Green Lion 2023-1 B.V.

ESMA identifier: 3TK20IVIUJ8J3ZU0QE75N202301

Portfolio and Performance Report

Reporting Period: 1 September 2026 - 30 September 2026

Reporting Date: 23 October 2026

AMOUNTS IN EURO

Green Lion 2023-1 B.V.
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Report Version 2.1

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Key Dates

Securitisation Dates

Closing Date	4 Oct 2023
Portfolio Cut-off Date	30 Sep 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		2,752
Repaid in full Mortgage Loans	-/-	11
Purchased Mortgage loans		49
Repurchased Mortgage Loans	-/-	27
Foreclosed Mortgage Loans	-/-	0
Other		6
Number of Mortgage Loans at the end of the Reporting Period		2,769

Amounts of Mortgage Loans

Net Outstanding balance at the beginning of the Reporting Period		884,520,914.62
Repayments	-/-	1,660,974.13
Prepayments	-/-	3,516,233.74
Further Advances		18,559,595.89
Purchased Mortgage Loans		18,873,821.00
Repurchased Mortgage Loans	-/-	23,018,810.80
Foreclosed Mortgage Loans	-/-	0.00
Other		982,873.76
Net Outstanding balance at the end of the Reporting Period		894,741,186.60

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period	148,131.96
Changes in Construction Deposit Obligations	162,268.38
Construction Deposit Obligations at the end of the Reporting Period	310,400.34

Foreclosure Statistics

		Previous Period	Current Period
Defaulted Mortgage Loans			
The total outstanding principal amount in default, according to securitisation documentation		0	0
The total outstanding principal amount in default, according to Article 178 of the CRR		4,423,586	4,416,387
Mortgage Loans foreclosed in the reporting period			
Number of Mortgage Loans foreclosed during the Reporting Period		0	0
Net principal balance of Mortgage Loans foreclosed during the Reporting Period		0.00	0.00
Other foreclosed amounts (e.g. interest in arrears and penalties) during the Reporting Period		0.00	0.00
Total amount of foreclosures of Mortgage Loans during the Reporting Period		0.00	0.00
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/-	0.00	0.00
Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period		0.00	0.00
Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period	-/-	0.00	0.00
Losses minus recoveries during the Reporting Period		0.00	0.00
Average loss severity during the Reporting Period		0.00	0.00
Mortgage loans foreclosed since Closing Date			
Number of Mortgage Loans foreclosed since the Closing Date		0	0
Percentage of number of Mortgage Loans at Closing Date (%, including replenished loans)		0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date		0.00	0.00
Percentage of net principal balance at the Closing Date (%, including replenished loans)		0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date		0.00	0.00
Other foreclosed amounts (e.g. interest in arrears and penalties) since the Closing Date		0.00	0.00
Total amount of foreclosures of Mortgage Loans since the Closing Date		0.00	0.00
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	0.00	0.00
Total amount of losses on Mortgage Loans foreclosed since the Closing Date		0.00	0.00
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	0.00	0.00
Losses minus recoveries since the Closing Date		0.00	0.00
Average loss severity since the Closing Date		0.00	0.00
Mortgage loans in Foreclosure			
Number of Mortgage Loans in foreclosure at the beginning of the Reporting Period		0	0
Number of new Mortgage Loans foreclosed during the Reporting Period		0	0
Number of Mortgage Loans for which foreclosure was completed in the Reporting Period	-/-	0	0
Number of Mortgage Loans in foreclosure at the end of the Reporting Period		0	0
Net principal balance of Mortgage Loans in foreclosure at the beginning of the Reporting Period		0.00	0.00
Net principal balance of new Mortgage Loans in foreclosure during the Reporting Period		0.00	0.00
Net principal balance of Mortgage Loans for which foreclosure was completed during the Reporting Period	-/-	0.00	0.00
Net principal balance of Mortgage Loans in foreclosure at the end of the Reporting Period		0.00	0.00

Performance Ratios

	Previous Period	Current Period
Constant Prepayment Rate (CPR)		
Annualized Life CPR	4.126%	4.141%
Annualized 1-month average CPR	4.406%	4.675%
Annualized 3-month average CPR	5.022%	4.481%
Annualized 6-month average CPR	4.901%	4.913%
Annualized 12-month average CPR	4.588%	4.534%
Principal Payment Rate (PPR)		
Annualized Life PPR	2.146%	2.148%
Annualized 1-month average PPR	2.231%	2.239%
Annualized 3-month average PPR	2.228%	2.231%
Annualized 6-month average PPR	2.221%	2.226%
Annualized 12-month average PPR	2.205%	2.210%
Payment Ratio		
Periodic Payment Ratio	99.070%	99.960%
Constant Default Rate		
Constant Default Rate current month	1.592%	0.000%
Constant Default Rate 3-month average	0.694%	0.533%
Constant Default Rate 6-month average	0.696%	0.696%
Constant Default Rate 12-month average	0.478%	0.442%
Constant Default Rate to date	0.269%	0.262%

Transaction Specific Information

Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	894,741,186.60	894,799,317.60
Value of savings deposits	0.00	0.00
Net principal balance	894,741,186.60	894,799,317.60
Construction Deposits	310,400.34	852,881.67
Net principal balance excl. Construction and Saving Deposits	894,430,786.26	893,946,435.93
Negative balance	0.00	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	894,430,786.26	893,946,435.93
Number of loans	2,769	2,655
Number of loanparts	5,667	5,133
Number of negative loanparts	0	0
Average principal balance (borrower)	323,127.91	337,024.23
Weighted average current interest rate	2.70%	2.48%
Weighted average maturity (in years)	25.37	27.83
Weighted average remaining time to interest reset (in years)	9.81	13.09
Weighted average seasoning (in years)	4.09	1.67
Weighted average CLTOMV	71.21%	75.54%
Weighted average CLTIMV	58.88%	73.22%
Weighted average OLTOMV	79.49%	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	28,832.59	888,721,801.32	99.33%	5,635	99.44%	2.70%	25.37	71.15%
< 29 days	10,030.10	786,405.19	0.09%	4	0.07%	2.99%	25.81	73.92%
30 days - 59 days	7,689.04	816,592.99	0.09%	5	0.09%	2.84%	24.95	78.96%
60 days - 89 days								
90 days - 119 days								
120 days - 149 days	14,033.19	537,173.26	0.06%	2	0.04%	4.62%	26.25	88.79%
150 days - 179 days								
180 days >	32,470.12	3,879,213.84	0.43%	21	0.37%	3.44%	25.57	81.45%
Total	93,055.04	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%

