

Green Lion 2024-1 B.V.

ESMA identifier: 3TK20IVIUJ8J3ZU0QE75N202401

Portfolio and Performance Report

Reporting Period: 1 August 2026 - 31 August 2026

Reporting Date: 23 September 2026

AMOUNTS IN EURO



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Key Dates

Securitisation Dates

Closing Date	10 Jul 2024
Portfolio Cut-off Date	31 Aug 2026
Revolving Period End-Date	23 Apr 2029
Final Maturity Date	23 Oct 2060

The Mortgage Loan Portfolio

Number of Mortgage Loans

Number of Mortgage Loans at the beginning of the Reporting Period		3,305
Repaid in full Mortgage Loans	-/-	20
Purchased Mortgage loans		0
Repurchased Mortgage Loans	-/-	0
Foreclosed Mortgage Loans	-/-	0
Other		3
Number of Mortgage Loans at the end of the Reporting Period		3,288

Amounts of Mortgage Loans

Net Outstanding balance at the beginning of the Reporting Period		1,046,285,679.42
Repayments	-/-	1,931,916.67
Prepayments	-/-	5,315,872.49
Further Advances		0.00
Purchased Mortgage Loans		0.00
Repurchased Mortgage Loans	-/-	0.00
Foreclosed Mortgage Loans	-/-	0.00
Other		-334,544.32
Net Outstanding balance at the end of the Reporting Period		1,038,703,345.94

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period	246,308.13
Changes in Construction Deposit Obligations	-10,630.66
Construction Deposit Obligations at the end of the Reporting Period	235,677.47

Foreclosure Statistics

	Previous Period	Current Period
Defaulted Mortgage Loans		
The total outstanding principal amount in default, according to securitisation documentation	0	0
The total outstanding principal amount in default, according to Article 178 of the CRR	3,353,075	2,926,233
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
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
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
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
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
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
Constant Prepayment Rate (CPR)		
Annualized Life CPR	5.417%	5.437%
Annualized 1-month average CPR	5.373%	5.943%
Annualized 3-month average CPR	4.682%	5.666%
Annualized 6-month average CPR	4.908%	4.962%
Annualized 12-month average CPR	5.101%	5.233%
Principal Payment Rate (PPR)		
Annualized Life PPR	2.111%	2.115%
Annualized 1-month average PPR	2.195%	2.206%
Annualized 3-month average PPR	2.189%	2.198%
Annualized 6-month average PPR	2.178%	2.185%
Annualized 12-month average PPR	2.159%	2.165%
Payment Ratio		
Periodic Payment Ratio	99.630%	99.680%
Constant Default Rate		
Constant Default Rate current month	0.000%	0.000%
Constant Default Rate 3-month average	0.238%	0.115%
Constant Default Rate 6-month average	0.249%	0.200%
Constant Default Rate 12-month average	0.313%	0.287%
Constant Default Rate to date	0.329%	0.317%



Transaction Specific Information



Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	1,038,703,345.94	1,053,099,499.78
Value of savings deposits	0.00	0.00
Net principal balance	1,038,703,345.94	1,053,099,499.78
Construction Deposits	235,677.47	1,144,385.89
Net principal balance excl. Construction and Saving Deposits	1,038,467,668.47	1,051,955,113.89
Negative balance	0.00	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	1,038,467,668.47	1,051,955,113.89
Number of loans	3,288	3,246
Number of loanparts	6,504	6,365
Number of negative loanparts	0	0
Average principal balance (borrower)	315,907.34	324,429.91
Weighted average current interest rate	2.86%	2.71%
Weighted average maturity (in years)	25.67	27.41
Weighted average remaining time to interest reset (in years)	9.40	11.66
Weighted average seasoning (in years)	3.77	2.02
Weighted average CLTOMV	71.70%	73.95%
Weighted average CLTIMV	59.84%	69.92%
Weighted average OLTOMV	79.33%	78.00%



2. Delinquencies

From (>=) Until (<)	Arrears Amount	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Performing	33,339.27	1,034,655,506.34	99.61%	6,485	99.71%	2.86%	25.67	71.66%
< 29 days	8,285.63	685,826.70	0.07%	4	0.06%	3.18%	24.76	82.35%
30 days - 59 days								
60 days - 89 days	5,531.22	435,779.53	0.04%	1	0.02%	4.70%	26.67	94.73%
90 days - 119 days								
120 days - 149 days								
150 days - 179 days								
180 days >	46,361.55	2,926,233.37	0.28%	14	0.22%	3.54%	26.02	80.44%
Total	93,517.67	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%

