     | 71.81%                  |
| NL362- Delft en Westland                   | 13,455,287.29                | 1.51%      | 41          | 1.48%      | 2.98%                   | 25.67                     | 67.81%                  |
| NL363- Agglomeratie Leiden en Bollenstreek | 26,465,833.91                | 2.97%      | 76          | 2.75%      | 2.55%                   | 25.34                     | 70.16%                  |
| NL364- Zuidoost-Zuid-Holland               | 11,886,225.50                | 1.34%      | 42          | 1.52%      | 2.35%                   | 24.97                     | 70.10%                  |
| NL365- Oost-Zuid-Holland                   | 22,773,221.96                | 2.56%      | 72          | 2.61%      | 2.41%                   | 25.25                     | 68.66%                  |
| NL366- Groot-Rijnmond                      | 88,406,749.03                | 9.94%      | 281         | 10.17%     | 2.71%                   | 25.46                     | 72.65%                  |
| NL411- West-Noord-Brabant                  | 25,427,732.05                | 2.86%      | 78          | 2.82%      | 2.81%                   | 25.64                     | 73.73%                  |
| NL414- Zuidoost-Noord-Brabant              | 33,287,266.06                | 3.74%      | 108         | 3.91%      | 2.74%                   | 25.40                     | 71.56%                  |
| NL415- Midden-Noord-Brabant                | 15,055,763.46                | 1.69%      | 49          | 1.77%      | 2.65%                   | 25.77                     | 78.08%                  |
| NL416- Noordoost-Noord-Brabant             | 22,801,591.95                | 2.56%      | 79          | 2.86%      | 2.69%                   | 25.41                     | 67.33%                  |
| NL421- Noord-Limburg                       | 6,605,943.49                 | 0.74%      | 24          | 0.87%      | 2.95%                   | 25.41                     | 70.82%                  |
| NL422- Midden-Limburg                      | 4,005,277.17                 | 0.45%      | 13          | 0.47%      | 2.91%                   | 25.37                     | 63.08%                  |
| NL423- Zuid-Limburg                        | 6,511,670.61                 | 0.73%      | 21          | 0.76%      | 2.47%                   | 25.12                     | 65.90%                  |
| Unknown                                    |                              |            |             |            |                         |                           |                         |
| Total                                      | 889,768,932.99               | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  |



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 | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |
| Buy-to-Let     |                       |            |             |            |                         |                           |                         |                                       |
| Unknown        |                       |            |             |            |                         |                           |                         |                                       |
| Total          | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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      | 650,738,397.80        | 73.14%     | 1,974       | 71.47%     | 2.64%                   | 25.47                     | 73.30%                  | 73.65%                                |
| Self Employed | 159,139,727.84        | 17.89%     | 383         | 13.87%     | 2.74%                   | 25.40                     | 71.62%                  | 17.58%                                |
| Other         | 79,890,807.35         | 8.98%      | 405         | 14.66%     | 2.86%                   | 25.60                     | 54.36%                  | 8.77%                                 |
| Unknown       |                       |            |             |            |                         |                           |                         |                                       |
| Total         | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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       | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |
| Quarterly     |                       |            |                 |            |                         |                           |                         |                                       |
| Semi-Annually |                       |            |                 |            |                         |                           |                         |                                       |
| Annually      |                       |            |                 |            |                         |                           |                         |                                       |
| Total         | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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++++   | 34,602,781.61         | 3.89%      | 107         | 3.87%      | 2.05%                   | 24.74                     | 69.89%                  | 3.81%                                 |
| A+++    | 132,231,710.07        | 14.86%     | 416         | 15.06%     | 2.16%                   | 24.76                     | 68.77%                  | 14.57%                                |
| A++     | 51,009,164.99         | 5.73%      | 154         | 5.58%      | 2.59%                   | 25.14                     | 68.47%                  | 6.22%                                 |
| A+      | 114,056,228.49        | 12.82%     | 350         | 12.67%     | 2.81%                   | 25.55                     | 70.21%                  | 13.04%                                |
| A       | 557,869,047.83        | 62.70%     | 1,735       | 62.82%     | 2.82%                   | 25.70                     | 72.47%                  | 62.36%                                |
| B       |                       |            |             |            |                         |                           |                         |                                       |