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)	689,206,966.73	77.03%	4,105	72.44%	2.77%	25.42	74.37%	77.28%
German Amortisation (DEXX)								
Linear (FIXE)	21,570,253.19	2.41%	160	2.82%	2.43%	24.33	57.77%	3.40%
Interest Only (BLLT)	183,963,966.68	20.56%	1,402	24.74%	2.49%	25.34	60.95%	19.32%
Other (OTHR)								
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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%	7,772,874.31	0.87%	55	0.97%	0.94%	24.68	75.88%	0.94%
1.00% - 1.50%	165,318,495.80	18.48%	1,031	18.19%	1.30%	24.36	69.82%	18.80%
1.50% - 2.00%	193,426,405.99	21.62%	1,215	21.44%	1.69%	24.33	70.26%	30.65%
2.00% - 2.50%	68,986,762.62	7.71%	481	8.49%	2.26%	24.48	68.44%	9.03%
2.50% - 3.00%	63,034,997.82	7.05%	409	7.22%	2.73%	25.16	67.85%	8.28%
3.00% - 3.50%	72,432,977.10	8.10%	468	8.26%	3.27%	25.85	69.14%	7.06%
3.50% - 4.00%	163,758,163.37	18.30%	1,000	17.65%	3.75%	26.83	74.07%	11.22%
4.00% - 4.50%	124,995,504.86	13.97%	774	13.66%	4.23%	26.52	73.88%	9.10%
4.50% - 5.00%	34,487,013.73	3.85%	229	4.04%	4.63%	26.32	75.23%	4.73%
5.00% - 5.50%	527,991.00	0.06%	5	0.09%	5.15%	25.68	51.62%	0.12%
5.50% - 6.00%								
6.00% - 6.50%								0.06%
6.50% - 7.00%								
7.00% >=								
Unknown								
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	100.00%

Weighted Average	2.70%
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	152,822.77	0.02%	15	0.54%	3.01%	25.28	4.14%	0.01%
25,000 - 50,000	882,936.68	0.10%	24	0.87%	3.00%	23.24	11.62%	0.05%
50,000 - 75,000	2,745,193.11	0.31%	45	1.63%	2.81%	24.53	15.45%	0.20%
75,000 - 100,000	4,178,066.06	0.47%	48	1.73%	2.76%	24.43	23.79%	0.36%
100,000 - 150,000	23,680,247.41	2.65%	188	6.79%	2.70%	24.81	39.11%	2.35%
150,000 - 200,000	48,976,257.18	5.47%	277	10.00%	2.60%	24.87	54.72%	5.37%
200,000 - 250,000	79,567,428.34	8.89%	352	12.71%	2.66%	25.10	64.16%	7.99%
250,000 - 300,000	109,843,972.53	12.28%	399	14.41%	2.63%	25.21	67.50%	11.19%
300,000 - 350,000	127,574,207.31	14.26%	393	14.19%	2.62%	25.40	73.61%	13.63%
350,000 - 400,000	110,196,828.47	12.32%	294	10.62%	2.71%	25.44	74.44%	12.66%
400,000 - 450,000	98,519,951.28	11.01%	233	8.41%	2.93%	25.72	78.28%	11.34%
450,000 - 500,000	71,951,923.25	8.04%	152	5.49%	2.77%	25.57	77.59%	7.67%
500,000 - 550,000	62,104,548.33	6.94%	119	4.30%	2.77%	25.51	77.59%	7.13%
550,000 - 600,000	37,256,235.11	4.16%	65	2.35%	2.81%	25.97	79.27%	6.30%
600,000 - 650,000	31,683,431.19	3.54%	51	1.84%	2.62%	25.31	73.71%	3.99%
650,000 - 700,000	24,154,325.15	2.70%	36	1.30%	2.80%	25.49	78.51%	2.18%
700,000 - 750,000	20,232,455.42	2.26%	28	1.01%	2.59%	25.02	72.69%	2.01%
750,000 - 800,000	20,157,683.17	2.25%	26	0.94%	2.33%	25.50	73.46%	1.32%
800,000 - 850,000	7,517,311.83	0.84%	9	0.33%	2.54%	25.32	71.50%	1.83%
850,000 - 900,000	7,846,010.38	0.88%	9	0.33%	2.77%	25.20	78.64%	0.88%
900,000 - 950,000	4,560,252.11	0.51%	5	0.18%	2.55%	25.73	79.90%	1.04%
950,000 - 1,000,000	959,099.52	0.11%	1	0.04%	3.79%	26.97	76.73%	0.55%
1.000.000 >								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	100.00%

Average	323,128
Minimum	106
Maximum	959,100

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%	881,372,161.38	98.51%	2,734	98.74%	2.69%	25.35	71.05%	95.69%
0% - 10%	13,104,195.65	1.46%	34	1.23%	3.51%	27.24	82.00%	4.29%
10% - 20%	264,829.57	0.03%	1	0.04%	4.47%	25.15	74.18%	0.02%
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% >								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	100.00%