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)	823,151,496.03	79.25%	4,835	74.34%	2.98%	25.75	75.03%	77.00%
German Amortisation (DEXX)								
Linear (FIXE)	28,974,718.97	2.79%	202	3.11%	2.72%	25.28	61.00%	3.34%
Interest Only (BLLT)	186,577,130.94	17.96%	1,467	22.56%	2.32%	25.34	58.68%	19.66%
Other (OTHR)								
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%



4. Loanpart Coupon (interest rate bucket)

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 0.50%								
0.50% - 1.00%	14,219,525.28	1.37%	94	1.45%	0.93%	24.97	70.88%	1.30%
1.00% - 1.50%	163,930,348.30	15.78%	1,127	17.33%	1.29%	24.76	66.87%	16.58%
1.50% - 2.00%	217,646,243.29	20.95%	1,419	21.82%	1.71%	24.62	66.93%	26.42%
2.00% - 2.50%	85,175,904.35	8.20%	563	8.66%	2.25%	24.62	67.70%	11.09%
2.50% - 3.00%	52,919,378.31	5.09%	308	4.74%	2.73%	25.07	71.49%	5.69%
3.00% - 3.50%	57,208,956.94	5.51%	360	5.54%	3.28%	25.99	75.65%	4.12%
3.50% - 4.00%	160,720,588.96	15.47%	946	14.54%	3.77%	26.96	79.14%	7.53%
4.00% - 4.50%	220,041,708.84	21.18%	1,311	20.16%	4.24%	26.69	73.06%	16.72%
4.50% - 5.00%	65,465,728.36	6.30%	369	5.67%	4.62%	26.51	78.68%	10.03%
5.00% - 5.50%	1,374,963.31	0.13%	7	0.11%	5.03%	26.14	81.93%	0.42%
5.50% - 6.00%								0.03%
6.00% - 6.50%								0.05%
6.50% - 7.00%								
7.00% >=								
Unknown								
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%
Weighted Average	2.86%							
Minimum	0.54%							
Maximum	5.15%							



5. Outstanding Loan Amount

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 25,000	374,107.06	0.04%	27	0.82%	3.58%	23.86	6.12%	0.02%
25,000 - 50,000	1,804,356.08	0.17%	47	1.43%	3.09%	22.50	10.99%	0.11%
50,000 - 75,000	4,052,062.71	0.39%	64	1.95%	3.16%	24.60	16.83%	0.33%
75,000 - 100,000	5,567,080.31	0.54%	65	1.98%	2.92%	24.60	21.57%	0.54%
100,000 - 150,000	25,568,908.20	2.46%	202	6.14%	2.86%	24.97	37.91%	2.45%
150,000 - 200,000	62,740,051.82	6.04%	359	10.92%	2.66%	25.39	52.27%	6.17%
200,000 - 250,000	85,633,823.59	8.24%	376	11.44%	2.62%	25.45	63.03%	7.69%
250,000 - 300,000	133,435,153.85	12.85%	484	14.72%	2.87%	25.78	70.97%	11.87%
300,000 - 350,000	151,768,640.16	14.61%	468	14.23%	2.90%	25.70	74.91%	14.00%
350,000 - 400,000	151,042,418.22	14.54%	404	12.29%	2.86%	25.88	77.41%	13.42%
400,000 - 450,000	104,364,862.50	10.05%	246	7.48%	2.96%	25.87	77.94%	9.84%
450,000 - 500,000	94,403,382.52	9.09%	200	6.08%	2.99%	25.67	78.10%	9.83%
500,000 - 550,000	50,237,516.76	4.84%	96	2.92%	2.88%	25.53	76.47%	6.24%
550,000 - 600,000	43,440,797.41	4.18%	76	2.31%	2.82%	25.73	78.49%	3.65%
600,000 - 650,000	38,238,585.57	3.68%	61	1.86%	2.98%	25.72	76.82%	3.57%
650,000 - 700,000	26,223,549.70	2.52%	39	1.19%	2.93%	25.60	79.80%	2.38%
700,000 - 750,000	14,354,723.27	1.38%	20	0.61%	2.91%	25.57	68.78%	2.21%
750,000 - 800,000	13,819,350.66	1.33%	18	0.55%	2.83%	25.58	76.59%	0.96%
800,000 - 850,000	10,756,527.07	1.04%	13	0.40%	3.05%	25.42	74.69%	1.48%
850,000 - 900,000	10,449,075.48	1.01%	12	0.36%	2.28%	25.69	66.51%	1.25%
900,000 - 950,000	7,484,815.64	0.72%	8	0.24%	2.10%	25.72	76.29%	0.87%
950,000 - 1,000,000	2,943,557.36	0.28%	3	0.09%	3.52%	27.18	62.37%	1.11%
1,000,000 >								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%
Average	315,907							
Minimum	4,821							
Maximum	996,000							