| C       |                       |            |             |            |                         |                           |                         |                                       |
| D       |                       |            |             |            |                         |                           |                         |                                       |
| E       |                       |            |             |            |                         |                           |                         |                                       |
| F       |                       |            |             |            |                         |                           |                         |                                       |
| G       |                       |            |             |            |                         |                           |                         |                                       |
| Unknown |                       |            |             |            |                         |                           |                         |                                       |
| Total   | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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                 | 410,201.03            | 0.05%      | 19          | 0.69%      | 2.91%                   | 25.04                     | 14.18%                  | 0.02%                                 |
| 0.5 - 1.0             | 2,806,225.31          | 0.32%      | 39          | 1.41%      | 2.27%                   | 21.75                     | 24.12%                  | 0.19%                                 |
| 1.0 - 1.5             | 7,413,137.29          | 0.83%      | 63          | 2.28%      | 2.62%                   | 23.49                     | 31.55%                  | 0.51%                                 |
| 1.5 - 2.0             | 17,879,677.47         | 2.01%      | 91          | 3.29%      | 2.66%                   | 24.60                     | 46.32%                  | 1.13%                                 |
| 2.0 - 2.5             | 30,934,752.49         | 3.48%      | 130         | 4.71%      | 2.71%                   | 24.75                     | 52.83%                  | 2.29%                                 |
| 2.5 - 3.0             | 57,538,167.07         | 6.47%      | 202         | 7.31%      | 2.70%                   | 24.67                     | 61.08%                  | 4.19%                                 |
| 3.0 - 3.5             | 108,291,446.21        | 12.17%     | 356         | 12.89%     | 2.69%                   | 25.18                     | 66.18%                  | 8.67%                                 |
| 3.5 - 4.0             | 184,305,005.79        | 20.71%     | 571         | 20.67%     | 2.73%                   | 25.47                     | 72.51%                  | 14.51%                                |
| 4.0 - 4.5             | 250,401,115.55        | 28.14%     | 748         | 27.08%     | 2.70%                   | 25.61                     | 76.08%                  | 24.93%                                |
| 4.5 - 5.0             | 176,455,776.52        | 19.83%     | 413         | 14.95%     | 2.76%                   | 26.01                     | 77.61%                  | 28.52%                                |
| 5.0 - 5.5             | 37,257,332.46         | 4.19%      | 82          | 2.97%      | 2.09%                   | 25.63                     | 74.97%                  | 12.64%                                |
| 5.5 - 6.0             | 8,347,660.21          | 0.94%      | 25          | 0.91%      | 2.27%                   | 25.59                     | 66.59%                  | 1.72%                                 |
| 6.0 - 6.5             | 3,410,596.94          | 0.38%      | 11          | 0.40%      | 2.25%                   | 25.62                     | 62.26%                  | 0.45%                                 |
| 6.5 - 7.0             | 2,021,366.11          | 0.23%      | 6           | 0.22%      | 2.71%                   | 26.15                     | 69.19%                  | 0.23%                                 |
| 7.0 >=                | 2,296,472.54          | 0.26%      | 6           | 0.22%      | 1.95%                   | 26.05                     | 78.72%                  |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |      |
|------------------|------|
| Weighted Average | 3.9  |
| Minimum          | 0.0  |
| Maximum          | 16.6 |



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%                  | 12,833,969.53         | 1.44%      | 115         | 4.16%      | 1.89%                   | 24.25                     | 33.39%                  | 1.05%                                 |
| 5% - 10%              | 45,115,929.71         | 5.07%      | 219         | 7.93%      | 2.20%                   | 24.61                     | 45.71%                  | 4.77%                                 |
| 10% - 15%             | 140,875,749.55        | 15.83%     | 447         | 16.18%     | 2.16%                   | 25.03                     | 64.94%                  | 14.68%                                |
| 15% - 20%             | 266,871,295.41        | 29.99%     | 800         | 28.96%     | 2.28%                   | 25.11                     | 71.13%                  | 31.83%                                |
| 20% - 25%             | 269,463,304.61        | 30.28%     | 775         | 28.06%     | 2.81%                   | 25.60                     | 75.71%                  | 33.86%                                |
| 25% - 30%             | 146,654,460.95        | 16.48%     | 387         | 14.01%     | 3.83%                   | 26.64                     | 80.21%                  | 12.76%                                |
| 30% - 35%             | 5,863,664.43          | 0.66%      | 14          | 0.51%      | 4.18%                   | 26.01                     | 82.84%                  | 1.05%                                 |