Weighted Average	0%
Minimum	0%
Maximum	13%

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 >=	12,221,488.07	1.37%	124	2.19%	3.60%	28.56	76.49%	
2025 - 2026	51,981,116.37	5.81%	336	5.93%	3.48%	27.90	80.26%	
2024 - 2025	95,924,217.05	10.72%	564	9.95%	3.72%	27.01	79.35%	
2023 - 2024	182,436,162.92	20.39%	1,240	21.88%	3.86%	25.83	69.34%	20.53%
2022 - 2023	267,325,873.96	29.88%	1,637	28.89%	2.59%	25.32	69.29%	34.56%
2021 - 2022	215,454,527.51	24.08%	1,256	22.16%	1.46%	24.45	71.75%	32.53%
2020 - 2021	46,324,917.34	5.18%	328	5.79%	1.63%	23.17	66.28%	7.94%
2019 - 2020	11,389,347.01	1.27%	89	1.57%	2.08%	22.43	59.15%	2.21%
2018 - 2019	6,017,075.88	0.67%	45	0.79%	2.07%	21.54	54.81%	1.01%
2017 - 2018	1,314,261.33	0.15%	10	0.18%	1.99%	20.96	61.16%	0.24%
2016 - 2017	1,616,063.03	0.18%	11	0.19%	3.26%	19.67	52.45%	0.30%
2015 - 2016	1,416,900.27	0.16%	12	0.21%	2.93%	18.69	49.34%	0.39%
2014 - 2015	767,272.67	0.09%	10	0.18%	2.97%	17.13	43.72%	0.17%
2013 - 2014	226,963.19	0.03%	3	0.05%	3.99%	16.86	31.41%	0.02%
2012 - 2013	325,000.00	0.04%	2	0.04%	3.31%	15.97	49.62%	0.10%
2011 - 2012								
2010 - 2011								
2009 - 2010								
2008 - 2009								
2007 - 2008								
2006 - 2007								
2005 - 2006								
2004 - 2005								
< 2004								
Unknown								
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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	230,130.86	0.03%	5	0.09%	3.06%	2.31	33.23%	0.03%
2030 - 2035	557,304.01	0.06%	19	0.34%	2.04%	5.11	27.54%	0.09%
2035 - 2040	1,993,169.07	0.22%	27	0.48%	2.56%	10.50	52.99%	0.16%
2040 - 2045	8,785,088.51	0.98%	98	1.73%	2.58%	16.90	56.08%	1.34%
2045 - 2050	84,646,357.63	9.46%	716	12.63%	2.29%	21.26	62.80%	11.58%
2050 - 2055	743,397,615.12	83.09%	4,423	78.05%	2.69%	25.75	71.73%	86.80%
2055 - 2060	55,131,521.40	6.16%	379	6.69%	3.58%	28.77	80.74%	
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 >=								
Credit Mortgage								
Unknown								
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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	18,725,112.98	2.09%	183	3.23%	3.54%	28.40	76.80%	35.76%
1 year - 2 years	65,270,764.38	7.29%	382	6.74%	3.55%	27.69	80.79%	34.42%
2 years - 3 years	90,147,954.90	10.08%	564	9.95%	3.72%	26.78	77.58%	20.43%
3 years - 4 years	257,230,641.38	28.75%	1,701	30.02%	3.69%	25.74	68.27%	5.78%
4 years - 5 years	255,585,847.73	28.57%	1,482	26.15%	1.98%	25.02	72.01%	1.65%
5 years - 6 years	152,480,153.04	17.04%	943	16.64%	1.48%	24.25	69.77%	0.94%
6 years - 7 years	35,927,134.92	4.02%	260	4.59%	1.61%	23.00	64.17%	0.12%
7 years - 8 years	8,546,487.16	0.96%	64	1.13%	2.23%	22.35	58.74%	0.36%
8 years - 9 years	6,002,946.68	0.67%	43	0.76%	2.06%	21.41	60.56%	0.29%
9 years - 10 years	501,700.51	0.06%	8	0.14%	2.03%	20.60	43.90%	0.13%
10 years - 11 years	1,985,518.63	0.22%	15	0.26%	3.10%	19.55	51.84%	0.12%
11 years - 12 years	1,235,384.02	0.14%	9	0.16%	2.97%	18.14	47.77%	
12 years - 13 years	641,001.57	0.07%	9	0.16%	3.39%	17.40	46.80%	
13 years - 14 years	355,538.70	0.04%	3	0.05%	3.84%	16.25	49.52%	
14 years - 15 years	105,000.00	0.01%	1	0.02%	1.77%	15.92	15.35%	
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	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	100.00%