6. Construction Deposits (as % of net principal outstanding amount)

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
0%	1,028,077,093.15	98.98%	3,260	99.15%	2.85%	25.65	71.56%	95.93%
0% - 10%	10,460,313.93	1.01%	27	0.82%	3.33%	27.20	86.26%	3.98%
10% - 20%	165,938.86	0.02%	1	0.03%	1.57%	26.66	43.78%	0.08%
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% >								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	0%
Minimum	0%
Maximum	12%



7. Origination Year

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
2026 >=	7,165,389.46	0.69%	74	1.14%	3.70%	29.02	76.64%	
2025 - 2026	49,177,387.46	4.73%	338	5.20%	3.44%	27.79	79.02%	
2024 - 2025	149,127,462.37	14.36%	882	13.56%	3.71%	27.07	78.15%	3.43%
2023 - 2024	302,044,751.64	29.08%	1,867	28.71%	3.91%	26.00	71.52%	32.57%
2022 - 2023	358,622,902.64	34.53%	2,063	31.72%	2.09%	25.36	71.57%	41.02%
2021 - 2022	120,197,866.20	11.57%	827	12.72%	1.49%	24.58	66.93%	14.81%
2020 - 2021	23,658,004.03	2.28%	179	2.75%	1.71%	23.47	62.26%	3.20%
2019 - 2020	9,396,295.54	0.90%	84	1.29%	2.19%	22.61	59.03%	1.59%
2018 - 2019	7,448,967.63	0.72%	65	1.00%	2.14%	21.56	62.11%	1.18%
2017 - 2018	3,217,528.10	0.31%	31	0.48%	1.81%	21.32	56.66%	0.72%
2016 - 2017	2,322,850.20	0.22%	19	0.29%	2.71%	19.66	55.70%	0.42%
2015 - 2016	1,629,497.45	0.16%	17	0.26%	2.90%	14.64	50.39%	0.31%
2014 - 2015	3,310,857.89	0.32%	39	0.60%	3.17%	17.67	37.62%	0.51%
2013 - 2014	906,959.67	0.09%	15	0.23%	3.92%	16.11	44.29%	0.17%
2012 - 2013	476,625.66	0.05%	4	0.06%	1.91%	15.57	46.44%	0.06%
2011 - 2012								
2010 - 2011								
2009 - 2010								
2008 - 2009								
2007 - 2008								
2006 - 2007								
2005 - 2006								
2004 - 2005								
< 2004								
Unknown								
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	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	445,372.28	0.04%	10	0.15%	3.06%	2.35	42.06%	0.05%
2030 - 2035	903,297.10	0.09%	19	0.29%	3.16%	6.28	39.24%	0.11%
2035 - 2040	1,424,754.44	0.14%	26	0.40%	2.54%	11.17	60.51%	0.16%
2040 - 2045	14,130,338.10	1.36%	162	2.49%	2.78%	17.20	51.76%	1.73%
2045 - 2050	95,997,708.99	9.24%	851	13.08%	2.30%	21.34	62.81%	11.61%
2050 - 2055	876,671,660.75	84.40%	5,091	78.27%	2.88%	26.16	72.63%	86.33%
2055 - 2060	49,130,214.28	4.73%	345	5.30%	3.56%	28.78	79.45%	
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 >=								
Credit Mortgage								
Unknown								
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%
Weighted Average	2052							
Minimum	2027							
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	15,576,692.79	1.50%	135	2.08%	3.56%	28.51	76.61%	22.83%
1 year - 2 years	72,048,755.36	6.94%	445	6.84%	3.55%	27.63	80.23%	36.64%
2 years - 3 years	190,116,147.01	18.30%	1,231	18.93%	3.81%	26.63	72.03%	28.46%
3 years - 4 years	327,413,684.17	31.52%	1,914	29.43%	3.60%	25.86	73.89%	6.32%
4 years - 5 years	323,555,882.73	31.15%	1,929	29.66%	1.71%	25.17	70.46%	1.78%
5 years - 6 years	68,265,329.25	6.57%	477	7.33%	1.61%	24.24	64.85%	1.47%
6 years - 7 years	15,697,505.39	1.51%	121	1.86%	1.80%	23.36	60.35%	0.80%
7 years - 8 years	10,380,117.65	1.00%	94	1.45%	2.14%	22.15	61.61%	0.49%
8 years - 9 years	6,247,268.48	0.60%	56	0.86%	1.98%	21.30	56.86%	0.37%
9 years - 10 years	1,390,825.63	0.13%	14	0.22%	1.85%	20.93	64.25%	0.32%
10 years - 11 years	2,455,346.49	0.24%	16	0.25%	3.12%	16.65	53.94%	0.43%
11 years - 12 years	1,080,763.70	0.10%	20	0.31%	2.53%	18.48	42.30%	0.09%
12 years - 13 years	3,769,345.16	0.36%	42	0.65%	3.39%	17.53	39.12%	0.01%
13 years - 14 years	625,682.13	0.06%	9	0.14%	2.34%	14.74	50.99%	
14 years - 15 years	80,000.00	0.01%	1	0.02%	1.32%	15.58	18.60%	
15 years - 16 years								
16 years - 17 years								
17 years - 18 years								
18 years - 19 years								
19 years - 20 years								
20 years - 21 years								
21 years - 22 years								
22 years - 23 years								
23 years - 24 years								
24 years - 25 years								
25 years - 26 years								
26 years - 27 years								
27 years - 28 years								
28 years - 29 years								
29 years - 30 years								
30 years >								
Unknown								
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%
Weighted Average	3.8							
Minimum	0.2							
Maximum	14.4							