| 35% - 40%             | 761,975.31            | 0.09%      | 2           | 0.07%      | 3.33%                   | 26.49                     | 79.70%                  |                                       |
| 40% - 45%             | 365,537.20            | 0.04%      | 1           | 0.04%      | 3.40%                   | 27.30                     | 96.83%                  |                                       |
| 45% - 50%             | 458,071.84            | 0.05%      | 1           | 0.04%      | 1.59%                   | 26.46                     | 81.07%                  |                                       |
| 50% - 55%             | 504,974.45            | 0.06%      | 1           | 0.04%      | 1.67%                   | 23.82                     | 77.69%                  |                                       |
| 55% - 60%             |                       |            |             |            |                         |                           |                         |                                       |
| 60% - 65%             |                       |            |             |            |                         |                           |                         |                                       |
| 65% - 70%             |                       |            |             |            |                         |                           |                         |                                       |
| 70% >=                |                       |            |             |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |     |
|------------------|-----|
| Weighted Average | 19% |
| 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     | 142,356,240.65        | 16.00%     | 589         | 21.33%     | 3.05%                   | 26.37                     | 80.24%                  | 13.93%                                |
| Non NHG Loans | 747,412,692.34        | 84.00%     | 2,173       | 78.67%     | 2.61%                   | 25.30                     | 69.60%                  | 86.07%                                |
| Total         | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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     | 149,185,531.32        | 16.77%     | 983             | 17.47%     | 3.03%                   | 26.32                     | 80.22%                  | 14.18%                                |
| Non NHG Loans | 740,583,401.67        | 83.23%     | 4,644           | 82.53%     | 2.61%                   | 25.30                     | 69.51%                  | 85.82%                                |
| Total         | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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        | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |
| Total      | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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      | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |
| Total    | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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        | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |
| Total                     | 889,768,932.99        | 100.00%    | 5,627           | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 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                | 698,809,303.67        | 78.54%     | 2,181       | 78.96%     | 2.51%                   | 25.16                     | 70.28%                  | 94.49%                                |
| 2023 - 2024           | 99,842,397.73         | 11.22%     | 332         | 12.02%     | 3.11%                   | 25.96                     | 69.98%                  | 5.51%                                 |
| 2024 - 2025           | 73,205,751.16         | 8.23%      | 198         | 7.17%      | 3.56%                   | 27.26                     | 80.19%                  |                                       |
| 2025 - 2026           | 15,119,949.98         | 1.70%      | 44          | 1.59%      | 3.60%                   | 27.87                     | 84.72%                  |                                       |
| 2026 - 2027           | 2,791,530.45          | 0.31%      | 7           | 0.25%      | 2.24%                   | 25.53                     | 69.40%                  |                                       |
| 2027 - 2028           |                       |            |             |            |                         |                           |                         |                                       |
| 2028 - 2029           |                       |            |             |            |                         |                           |                         |                                       |
| 2029 - 2030           |                       |            |             |            |                         |                           |                         |                                       |
| 2030 - 2031           |                       |            |             |            |                         |                           |                         |                                       |
| 2031 - 2032           |                       |            |             |            |                         |                           |                         |                                       |
| 2032 - 2033           |                       |            |             |            |                         |                           |                         |                                       |
| 2033 - 2034           |                       |            |             |            |                         |                           |                         |                                       |
| 2034 - 2035           |                       |            |             |            |                         |                           |                         |                                       |
| 2035 >=               |                       |            |             |            |                         |                           |                         |                                       |