Weighted Average	4.1
Minimum	0.0
Maximum	14.1

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	35,000.00	0.00%	1	0.02%	3.26%	1.92	49.08%	
2 years - 3 years	186,761.48	0.02%	3	0.05%	3.09%	2.35	30.59%	
3 years - 4 years	20,963.17	0.00%	2	0.04%	2.03%	3.33	55.48%	
4 years - 5 years	332,714.60	0.04%	10	0.18%	1.92%	4.56	24.53%	0.01%
5 years - 6 years	74,433.90	0.01%	4	0.07%	1.46%	5.05	20.18%	0.02%
6 years - 7 years	137,561.72	0.02%	4	0.07%	2.62%	6.64	34.44%	0.02%
7 years - 8 years								0.02%
8 years - 9 years	228,228.00	0.03%	1	0.02%	3.26%	8.58	40.39%	0.05%
9 years - 10 years	691,550.42	0.08%	10	0.18%	2.38%	9.48	56.13%	0.00%
10 years - 11 years	139,350.26	0.02%	4	0.07%	1.75%	10.23	36.27%	0.01%
11 years - 12 years	645,600.72	0.07%	9	0.16%	2.40%	11.23	60.40%	
12 years - 13 years	18,000.30	0.00%	1	0.02%	4.72%	12.17	86.37%	0.09%
13 years - 14 years	659,144.42	0.07%	7	0.12%	2.19%	13.47	41.70%	0.00%
14 years - 15 years	410,975.57	0.05%	6	0.11%	1.57%	14.14	53.31%	0.06%
15 years - 16 years	640,453.02	0.07%	9	0.16%	2.37%	15.65	33.13%	0.01%
16 years - 17 years	2,246,302.05	0.25%	20	0.35%	2.93%	16.48	55.54%	0.01%
17 years - 18 years	3,859,703.51	0.43%	42	0.74%	2.78%	17.60	60.48%	0.13%
18 years - 19 years	8,173,360.16	0.91%	86	1.52%	2.17%	18.53	59.78%	0.06%
19 years - 20 years	12,202,770.32	1.36%	120	2.12%	2.51%	19.51	59.29%	0.44%
20 years - 21 years	11,696,527.73	1.31%	111	1.96%	2.20%	20.47	64.06%	0.46%
21 years - 22 years	22,446,241.19	2.51%	179	3.16%	2.27%	21.47	63.26%	1.13%
22 years - 23 years	23,770,058.01	2.66%	181	3.19%	2.31%	22.52	64.77%	1.37%
23 years - 24 years	43,564,282.11	4.87%	306	5.40%	1.81%	23.51	66.34%	1.65%
24 years - 25 years	145,233,915.52	16.23%	893	15.76%	1.55%	24.62	70.58%	2.97%
25 years - 26 years	236,528,955.30	26.44%	1,309	23.10%	2.02%	25.47	72.51%	3.25%
26 years - 27 years	229,968,757.52	25.70%	1,428	25.20%	3.76%	26.32	68.84%	6.57%
27 years - 28 years	78,500,370.65	8.77%	458	8.08%	3.89%	27.53	79.45%	19.07%
28 years - 29 years	56,566,049.80	6.32%	314	5.54%	3.65%	28.37	82.74%	31.02%
29 years - 30 years	14,749,123.24	1.65%	138	2.44%	3.54%	29.40	77.24%	31.56%
30 years >=	1,014,031.91	0.11%	11	0.19%	3.62%	30.00	67.83%	0.02%
Credit Mortgage								
Unknown								
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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)	143,338,506.12	16.02%	589	21.27%	3.07%	26.29	80.12%	13.93%
< 10.00%	337,212.67	0.04%	14	0.51%	2.97%	26.78	6.77%	0.03%
10.00% - 20.00%	3,631,592.82	0.41%	42	1.52%	2.64%	25.23	15.29%	0.39%
20.00% - 30.00%	9,167,388.88	1.02%	71	2.56%	2.97%	24.76	23.32%	0.82%
30.00% - 40.00%	17,872,407.09	2.00%	105	3.79%	2.91%	24.97	31.26%	2.12%
40.00% - 50.00%	39,630,607.52	4.43%	190	6.86%	2.77%	24.80	40.91%	4.52%
50.00% - 60.00%	58,083,522.26	6.49%	204	7.37%	2.52%	25.01	48.32%	6.88%
60.00% - 70.00%	96,840,785.06	10.82%	285	10.29%	2.72%	24.97	57.87%	11.05%
70.00% - 80.00%	132,964,452.44	14.86%	352	12.71%	2.58%	24.74	66.50%	15.41%
80.00% - 90.00%	153,066,274.74	17.11%	357	12.89%	2.63%	25.17	76.48%	17.90%
90.00% - 100.00%	150,858,290.45	16.86%	346	12.50%	2.79%	25.75	85.41%	16.65%
100.00 %	77,288,867.30	8.64%	187	6.75%	2.25%	25.63	88.90%	9.70%
100.01 % - 110.00 %	10,139,894.22	1.13%	24	0.87%	2.59%	25.77	90.77%	0.61%
110.00% >=	1,521,385.03	0.17%	3	0.11%	2.24%	25.73	93.77%	
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	100.00%

Weighted Average	79.49%
Minimum	2.00%
Maximum	165.53%

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)	143,338,506.12	16.02%	589	21.27%	3.07%	26.29	80.12%	13.93%
< 10.00%	745,449.60	0.08%	28	1.01%	2.42%	24.71	6.96%	0.05%
10.00% - 20.00%	7,095,529.51	0.79%	81	2.93%	2.76%	24.29	15.61%	0.51%
20.00% - 30.00%	14,134,980.47	1.58%	97	3.50%	2.76%	24.44	25.69%	1.20%
30.00% - 40.00%	28,765,231.31	3.21%	142	5.13%	2.84%	24.76	35.04%	2.46%
40.00% - 50.00%	66,405,457.50	7.42%	250	9.03%	2.56%	24.50	45.43%	5.80%
50.00% - 60.00%	92,456,699.64	10.33%	293	10.58%	2.59%	25.01	55.41%	9.00%
60.00% - 70.00%	124,575,145.73	13.92%	332	11.99%	2.57%	24.78	65.22%	11.71%
70.00% - 80.00%	158,849,293.50	17.75%	374	13.51%	2.56%	25.11	75.09%	15.70%
80.00% - 90.00%	189,642,641.11	21.20%	439	15.85%	2.45%	25.44	84.81%	19.55%
90.00% - 100.00%	68,732,252.11	7.68%	144	5.20%	3.44%	26.88	94.09%	20.11%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	100.00%

Weighted Average	71.21%
Minimum	0.02%
Maximum	99.85%

12. Current Loan To Indexed Market Value

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Loans (if applicable)	143,338,506.12	16.02%	589	21.27%	3.07%	26.29	80.12%	13.93%
< 10.00%	2,866,718.89	0.32%	57	2.06%	2.64%	22.87	11.76%	0.07%
10.00% - 20.00%	12,321,218.84	1.38%	103	3.72%	2.45%	24.18	22.37%	0.67%
20.00% - 30.00%	31,173,439.93	3.48%	166	5.99%	2.59%	24.16	35.09%	1.72%
30.00% - 40.00%	71,097,551.18	7.95%	276	9.97%	2.42%	24.44	46.24%	3.49%
40.00% - 50.00%	109,728,467.33	12.26%	347	12.53%	2.47%	24.79	57.49%	5.74%
50.00% - 60.00%	159,137,842.91	17.79%	424	15.31%	2.40%	24.82	69.42%	9.18%
60.00% - 70.00%	192,300,048.78	21.49%	446	16.11%	2.48%	25.25	78.44%	13.44%
70.00% - 80.00%	118,749,755.28	13.27%	254	9.17%	3.08%	25.95	84.81%	16.38%
80.00% - 90.00%	38,809,375.20	4.34%	77	2.78%	3.58%	27.14	91.60%	19.06%
90.00% - 100.00%	15,218,262.14	1.70%	30	1.08%	3.51%	27.66	96.83%	16.28%
100.00% - 110.00%								0.04%
110.00% >=								
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	100.00%