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	45,000.00	0.00%	1	0.02%	3.01%	0.92	8.67%	
1 years - 2 years	13,607.71	0.00%	2	0.03%	3.16%	1.67	24.55%	
2 years - 3 years	349,518.54	0.03%	5	0.08%	3.05%	2.49	45.97%	0.00%
3 years - 4 years	37,246.03	0.00%	2	0.03%	3.17%	3.00	52.05%	0.01%
4 years - 5 years	127,130.53	0.01%	5	0.08%	3.76%	4.58	33.66%	0.03%
5 years - 6 years	105,485.04	0.01%	5	0.08%	1.22%	5.39	32.79%	0.01%
6 years - 7 years	416,968.78	0.04%	5	0.08%	3.01%	6.36	44.61%	0.01%
7 years - 8 years	232,087.09	0.02%	3	0.05%	4.10%	7.32	33.89%	0.02%
8 years - 9 years	39,362.01	0.00%	2	0.03%	2.73%	8.26	56.77%	0.04%
9 years - 10 years	428,691.33	0.04%	4	0.06%	2.67%	9.53	66.25%	0.04%
10 years - 11 years	75,053.54	0.01%	2	0.03%	2.35%	10.66	48.99%	0.00%
11 years - 12 years	490,241.43	0.05%	14	0.22%	2.12%	11.30	68.77%	0.04%
12 years - 13 years	161,108.79	0.02%	3	0.05%	1.89%	12.49	41.91%	0.02%
13 years - 14 years	471,615.97	0.05%	5	0.08%	2.72%	13.32	48.39%	0.05%
14 years - 15 years	226,815.55	0.02%	4	0.06%	2.55%	14.62	39.44%	0.02%
15 years - 16 years	625,360.72	0.06%	5	0.08%	1.81%	15.66	43.08%	0.06%
16 years - 17 years	2,939,593.18	0.28%	32	0.49%	3.05%	16.58	59.93%	0.04%
17 years - 18 years	8,689,446.18	0.84%	97	1.49%	2.85%	17.52	50.60%	0.05%
18 years - 19 years	9,454,602.58	0.91%	112	1.72%	2.51%	18.58	57.67%	0.21%
19 years - 20 years	10,700,373.42	1.03%	111	1.71%	2.66%	19.49	58.54%	0.92%
20 years - 21 years	14,269,555.45	1.37%	142	2.18%	2.29%	20.47	63.33%	0.93%
21 years - 22 years	22,866,996.69	2.20%	197	3.03%	2.21%	21.43	63.91%	1.36%
22 years - 23 years	30,968,031.20	2.98%	252	3.87%	2.22%	22.48	63.12%	1.86%
23 years - 24 years	29,394,197.32	2.83%	228	3.51%	1.93%	23.51	64.28%	2.41%
24 years - 25 years	75,052,809.77	7.23%	516	7.93%	1.70%	24.56	66.36%	3.33%
25 years - 26 years	303,542,204.19	29.22%	1,766	27.15%	1.73%	25.54	71.23%	3.67%
26 years - 27 years	285,824,664.11	27.52%	1,531	23.54%	3.76%	26.49	75.37%	6.67%
27 years - 28 years	164,723,944.65	15.86%	973	14.96%	3.98%	27.43	72.82%	26.43%
28 years - 29 years	63,130,272.30	6.08%	364	5.60%	3.65%	28.38	81.41%	32.29%
29 years - 30 years	13,176,406.31	1.27%	113	1.74%	3.72%	29.31	76.16%	19.48%
30 years >=	124,955.53	0.01%	3	0.05%	2.24%	30.00	61.58%	
Credit Mortgage								
Unknown								
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%
Weighted Average	26 years							
Minimum	1 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)	210,577,970.42	20.27%	844	25.67%	3.26%	26.49	81.33%	16.05%
< 10.00%	931,715.00	0.09%	32	0.97%	3.77%	24.70	5.88%	0.08%
10.00% - 20.00%	4,996,451.14	0.48%	71	2.16%	2.96%	25.10	13.57%	0.62%
20.00% - 30.00%	12,387,387.62	1.19%	102	3.10%	3.07%	25.52	22.25%	1.33%
30.00% - 40.00%	20,695,884.36	1.99%	114	3.47%	2.52%	25.25	31.96%	2.44%
40.00% - 50.00%	48,665,675.71	4.69%	208	6.33%	2.46%	24.80	41.44%	4.79%
50.00% - 60.00%	77,213,865.90	7.43%	267	8.12%	2.60%	25.16	49.28%	8.11%
60.00% - 70.00%	123,014,745.20	11.84%	354	10.77%	2.54%	25.09	57.70%	13.37%
70.00% - 80.00%	127,586,850.16	12.28%	327	9.95%	2.63%	25.16	67.16%	13.08%
80.00% - 90.00%	133,396,718.07	12.84%	323	9.82%	2.68%	25.37	75.53%	13.08%
90.00% - 100.00%	160,850,588.40	15.49%	379	11.53%	3.04%	25.97	86.89%	15.71%
100.00 %	101,189,234.09	9.74%	231	7.03%	3.07%	26.14	91.28%	10.33%
100.01 % - 110.00 %	17,196,259.87	1.66%	36	1.09%	2.74%	25.70	90.78%	1.01%
110.00% >=								
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	79.33%
Minimum	1.19%
Maximum	109.20%