| Unknown               |                       |            |             |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |      |
|------------------|------|
| Weighted Average | 2022 |
| Minimum          | 2020 |
| Maximum          | 2026 |



28a. EPC Expiration 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 |
|-----------------------|-----------------------|------------|-------------|------------|-------------------------|---------------------------|-------------------------|---------------------------------------|
| < 2025                |                       |            |             |            |                         |                           |                         |                                       |
| 2025 - 2026           |                       |            |             |            |                         |                           |                         |                                       |
| 2026 - 2027           |                       |            |             |            |                         |                           |                         |                                       |
| 2027 - 2028           |                       |            |             |            |                         |                           |                         |                                       |
| 2028 - 2029           |                       |            |             |            |                         |                           |                         |                                       |
| 2029 - 2030           |                       |            |             |            |                         |                           |                         |                                       |
| 2030 - 2031           | 628,014.95            | 0.07%      | 2           | 0.07%      | 1.56%                   | 25.04                     | 80.87%                  | 0.08%                                 |
| 2031 - 2032           | 290,276,120.03        | 32.62%     | 875         | 31.68%     | 1.77%                   | 24.69                     | 72.55%                  | 40.35%                                |
| 2032 - 2033           | 407,905,168.69        | 45.84%     | 1,304       | 47.21%     | 3.03%                   | 25.49                     | 68.65%                  | 54.07%                                |
| 2033 - 2034           | 99,842,397.73         | 11.22%     | 332         | 12.02%     | 3.11%                   | 25.96                     | 69.98%                  | 5.51%                                 |
| 2034 - 2035           | 73,205,751.16         | 8.23%      | 198         | 7.17%      | 3.56%                   | 27.26                     | 80.19%                  |                                       |
| 2035 - 2036           | 15,119,949.98         | 1.70%      | 44          | 1.59%      | 3.60%                   | 27.87                     | 84.72%                  |                                       |
| 2036 - 2037           | 2,791,530.45          | 0.31%      | 7           | 0.25%      | 2.24%                   | 25.53                     | 69.40%                  |                                       |
| 2037 >=               |                       |            |             |            |                         |                           |                         |                                       |
| Unknown               |                       |            |             |            |                         |                           |                         |                                       |
| Total                 | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |      |
|------------------|------|
| Weighted Average | 2032 |
| Minimum          | 2030 |
| Maximum          | 2036 |



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                    | 40,023,074.14         | 4.50%      | 123         | 4.45%      | 2.07%                   | 24.77                     | 70.62%                  | 4.42%                                 |
| 0 - 30                 | 129,967,298.50        | 14.61%     | 399         | 14.45%     | 2.19%                   | 24.80                     | 69.97%                  | 14.75%                                |
| 30 - 50                | 43,008,316.84         | 4.83%      | 148         | 5.36%      | 2.71%                   | 25.35                     | 68.47%                  | 5.00%                                 |
| 50 - 75                | 68,921,493.41         | 7.75%      | 210         | 7.60%      | 2.79%                   | 25.53                     | 70.14%                  | 8.21%                                 |
| 75 - 105               | 110,001,707.61        | 12.36%     | 334         | 12.09%     | 2.77%                   | 25.59                     | 71.28%                  | 11.90%                                |
| 105 - 160              | 497,847,042.49        | 55.95%     | 1,548       | 56.05%     | 2.82%                   | 25.67                     | 72.12%                  | 55.70%                                |
| 160 - 190              |                       |            |             |            |                         |                           |                         | 0.02%                                 |
| 190 - 250              |                       |            |             |            |                         |                           |                         |                                       |
| 250 - 290              |                       |            |             |            |                         |                           |                         |                                       |
| 290 - 335              |                       |            |             |            |                         |                           |                         |                                       |