Weighted Average	58.88%
Minimum	0.01%
Maximum	99.85%

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	4,473,810.90	0.50%	59	1.04%	2.91%	24.43	53.40%	0.60%
12 month(s) - 24 month(s)	13,484,477.59	1.51%	131	2.31%	3.11%	24.77	62.19%	0.43%
24 month(s) - 36 month(s)	14,966,490.60	1.67%	129	2.28%	3.29%	25.69	69.42%	0.41%
36 month(s) - 48 month(s)	29,588,515.33	3.31%	275	4.85%	2.31%	24.64	65.31%	0.33%
48 month(s) - 60 month(s)	58,553,299.46	6.54%	362	6.39%	1.35%	24.23	70.83%	1.47%
60 month(s) - 72 month(s)	92,458,052.72	10.33%	516	9.11%	1.95%	25.12	71.58%	0.92%
72 month(s) - 84 month(s)	166,157,736.44	18.57%	1,006	17.75%	3.81%	25.90	68.58%	2.39%
84 month(s) - 96 month(s)	58,227,717.51	6.51%	333	5.88%	3.95%	27.13	81.80%	7.34%
96 month(s) - 108 month(s)	52,496,370.36	5.87%	280	4.94%	3.62%	27.62	82.31%	11.45%
108 month(s) - 120 month(s)	23,054,138.71	2.58%	194	3.42%	3.06%	26.69	74.17%	23.05%
120 month(s) - 132 month(s)	6,801,597.84	0.76%	56	0.99%	2.35%	24.82	69.44%	0.33%
132 month(s) - 144 month(s)	15,605,730.67	1.74%	100	1.76%	3.60%	25.44	75.46%	0.58%
144 month(s) - 156 month(s)	10,510,420.85	1.17%	77	1.36%	2.77%	23.43	63.74%	0.85%
156 month(s) - 168 month(s)	24,975,140.73	2.79%	181	3.19%	1.92%	23.12	66.04%	0.98%
168 month(s) - 180 month(s)	96,640,948.34	10.80%	590	10.41%	1.62%	24.33	68.44%	2.02%
180 month(s) - 192 month(s)	164,050,381.42	18.33%	958	16.90%	2.00%	25.00	71.47%	1.10%
192 month(s) - 204 month(s)	49,411,512.47	5.52%	331	5.84%	3.56%	25.64	68.35%	3.55%
204 month(s) - 216 month(s)	8,265,030.85	0.92%	43	0.76%	4.30%	27.17	82.20%	12.10%
216 month(s) - 228 month(s)	3,462,079.21	0.39%	25	0.44%	3.72%	27.63	76.56%	22.08%
228 month(s) - 240 month(s)	698,657.60	0.08%	10	0.18%	4.26%	25.84	63.55%	7.90%
240 month(s) - 252 month(s)	20,000.00	0.00%	1	0.02%	4.32%	30.00	57.32%	
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	839,077.00	0.09%	10	0.18%	3.64%	10.70	43.81%	0.12%
Unknown								
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	100.00%