11b. Current Loan To Original Market Value

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Loans (if applicable)	210,577,970.42	20.27%	844	25.67%	3.26%	26.49	81.33%	16.05%
< 10.00%	2,153,812.19	0.21%	60	1.82%	3.37%	24.33	7.22%	0.12%
10.00% - 20.00%	9,652,816.68	0.93%	110	3.35%	2.84%	24.70	15.92%	0.91%
20.00% - 30.00%	15,109,656.17	1.45%	107	3.25%	3.00%	25.38	25.24%	1.49%
30.00% - 40.00%	36,471,344.10	3.51%	170	5.17%	2.44%	24.89	35.92%	3.29%
40.00% - 50.00%	76,817,791.89	7.40%	288	8.76%	2.47%	24.77	45.39%	6.35%
50.00% - 60.00%	115,225,274.15	11.09%	347	10.55%	2.42%	24.99	54.91%	10.14%
60.00% - 70.00%	142,669,245.90	13.74%	370	11.25%	2.61%	25.14	65.15%	13.94%
70.00% - 80.00%	142,337,818.39	13.70%	338	10.28%	2.60%	25.38	75.02%	14.35%
80.00% - 90.00%	147,455,887.00	14.20%	343	10.43%	2.67%	25.79	85.53%	11.73%
90.00% - 100.00%	140,231,729.05	13.50%	311	9.46%	3.62%	26.49	93.34%	21.63%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	71.70%
Minimum	1.19%
Maximum	99.28%



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)	210,577,970.42	20.27%	844	25.67%	3.26%	26.49	81.33%	16.05%
< 10.00%	4,277,340.13	0.41%	89	2.71%	3.01%	23.07	10.15%	0.21%
10.00% - 20.00%	15,582,599.12	1.50%	144	4.38%	2.82%	24.46	21.53%	1.22%
20.00% - 30.00%	33,921,954.44	3.27%	183	5.57%	2.46%	24.40	34.73%	2.31%
30.00% - 40.00%	85,068,518.89	8.19%	319	9.70%	2.36%	24.90	45.53%	4.36%
40.00% - 50.00%	135,581,679.66	13.05%	410	12.47%	2.43%	25.01	56.31%	7.80%
50.00% - 60.00%	167,109,273.93	16.09%	422	12.83%	2.54%	25.14	67.95%	11.86%
60.00% - 70.00%	153,683,821.68	14.80%	366	11.13%	2.64%	25.50	78.50%	15.05%
70.00% - 80.00%	157,251,186.84	15.14%	358	10.89%	3.28%	26.13	88.38%	14.50%
80.00% - 90.00%	64,118,226.98	6.17%	131	3.98%	3.52%	26.78	91.35%	11.06%
90.00% - 100.00%	11,530,773.85	1.11%	22	0.67%	3.54%	27.55	96.28%	15.56%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	59.84%
Minimum	1.02%
Maximum	98.60%