| 335 - 380              |                       |            |             |            |                         |                           |                         |                                       |
| 380 - 400              |                       |            |             |            |                         |                           |                         |                                       |
| 400 >=                 |                       |            |             |            |                         |                           |                         |                                       |
| Unknown                |                       |            |             |            |                         |                           |                         |                                       |
| Total                  | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |     |
|------------------|-----|
| Weighted Average | 97  |
| Minimum          | -80 |
| 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                 | 16,805,542.77         | 1.89%      | 45          | 1.63%      | 3.12%                   | 25.77                     | 70.08%                  | 1.69%                                 |
| 1900 - 1910            | 14,752,243.31         | 1.66%      | 36          | 1.30%      | 2.78%                   | 25.83                     | 73.21%                  | 1.49%                                 |
| 1910 - 1920            | 7,773,221.91          | 0.87%      | 19          | 0.69%      | 2.61%                   | 26.23                     | 75.95%                  | 0.82%                                 |
| 1920 - 1930            | 11,087,698.91         | 1.25%      | 36          | 1.30%      | 3.09%                   | 26.18                     | 73.34%                  | 1.19%                                 |
| 1930 - 1940            | 17,326,302.32         | 1.95%      | 38          | 1.38%      | 2.88%                   | 24.92                     | 67.54%                  | 1.82%                                 |
| 1940 - 1950            | 3,084,922.28          | 0.35%      | 6           | 0.22%      | 2.63%                   | 24.71                     | 56.81%                  | 0.37%                                 |
| 1950 - 1960            | 12,090,967.49         | 1.36%      | 38          | 1.38%      | 2.90%                   | 25.73                     | 67.52%                  | 1.20%                                 |
| 1960 - 1970            | 20,970,289.65         | 2.36%      | 70          | 2.53%      | 3.05%                   | 25.74                     | 74.72%                  | 2.15%                                 |
| 1970 - 1980            | 38,604,625.35         | 4.34%      | 132         | 4.78%      | 3.04%                   | 25.95                     | 74.67%                  | 3.86%                                 |
| 1980 - 1990            | 75,313,939.22         | 8.46%      | 255         | 9.23%      | 2.94%                   | 26.05                     | 77.45%                  | 7.28%                                 |
| 1990 - 2000            | 148,713,156.17        | 16.71%     | 487         | 17.63%     | 2.78%                   | 25.65                     | 72.23%                  | 16.08%                                |
| 2000 - 2005            | 117,345,776.74        | 13.19%     | 368         | 13.32%     | 2.67%                   | 25.58                     | 72.12%                  | 13.65%                                |
| 2005 - 2010            | 115,915,538.71        | 13.03%     | 340         | 12.31%     | 2.86%                   | 25.68                     | 70.56%                  | 13.42%                                |
| 2010 - 2015            | 69,948,948.61         | 7.86%      | 200         | 7.24%      | 2.80%                   | 25.67                     | 69.37%                  | 8.14%                                 |
| 2015 - 2020            | 47,789,620.94         | 5.37%      | 131         | 4.74%      | 2.63%                   | 24.90                     | 67.66%                  | 6.58%                                 |
| 2020 - 2021            | 17,627,151.77         | 1.98%      | 60          | 2.17%      | 2.22%                   | 24.03                     | 60.81%                  | 2.68%                                 |
| 2021 - 2022            | 41,694,527.88         | 4.69%      | 139         | 5.03%      | 1.96%                   | 23.91                     | 68.70%                  | 6.05%                                 |
| 2022 - 2023            | 65,255,866.52         | 7.33%      | 218         | 7.89%      | 1.75%                   | 24.56                     | 67.69%                  | 9.12%                                 |
| 2023 - 2024            | 27,699,387.41         | 3.11%      | 91          | 3.29%      | 2.03%                   | 25.19                     | 70.54%                  | 2.41%                                 |
| 2024 - 2025            | 12,363,779.76         | 1.39%      | 36          | 1.30%      | 3.49%                   | 26.17                     | 77.61%                  |                                       |
| 2025 - 2026            | 7,605,425.27          | 0.85%      | 17          | 0.62%      | 3.46%                   | 27.14                     | 79.28%                  |                                       |
| 2026 >=                |                       |            |             |            |                         |                           |                         |                                       |
| Unknown                |                       |            |             |            |                         |                           |                         |                                       |
| Total                  | 889,768,932.99        | 100.00%    | 2,762       | 100.00%    | 2.68%                   | 25.47                     | 71.30%                  | 100.00%                               |

|                  |      |
|------------------|------|
| Weighted Average | 1995 |
| Minimum          | 1450 |