Weighted Average	118
Minimum	1
Maximum	240

14. Interest Payment Type

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Floating	839,077.00	0.09%	10	0.18%	3.64%	10.70	43.81%	0.12%
Fixed	893,902,109.60	99.91%	5,657	99.82%	2.70%	25.39	71.24%	99.88%
Unknown								
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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	654,234,831.54	73.12%	1,878	67.82%	2.69%	25.31	71.70%	72.48%
Apartment	240,506,355.06	26.88%	891	32.18%	2.74%	25.54	69.88%	27.52%
House / Business (< 50%)								
House / Business (> 50%)								
Business								
Other								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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	16,228,921.57	1.81%	61	2.20%	2.74%	25.78	64.08%	1.35%
Flevoland	78,861,364.57	8.81%	254	9.17%	2.69%	25.54	76.47%	9.48%
Friesland	18,885,145.46	2.11%	72	2.60%	2.54%	24.91	65.29%	2.32%
Gelderland	79,682,610.83	8.91%	271	9.79%	2.68%	25.36	68.36%	8.24%
Groningen	14,329,185.15	1.60%	60	2.17%	2.87%	25.40	71.06%	1.76%
Limburg	16,825,365.88	1.88%	57	2.06%	2.77%	25.15	67.10%	2.21%
Noord-Brabant	97,624,343.69	10.91%	317	11.45%	2.77%	25.44	72.17%	10.32%
Noord-Holland	200,106,654.26	22.36%	534	19.28%	2.69%	25.36	71.76%	23.02%
Overijssel	34,628,734.88	3.87%	117	4.23%	2.92%	25.60	72.84%	3.72%
Utrecht	77,144,892.31	8.62%	226	8.16%	2.73%	25.39	69.48%	8.20%
Zeeland	9,658,523.00	1.08%	38	1.37%	2.56%	25.10	62.63%	1.27%
Zuid-Holland	250,765,445.00	28.03%	762	27.52%	2.66%	25.31	71.48%	28.11%
Unknown / Not specified								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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	716,931.06	0.08%	3	0.11%	2.36%	25.73	73.65%
NL114- Oost-Groningen	3,301,222.73	0.37%	13	0.47%	2.81%	25.15	79.70%
NL115- Overig Groningen	10,311,031.36	1.15%	44	1.59%	2.93%	25.45	68.12%
NL126- Zuidoost-Friesland	5,513,059.20	0.62%	23	0.83%	2.90%	25.15	65.03%
NL127- Noord-Friesland	9,112,698.23	1.02%	33	1.19%	2.25%	24.40	64.50%
NL128- Zuidwest-Friesland	4,259,388.03	0.48%	16	0.58%	2.71%	25.70	67.31%
NL131- Noord-Drenthe	4,456,872.32	0.50%	21	0.76%	2.96%	25.35	60.43%
NL132- Zuidoost-Drenthe	5,737,915.30	0.64%	24	0.87%	2.89%	25.98	66.94%
NL133- Zuidwest-Drenthe	6,311,949.00	0.71%	17	0.61%	2.52%	25.94	63.62%
NL211- Noord-Overijssel	10,959,467.20	1.22%	39	1.41%	2.95%	25.42	68.46%
NL212- Zuidwest-Overijssel	6,896,352.61	0.77%	21	0.76%	2.96%	25.66	75.90%
NL213- Twente	16,495,100.02	1.84%	56	2.02%	2.86%	25.68	74.78%
NL221- Veluwe	26,465,679.30	2.96%	94	3.39%	2.67%	25.35	64.99%
NL224- Zuidwest-Gelderland	7,781,709.19	0.87%	29	1.05%	2.68%	25.47	63.17%
NL225- Achterhoek	11,816,047.46	1.32%	41	1.48%	2.69%	25.53	71.08%
NL226- Arnhem/Nijmegen	33,619,174.88	3.76%	107	3.86%	2.68%	25.28	71.26%
NL230- Flevoland	78,861,364.57	8.81%	254	9.17%	2.69%	25.54	76.47%
NL321- Kop van Noord Holland	10,212,459.25	1.14%	43	1.55%	2.83%	25.21	67.71%
NL323- IJmond	6,549,286.43	0.73%	21	0.76%	2.56%	25.78	72.03%
NL325- Zaanstreek	10,283,354.68	1.15%	30	1.08%	2.86%	25.83	75.57%
NL327- Het Gooi en Vechstreek	13,481,172.75	1.51%	34	1.23%	2.33%	25.00	65.26%
NL328- Alkmaar en omgeving	14,785,890.82	1.65%	50	1.81%	2.68%	25.12	70.94%
NL32A- Agglomeratie Haarlem	13,405,617.57	1.50%	34	1.23%	2.72%	25.53	73.34%
NL32B- Groot-Amsterdam	131,388,872.76	14.68%	322	11.63%	2.71%	25.35	72.36%
NL341- Zeeuwsch-Vlaanderen	2,292,102.36	0.26%	10	0.36%	3.17%	24.90	66.78%
NL342- Overig Zeeland	7,366,420.64	0.82%	28	1.01%	2.36%	25.17	61.34%
NL350- Utrecht	77,686,173.11	8.68%	228	8.23%	2.73%	25.40	69.58%
NL361- Agglomeratie 's-Gravenhage	86,566,632.03	9.68%	249	8.99%	2.67%	25.32	71.95%
NL362- Delft en Westland	13,076,905.39	1.46%	40	1.44%	2.97%	25.49	67.29%
NL363- Agglomeratie Leiden en Bollenstreek	27,017,474.40	3.02%	77	2.78%	2.58%	25.28	70.34%
NL364- Zuidoost-Zuid-Holland	11,531,598.69	1.29%	41	1.48%	2.42%	24.95	69.90%
NL365- Oost-Zuid-Holland	22,989,234.20	2.57%	71	2.56%	2.45%	25.24	68.71%
NL366- Groot-Rijnmond	89,042,319.49	9.95%	282	10.18%	2.73%	25.35	72.83%
NL411- West-Noord-Brabant	26,304,234.42	2.94%	80	2.89%	2.86%	25.58	73.92%
NL414- Zuidoost-Noord-Brabant	33,117,486.24	3.70%	108	3.90%	2.78%	25.34	71.43%
NL415- Midden-Noord-Brabant	15,484,305.62	1.73%	50	1.81%	2.68%	25.68	78.24%
NL416- Noordoost-Noord-Brabant	22,718,317.41	2.54%	79	2.85%	2.69%	25.25	67.09%
NL421- Noord-Limburg	6,567,320.34	0.73%	24	0.87%	2.96%	25.28	70.30%
NL422- Midden-Limburg	3,995,716.60	0.45%	13	0.47%	2.91%	25.21	62.91%
NL423- Zuid-Limburg	6,262,328.94	0.70%	20	0.72%	2.48%	24.99	66.41%
Unknown							
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%

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	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	100.00%
Buy-to-Let								
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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	655,121,647.31	73.22%	1,982	71.58%	2.67%	25.38	73.26%	73.65%
Self Employed	160,906,233.42	17.98%	386	13.94%	2.75%	25.31	71.46%	17.58%
Other	78,713,305.87	8.80%	401	14.48%	2.88%	25.46	53.68%	8.77%
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	100.00%
Quarterly								
Semi-Annually								
Annually								
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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++++	34,825,378.56	3.89%	108	3.90%	2.07%	24.61	69.89%	3.81%
A+++	132,076,799.60	14.76%	415	14.99%	2.19%	24.68	68.51%	14.57%
A++	51,647,244.21	5.77%	154	5.56%	2.65%	25.10	68.57%	6.22%
A+	114,216,185.42	12.77%	350	12.64%	2.83%	25.44	69.90%	13.04%
A	561,975,578.81	62.81%	1,742	62.91%	2.84%	25.60	72.44%	62.36%
B								
C								
D								
E								
F								
G								
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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	426,990.59	0.05%	19	0.69%	2.81%	25.37	14.16%	0.02%
0.5 - 1.0	2,755,661.65	0.31%	39	1.41%	2.28%	21.30	23.96%	0.19%
1.0 - 1.5	7,923,469.09	0.89%	66	2.38%	2.55%	23.08	31.87%	0.51%
1.5 - 2.0	17,319,029.64	1.94%	88	3.18%	2.68%	24.61	45.62%	1.13%
2.0 - 2.5	31,795,637.43	3.55%	130	4.69%	2.73%	24.57	52.37%	2.29%
2.5 - 3.0	56,419,654.71	6.31%	200	7.22%	2.72%	24.63	60.50%	4.19%
3.0 - 3.5	111,383,655.89	12.45%	364	13.15%	2.73%	25.07	66.64%	8.67%
3.5 - 4.0	189,863,070.62	21.22%	591	21.34%	2.70%	25.30	72.01%	14.51%
4.0 - 4.5	252,214,395.68	28.19%	739	26.69%	2.76%	25.54	76.27%	24.93%
4.5 - 5.0	176,735,234.07	19.75%	414	14.95%	2.75%	25.94	77.75%	28.52%
5.0 - 5.5	31,470,646.71	3.52%	70	2.53%	2.15%	25.57	73.57%	12.64%
5.5 - 6.0	7,228,969.52	0.81%	23	0.83%	2.41%	25.44	66.76%	1.72%
6.0 - 6.5	4,566,683.87	0.51%	13	0.47%	2.41%	26.26	66.41%	0.45%
6.5 - 7.0	2,694,409.74	0.30%	8	0.29%	2.62%	26.40	68.85%	0.23%
7.0 >=	1,943,677.39	0.22%	5	0.18%	1.94%	26.36	83.49%	
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	100.00%