13. Remaining Interest Rate Fixed Period

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 12 months	7,789,029.17	0.75%	88	1.35%	2.93%	23.59	61.58%	0.74%
12 month(s) - 24 month(s)	23,442,260.30	2.26%	178	2.74%	3.26%	24.66	65.84%	0.59%
24 month(s) - 36 month(s)	26,509,778.49	2.55%	238	3.66%	3.19%	24.93	66.78%	0.95%
36 month(s) - 48 month(s)	29,356,735.05	2.83%	262	4.03%	2.58%	24.98	64.03%	1.58%
48 month(s) - 60 month(s)	37,975,361.19	3.66%	270	4.15%	1.89%	24.36	66.50%	2.93%
60 month(s) - 72 month(s)	137,456,443.73	13.23%	750	11.53%	1.59%	25.27	72.35%	2.00%
72 month(s) - 84 month(s)	191,784,226.01	18.46%	983	15.11%	3.90%	26.19	76.43%	2.84%
84 month(s) - 96 month(s)	127,430,726.76	12.27%	749	11.52%	4.03%	27.04	73.78%	12.90%
96 month(s) - 108 month(s)	51,912,679.79	5.00%	313	4.81%	3.69%	27.70	81.65%	17.98%
108 month(s) - 120 month(s)	19,191,189.89	1.85%	154	2.37%	3.61%	27.45	72.18%	15.01%
120 month(s) - 132 month(s)	12,911,789.58	1.24%	96	1.48%	1.98%	25.20	66.70%	0.24%
132 month(s) - 144 month(s)	18,223,679.19	1.75%	131	2.01%	3.61%	25.14	73.31%	0.37%
144 month(s) - 156 month(s)	16,479,327.91	1.59%	123	1.89%	2.94%	23.68	63.59%	1.02%
156 month(s) - 168 month(s)	17,709,751.84	1.70%	122	1.88%	2.01%	23.50	63.56%	1.69%
168 month(s) - 180 month(s)	46,972,667.91	4.52%	326	5.01%	1.73%	24.34	65.59%	2.19%
180 month(s) - 192 month(s)	186,252,185.36	17.93%	1,149	17.67%	1.81%	25.11	69.11%	1.43%
192 month(s) - 204 month(s)	62,267,930.88	5.99%	376	5.78%	3.20%	25.75	72.76%	4.47%
204 month(s) - 216 month(s)	17,976,575.33	1.73%	133	2.04%	4.27%	26.82	71.80%	15.71%
216 month(s) - 228 month(s)	5,610,645.19	0.54%	39	0.60%	3.92%	27.72	75.69%	12.97%
228 month(s) - 240 month(s)	494,718.39	0.05%	9	0.14%	4.18%	29.51	65.75%	2.24%
240 month(s) - 252 month(s)								
252 month(s) - 264 month(s)								
264 month(s) - 276 month(s)								
276 month(s) - 288 month(s)								
288 month(s) - 300 month(s)								
300 month(s) - 312 month(s)								
312 month(s) - 324 month(s)								
324 month(s) - 336 month(s)								
336 month(s) - 348 month(s)								
348 month(s) - 360 month(s)								
360 months >								
Floating	955,643.98	0.09%	15	0.23%	3.53%	8.49	49.00%	0.14%
Unknown								
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	113
Minimum	1
Maximum	236