| 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 4 October 2023;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| Construction Deposit                    | means in respect of a Mortgage Loan, that part of the Mortgage Loan which the relevant Borrower requested to be disbursed into a blocked account held in his name with the Seller, the proceeds of which may be applied towards construction of, or improvements to, the relevant Mortgaged Asset;                                                                                                                                                                                                                                                                                                                                         |
| 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: <a href="https://www.eponline.nl/">https://www.eponline.nl/</a> (or any replacement public database maintained by the RVO (or any other governmental authority) from time to time);                                                                                                                                                                                                                                                                  |
| 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 August 2023;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| Interest Period                         | means the period from (and including) the Closing Date to (but excluding) the Notes Payment Date falling in [January 2024] and each successive period from (and including) a Notes Payment Date to (but excluding) the next succeeding Notes Payment Date;                                                                                                                                                                                                                                                                                                                                                                                 |
| Interest Rate                           | means the rate of interest applicable from time to time to a Class of Notes as determined in accordance with Condition 7 (Interest);                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Interest-only Mortgage Loan             | means a mortgage loan or part thereof in respect of which the Borrower is not required to repay principal until maturity;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| Interest-only Mortgage Receivable       | means the Mortgage Receivable resulting from an Interest-only Mortgage Loan;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Investor Report                         | means either of (i) the Notes and Cash Report and (ii) the Portfolio and Performance Report;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Land Registry                           | means the Dutch land registry (het Kadaster);                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Linear Mortgage Loan                    | means a mortgage loan or part thereof in respect of which the Borrower each month pays a fixed amount of principal towards redemption of such mortgage loan (or relevant part thereof) until maturity;                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| Linear Mortgage Receivable              | means the Mortgage Receivable resulting from a Linear Mortgage Loan;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Loan Parts                              | means one or more of the loan parts (leningdelen) of which a mortgage loan consists;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Loan to Income Ratio                    | means the Outstanding Principal Balance of the relevant Mortgage Receivable divided by the sum of the income of the relevant Borrower;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| Market Value                            | means (i) the market value (marktwaarde) of the relevant Mortgaged Asset based on (a) if available, the most recent valuation by an external valuer, or (b) if no valuation is available, the assessment by the Dutch tax authorities on the basis of the WOZ at the time of application by the Borrower or (ii) in respect of a Mortgaged Asset to be constructed or in construction at the time of application by the Borrower, the construction costs of such Mortgaged Asset plus the purchase price of the relevant building lot;                                                                                                     |
| Mortgage                                | means a mortgage right (hypotheekrecht) securing the relevant Mortgage Receivables;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Mortgage Interest Rates                 | means the rate(s) of interest from time to time chargeable to Borrowers under the Mortgage Loans;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| Mortgage Loans                          | means the mortgage loans granted by the Seller (which includes an originator which has merged (gefuseerd) into the Seller) to the relevant borrowers which may consist of one or more Loan Parts as set forth in the list of loans attached to the Mortgage Receivables Purchase Agreement and, after any purchase and assignment of any New Mortgage Receivables has taken place in accordance with the Mortgage Receivables Purchase Agreement, the relevant other mortgage loans and Further Advances, to the extent any and all rights under and in connection therewith are not retransferred or otherwise disposed of by the Issuer; |
| Mortgage Receivable                     | means any and all rights of the Seller (and after assignment of such rights to the Issuer, of the Issuer) against the Borrower under or in connection with a Mortgage Loan, including any and all claims of the Seller (or the Issuer after assignment) on the Borrower as a result of the Mortgage Loan being terminated, dissolved or declared null and void;                                                                                                                                                                                                                                                                            |