Weighted Average	3.9
Minimum	0.0
Maximum	10.2

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%	14,168,664.81	1.58%	118	4.26%	1.91%	24.09	36.36%	1.05%
5% - 10%	44,903,707.78	5.02%	219	7.91%	2.19%	24.45	45.76%	4.77%
10% - 15%	141,118,936.19	15.77%	442	15.96%	2.19%	24.96	64.27%	14.68%
15% - 20%	264,031,467.54	29.51%	795	28.71%	2.29%	24.99	71.02%	31.83%
20% - 25%	268,626,929.04	30.02%	769	27.77%	2.83%	25.48	75.38%	33.86%
25% - 30%	155,077,991.40	17.33%	409	14.77%	3.82%	26.59	80.63%	12.76%
30% - 35%	5,234,675.69	0.59%	13	0.47%	4.19%	26.03	83.50%	1.05%
35% - 40%	758,895.89	0.08%	2	0.07%	3.34%	26.33	79.37%	
40% - 45%	364,170.01	0.04%	1	0.04%	3.40%	27.13	96.47%	
45% - 50%	455,748.25	0.05%	1	0.04%	1.59%	26.30	80.66%	
50% - 55%								
55% - 60%								
60% - 65%								
65% - 70%								
70% >=								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	100.00%

Weighted Average	19%
Minimum	0%
Maximum	48%

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	143,338,506.12	16.02%	589	21.27%	3.07%	26.29	80.12%	13.93%
Non NHG Loans	751,402,680.48	83.98%	2,180	78.73%	2.63%	25.20	69.51%	86.07%
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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	151,345,416.00	16.91%	1,004	17.72%	3.06%	26.23	80.10%	14.18%
Non NHG Loans	743,395,770.60	83.09%	4,663	82.28%	2.63%	25.20	69.40%	85.82%
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	100.00%
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	100.00%
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	100.00%
Total	894,741,186.60	100.00%	5,667	100.00%	2.70%	25.37	71.21%	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	687,341,248.96	76.82%	2,148	77.57%	2.51%	25.02	69.92%	94.49%
2023 - 2024	100,849,425.59	11.27%	332	11.99%	3.12%	25.87	70.31%	5.51%
2024 - 2025	78,595,721.72	8.78%	212	7.66%	3.56%	27.07	80.12%	
2025 - 2026	23,944,310.73	2.68%	66	2.38%	3.59%	28.00	83.61%	
2026 - 2027	4,010,479.60	0.45%	11	0.40%	2.64%	25.08	67.09%	
2027 - 2028								
2028 - 2029								
2029 - 2030								
2030 - 2031								
2031 - 2032								
2032 - 2033								
2033 - 2034								
2034 - 2035								
2035 >=								
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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	624,607.28	0.07%	2	0.07%	1.56%	24.88	80.43%	0.08%
2031 - 2032	285,840,780.16	31.95%	862	31.13%	1.78%	24.56	72.18%	40.35%
2032 - 2033	400,875,861.52	44.80%	1,284	46.37%	3.04%	25.35	68.29%	54.07%
2033 - 2034	100,849,425.59	11.27%	332	11.99%	3.12%	25.87	70.31%	5.51%
2034 - 2035	78,595,721.72	8.78%	212	7.66%	3.56%	27.07	80.12%	
2035 - 2036	23,944,310.73	2.68%	66	2.38%	3.59%	28.00	83.61%	
2036 - 2037	4,010,479.60	0.45%	11	0.40%	2.64%	25.08	67.09%	
2037 >=								
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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	40,222,396.93	4.50%	124	4.48%	2.09%	24.65	70.57%	4.42%
0 - 30	128,821,394.38	14.40%	394	14.23%	2.21%	24.72	69.69%	14.75%
30 - 50	42,699,715.71	4.77%	147	5.31%	2.74%	25.22	68.17%	5.00%
50 - 75	71,012,419.73	7.94%	215	7.76%	2.85%	25.49	70.43%	8.21%
75 - 105	111,588,750.33	12.47%	338	12.21%	2.78%	25.49	71.10%	11.90%
105 - 160	500,396,509.52	55.93%	1,551	56.01%	2.84%	25.57	72.05%	55.70%
160 - 190								0.02%
190 - 250								
250 - 290								
290 - 335								
335 - 380								
380 - 400								
400 >=								
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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	16,825,650.16	1.88%	44	1.59%	3.12%	25.66	69.88%	1.69%
1900 - 1910	15,374,777.68	1.72%	37	1.34%	2.83%	25.69	73.84%	1.49%
1910 - 1920	8,154,960.53	0.91%	20	0.72%	2.66%	26.19	76.74%	0.82%
1920 - 1930	12,719,503.84	1.42%	40	1.44%	3.17%	26.20	73.62%	1.19%
1930 - 1940	17,537,601.57	1.96%	39	1.41%	2.90%	24.82	67.68%	1.82%
1940 - 1950	3,074,526.60	0.34%	6	0.22%	2.63%	24.54	56.61%	0.37%
1950 - 1960	13,444,914.93	1.50%	40	1.44%	2.94%	25.94	68.95%	1.20%
1960 - 1970	19,978,089.42	2.23%	69	2.49%	2.99%	25.65	74.52%	2.15%
1970 - 1980	38,780,810.25	4.33%	133	4.80%	3.06%	25.82	73.98%	3.86%
1980 - 1990	76,092,049.41	8.50%	255	9.21%	2.95%	25.94	77.60%	7.28%
1990 - 2000	150,172,177.59	16.78%	488	17.62%	2.82%	25.57	72.32%	16.08%
2000 - 2005	118,105,083.78	13.20%	370	13.36%	2.69%	25.47	72.00%	13.65%
2005 - 2010	115,582,030.97	12.92%	340	12.28%	2.87%	25.53	70.16%	13.42%
2010 - 2015	70,008,294.58	7.82%	200	7.22%	2.81%	25.58	69.13%	8.14%
2015 - 2020	47,339,787.37	5.29%	130	4.69%	2.69%	24.82	67.72%	6.58%
2020 - 2021	17,080,772.83	1.91%	58	2.09%	2.22%	23.84	60.03%	2.68%
2021 - 2022	40,560,782.54	4.53%	136	4.91%	1.96%	23.76	68.01%	6.05%
2022 - 2023	64,065,832.99	7.16%	215	7.76%	1.75%	24.41	67.24%	9.12%
2023 - 2024	27,346,334.66	3.06%	90	3.25%	2.03%	25.02	70.35%	2.41%