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	955,643.98	0.09%	15	0.23%	3.53%	8.49	49.00%	0.14%
Fixed	1,037,747,701.96	99.91%	6,489	99.77%	2.86%	25.68	71.72%	99.86%
Unknown								
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	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	788,816,494.40	75.94%	2,306	70.13%	2.85%	25.59	71.91%	75.23%
Apartment	249,886,851.54	24.06%	982	29.87%	2.89%	25.91	71.03%	24.77%
House / Business (< 50%)								
House / Business (> 50%)								
Business								
Other								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	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	22,949,811.98	2.21%	87	2.65%	2.89%	25.30	66.29%	1.97%
Flevoland	91,958,506.95	8.85%	293	8.91%	3.04%	25.97	78.31%	8.75%
Friesland	21,529,175.68	2.07%	86	2.62%	2.74%	25.29	68.71%	2.26%
Gelderland	90,159,688.49	8.68%	313	9.52%	2.73%	25.31	67.55%	8.52%
Groningen	23,035,458.60	2.22%	89	2.71%	3.06%	26.11	69.46%	1.93%
Limburg	18,761,621.01	1.81%	71	2.16%	2.97%	25.90	74.51%	1.54%
Noord-Brabant	123,573,062.85	11.90%	390	11.86%	2.85%	25.56	71.79%	11.61%
Noord-Holland	214,997,113.03	20.70%	615	18.70%	2.83%	25.57	69.93%	22.12%
Overijssel	43,227,523.85	4.16%	145	4.41%	2.97%	25.90	73.59%	3.77%
Utrecht	92,641,295.57	8.92%	273	8.30%	2.91%	25.70	69.20%	9.07%
Zeeland	13,691,009.26	1.32%	50	1.52%	2.75%	25.52	70.72%	1.22%
Zuid-Holland	282,179,078.67	27.17%	876	26.64%	2.82%	25.76	73.43%	27.22%
Unknown / Not specified								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

17. Geographical Distribution (by economic region)

Economic Region	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
NL112- Delfzijl en omgeving	1,133,163.82	0.11%	6	0.18%	2.97%	25.71	61.78%
NL114- Oost-Groningen	4,300,225.78	0.41%	19	0.58%	2.88%	25.54	67.58%
NL115- Overig Groningen	17,602,069.00	1.69%	64	1.95%	3.11%	26.27	70.42%
NL126- Zuidoost-Friesland	5,733,115.48	0.55%	21	0.64%	2.63%	25.74	68.75%
NL127- Noord-Friesland	10,404,723.70	1.00%	44	1.34%	2.76%	25.10	66.99%
NL128- Zuidwest-Friesland	5,391,336.50	0.52%	21	0.64%	2.80%	25.17	71.99%
NL131- Noord-Drenthe	8,406,671.96	0.81%	32	0.97%	3.20%	25.09	60.17%
NL132- Zuidoost-Drenthe	8,105,429.23	0.78%	32	0.97%	2.85%	25.56	71.23%
NL133- Zuidwest-Drenthe	6,437,710.79	0.62%	23	0.70%	2.53%	25.26	68.07%
NL211- Noord-Overijssel	17,367,323.79	1.67%	58	1.76%	2.91%	25.59	71.92%
NL212- Zuidwest-Overijssel	5,049,051.24	0.49%	14	0.43%	3.02%	26.16	74.99%
NL213- Twente	21,110,307.13	2.03%	74	2.25%	3.01%	26.06	74.52%
NL221- Veluwe	36,845,898.07	3.55%	127	3.86%	2.78%	25.10	63.51%
NL224- Zuidwest-Gelderland	10,305,071.91	0.99%	33	1.00%	2.81%	25.81	74.00%
NL225- Achterhoek	11,168,715.90	1.08%	42	1.28%	2.81%	25.43	67.32%
NL226- Arnhem/Nijmegen	31,540,844.30	3.04%	110	3.35%	2.60%	25.38	70.27%
NL230- Flevoland	91,958,506.95	8.85%	293	8.91%	3.04%	25.97	78.31%
NL321- Kop van Noord Holland	14,529,196.14	1.40%	59	1.79%	2.86%	25.67	67.57%
NL323- IJmond	11,765,928.30	1.13%	40	1.22%	3.40%	26.00	68.14%
NL325- Zaanstreek	14,140,996.17	1.36%	41	1.25%	2.83%	25.78	75.69%
NL327- Het Gooi en Vechstreek	14,886,936.35	1.43%	34	1.03%	2.05%	25.29	61.26%
NL328- Alkmaar en omgeving	13,487,748.70	1.30%	44	1.34%	2.47%	25.01	69.76%
NL32A- Agglomeratie Haarlem	14,479,404.74	1.39%	38	1.16%	2.57%	25.59	65.72%
NL32B- Groot-Amsterdam	131,706,902.63	12.68%	359	10.92%	2.93%	25.59	71.19%
NL341- Zeeuwsch-Vlaanderen	2,883,545.65	0.28%	11	0.33%	3.42%	25.92	75.23%
NL342- Overig Zeeland	10,807,463.61	1.04%	39	1.19%	2.57%	25.41	69.52%
NL350- Utrecht	93,208,012.79	8.97%	274	8.33%	2.91%	25.70	69.31%
NL361- Agglomeratie 's-Gravenhage	82,855,243.13	7.98%	258	7.85%	2.93%	25.65	74.27%
NL362- Delft en Westland	17,463,370.46	1.68%	53	1.61%	2.68%	25.88	68.25%
NL363- Agglomeratie Leiden en Bollenstreek	25,869,596.55	2.49%	80	2.43%	3.02%	26.12	70.50%
NL364- Zuidoost-Zuid-Holland	18,842,519.58	1.81%	57	1.73%	2.65%	25.65	77.10%
NL365- Oost-Zuid-Holland	23,686,779.03	2.28%	73	2.22%	2.57%	25.52	71.36%
NL366- Groot-Rijnmond	112,894,852.70	10.87%	354	10.77%	2.80%	25.81	74.04%
NL411- West-Noord-Brabant	28,553,962.02	2.75%	92	2.80%	2.64%	25.43	72.62%
NL414- Zuidoost-Noord-Brabant	43,416,725.16	4.18%	128	3.89%	2.80%	25.68	71.88%
NL415- Midden-Noord-Brabant	22,705,278.73	2.19%	76	2.31%	3.09%	25.91	73.64%
NL416- Noordoost-Noord-Brabant	28,897,096.94	2.78%	94	2.86%	2.94%	25.25	69.39%
NL421- Noord-Limburg	6,740,997.99	0.65%	26	0.79%	2.78%	26.08	74.25%
NL422- Midden-Limburg	5,749,386.50	0.55%	19	0.58%	2.90%	25.55	78.19%
NL423- Zuid-Limburg	6,271,236.52	0.60%	26	0.79%	3.22%	26.02	71.43%
Unknown							
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%