| Mortgaged Asset                         | means (i) a real property (onroerende zaak), (ii) an apartment right (appartementrecht) or (iii) a long lease (erfpachtrecht) situated in The Netherlands on which a Mortgage is vested;                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| New Mortgage Receivable                 | means a Mortgage Receivable purchased by and assigned to the Issuer during the Revolving Period (which shall include, for the avoidance of doubt, any Further Advance Receivables) to the extent not re-assigned or otherwise disposed of by the Issuer;                                                                                                                                                                                                                                                                                                                                                                                   |

| 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:<br>(a) with respect to any Mortgage Receivable, the aggregate principal balance of such Mortgage Receivable; and<br>(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 28 September 2023;                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| Stichting WEW                 | means Stichting Waarborgfonds Eigen Woningen;                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Transfer Date                 | means:<br>(a) in respect of the Mortgage Receivables comprising the Initial Portfolio, the Closing Date; and<br>(b) in respect of any New Mortgage Receivables, the relevant Notes Payment Date on which such New Mortgage Receivable was purchased by the Issuer;                                                                                                                                                                                                                                                  |
| WOZ                           | means the Valuation of Immovable Property Act (Wet waardering onroerende zaken) as amended from time to time;                                                                                                                                                                                                                                                                                                                                                                                                       |

## Contact Information

|                                                         |                                                                                                                              |                                            |                                                                                                                                                           |
|---------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>ACCOUNT BANK (ABNK)</b>                              | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands (NL)<br>3TK20IVIUIJ8J3ZU0QE75                      | <b>ARRANGER (ARRG)</b>                     | ING Bank N.V.<br>Treasury Center, Foppingadreef 7<br>1102 BD Amsterdam<br>The Netherlands (NL)<br>3TK20IVIUIJ8J3ZU0QE75                                   |
| <b>Collection Account Bank (CACB)</b>                   | ING Bank N.V.<br>Treasury Center, Foppingadreef 7<br>1102 BD Amsterdam<br>The Netherlands (NL)<br>3TK20IVIUIJ8J3ZU0QE75      | <b>ISSUER (ISSR)</b>                       | Green Lion 2023-1 B.V.<br>Basisweg 10<br>1043 AP Amsterdam<br>The Netherlands (NL)<br>7245003EYP3UAL9N7Q70                                                |
| <b>ISSUER or ADMINISTRATOR (ADMI)</b>                   | ING Bank N.V.<br>Treasury Center, Foppingadreef 7<br>1102 BD Amsterdam<br>The Netherlands (NL)<br>3TK20IVIUIJ8J3ZU0QE75      | <b>JOINT LEAD MANAGERS (MNGR)</b>          | Banco Santander, S.A./ Ciudad Grupo Santander<br>Avenida de Cantabria s/n Edificio Encinar<br>28660 BdeMonte Madrid<br>Spain (ES)<br>5493006QMFDDMYWIAM13 |
| <b>JOINT LEAD MANAGERS (MNGR)</b>                       | Credit Agricole CIB<br>12 place des Etats-Unis<br>92120 Montrouge<br>France (FR)<br>1VUV7VQFKUOQSJ21A208                     | <b>JOINT LEAD MANAGERS (MNGR)</b>          | ING Bank N.V.<br>Treasury Center, Foppingadreef 7<br>1102 BD Amsterdam<br>The Netherlands (NL)<br>3TK20IVIUIJ8J3ZU0QE75                                   |
| <b>LEGAL ADVISERS TO THE JOINT LEAD MANAGERS (CNLS)</b> | Freshfields Bruckhaus Deringer LLP<br>Strawinskylaan 10<br>1077 XZ Amsterdam<br>The Netherlands (NL)<br>213800MT17LM2ZDT5B78 | <b>LEGAL ADVISERS TO THE SELLER (CNLS)</b> | Hogan Lovells International LLP<br>50 Holborn Viaduct<br>EC1A 2FG London<br>United Kingdom (GB)<br>2138005XRJF6W7IIE10                                    |
| <b>LISTING AGENT (OTHR)</b>                             | ING Bank N.V.<br>Treasury Center, Foppingadreef 7<br>1102 BD Amsterdam<br>The Netherlands (NL)<br>3TK20IVIUIJ8J3ZU0QE75      | <b>PAYING AGENT (PAYA)</b>                 | ING Bank N.V.<br>Treasury Center, Foppingadreef 7<br>1102 BD Amsterdam<br>The Netherlands (NL)<br>3TK20IVIUIJ8J3ZU0QE75                                   |
| <b>RATING AGENCY (OTHR)</b>                             | Fitch Ratings (RMBS)<br>30 North Colonnade, Canary Wharf<br>E14 5GN London<br>United Kingdom (UK)<br>2138009F8YAHVC8W3Q52    | <b>RATING AGENCY (OTHR)</b>                | Moody's (RMBS)<br>One Canada Square, Canary Wharf<br>E14 5FA London<br>United Kingdom (UK)<br>549300VRS9KIQPMQ45                                          |
| <b>SECURITY TRUSTEE (TRUS)</b>                          | Stichting Security Trustee Green Lion 2023-1<br>Basisweg 10<br>1043 AP Amsterdam<br>The Netherlands<br>7245003EYP3UAL9N7Q70  | <b>SELLER (SELL)</b>                       | ING Bank N.V.<br>Bijlmerdreef 106<br>1102 CT Amsterdam<br>The Netherlands (NL)<br>3TK20IVIUIJ8J3ZU0QE75                                                   |



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