2024 - 2025	13,452,270.00	1.50%	38	1.37%	3.46%	26.22	76.05%	
2025 - 2026	9,044,934.90	1.01%	21	0.76%	3.52%	27.12	81.11%	
2026 >=								
Unknown								
Total	894,741,186.60	100.00%	2,769	100.00%	2.70%	25.37	71.21%	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: https://www.eponline.nl/ (or any replacement public database maintained by the RVO (or any other governmental authority) from time to time);
EPC Issuance Date / EPC Expiration Date	Date on which energy performance certificate issued/expires in respect of a Mortgaged Asset in accordance with the System of Energy Performance of Buildings (containing, among other things, also the primary energy demand (PED) record, as applicable);
EUR, euro or €	means the lawful currency of the member states of the European Union that adopt the single currency in accordance with the Treaty establishing the European Community (signed in Rome on 25 March 1957), as amended from time to time;
Further Advance	means a loan or a further advance to be made to a Borrower under a Mortgage Loan, which is secured by the same Mortgage;
Indexed Current Loan to Value Ratio	means the ratio (expressed as a percentage) obtained by dividing (a) Outstanding Principal Balance of a Mortgage Loan by (b) the Indexed Market Value;
Indexed Market Value	means the market value calculated by indexing the Market Value of the Mortgaged Asset with a property price index (weighted average of houses and apartment prices), as provided by the Centraal Bureau voor de Statistiek (CBS) for the province where the property is located;
ING	means ING Bank N.V., a public company (naamloze vennootschap) having its corporate seat (statutaire zetel) in Amsterdam and its registered offices at Bijlmerdreef 106, 1102 CT Amsterdam, The Netherlands and being registered at the Chamber of Commerce under number 33031431;
Initial Cut-Off Date	means 31 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 (appartementsrecht) or (iii) a long lease (erfpachtsrecht) situated in The Netherlands on which a Mortgage is vested;
New Mortgage Receivable	means a Mortgage Receivable purchased by and assigned to the Issuer during the Revolving Period (which shall include, for the avoidance of doubt, any Further Advance Receivables) to the extent not re-assigned or otherwise disposed of by the Issuer;

Term	Definition / Calculation
NHG Guarantee	means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW;
NHG Mortgage Loan	means a Mortgage Loan that has the benefit of an NHG Guarantee;
NHG Mortgage Loan Receivable	means the Mortgage Receivable resulting from an NHG Mortgage Loan;
Outstanding Principal Balance	means, in relation to a Mortgage Receivable at any date, an amount equal to: (a) with respect to any Mortgage Receivable, the aggregate principal balance of such Mortgage Receivable; and (b) with respect to a Mortgage Receivable in respect of which a Realised Loss has occurred, zero;
Portfolio	means, on any date, all Mortgage Receivables owned by the Issuer on such date;
Primary Energy Demand	Prime fossil energy usage in kWh/m2/year
Related Security	means, with respect to any Mortgage Receivable, all related accessory rights (afhankelijke rechten), ancillary rights (nevenrechten), connected rights (kwalitatieve rechten), including rights of mortgage (hypotheekrechten), rights of pledge (pandrechten), suretyships (borgtochten), guarantees, rights to receive interest and penalties, and independently transferable claims (zelfstandig overdraagbare vorderingsrechten) and, to the extent transferable, Beneficiary Rights and interest reset rights;
Secured Obligations	means all present and future obligations owed by the Issuer to the Security Trustee pursuant to the Parallel Debt and, if and to the extent that at the time of the creation of the relevant right of pledge, or at any time thereafter, a Principal Liability owed to the Security Trustee cannot be validly secured through the Parallel Debt, such Principal Liability itself;
Signing Date	means 28 September 2023;
Stichting WEW	means Stichting Waarborgfonds Eigen Woningen;
Transfer Date	means: (a) in respect of the Mortgage Receivables comprising the Initial Portfolio, the Closing Date; and (b) in respect of any New Mortgage Receivables, the relevant Notes Payment Date on which such New Mortgage Receivable was purchased by the Issuer;
WOZ	means the Valuation of Immovable Property Act (Wet waardering onroerende zaken) as amended from time to time;

Contact Information

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SWAP COUNTERPARTY (IRSP)	ING Bank N.V.
	Bijlmerdreef 106
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