18. Occupancy

Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Owner Occupied	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%
Buy-to-Let								
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	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	760,761,409.27	73.24%	2,342	71.23%	2.87%	25.73	74.03%	71.25%
Self Employed	190,608,342.39	18.35%	480	14.60%	2.92%	25.55	71.87%	19.01%
Other	87,333,594.28	8.41%	466	14.17%	2.63%	25.33	51.06%	9.73%
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%



20. Loanpart Payment Frequency

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Monthly	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%
Quarterly								
Semi-Annually								
Annually								
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	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++++	68,940,029.02	6.64%	188	5.72%	2.54%	25.61	70.20%	6.23%
A+++	200,162,496.48	19.27%	608	18.49%	2.30%	25.06	66.75%	19.35%
A++	66,156,826.00	6.37%	191	5.81%	2.56%	25.15	68.16%	6.26%
A+	123,805,844.17	11.92%	398	12.10%	3.10%	25.73	72.14%	12.45%
A	579,638,150.27	55.80%	1,903	57.88%	3.07%	25.93	73.90%	55.71%
B								
C								
D								
E								
F								
G								
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	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	460,750.98	0.04%	28	0.85%	3.63%	22.13	5.50%	0.06%
0.5 - 1.0	4,740,327.71	0.46%	61	1.86%	2.85%	23.25	25.81%	0.32%
1.0 - 1.5	12,342,362.01	1.19%	109	3.32%	2.95%	24.66	32.14%	0.93%
1.5 - 2.0	24,695,393.77	2.38%	130	3.95%	2.80%	25.09	44.49%	1.92%
2.0 - 2.5	35,987,988.89	3.46%	145	4.41%	2.80%	24.98	54.40%	2.75%
2.5 - 3.0	71,409,172.97	6.87%	254	7.73%	2.82%	25.00	60.84%	5.26%
3.0 - 3.5	123,254,761.77	11.87%	390	11.86%	2.87%	25.37	67.51%	9.09%
3.5 - 4.0	215,424,005.23	20.74%	653	19.86%	3.11%	25.75	74.29%	16.22%
4.0 - 4.5	287,973,480.78	27.72%	849	25.82%	2.95%	25.92	77.93%	25.20%
4.5 - 5.0	195,149,795.33	18.79%	472	14.36%	2.68%	25.98	79.04%	24.36%
5.0 - 5.5	41,702,641.53	4.01%	110	3.35%	2.15%	25.53	66.46%	10.52%
5.5 - 6.0	11,245,978.58	1.08%	36	1.09%	2.43%	25.72	63.04%	1.90%
6.0 - 6.5	6,826,857.74	0.66%	23	0.70%	2.16%	25.59	63.78%	0.73%
6.5 - 7.0	5,633,346.57	0.54%	20	0.61%	2.26%	25.86	59.34%	0.71%
7.0 >=	1,856,482.08	0.18%	8	0.24%	2.41%	25.63	60.63%	
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	3.9
Minimum	0.1
Maximum	14.1



23. Payment Due to Income

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 5%	13,799,081.29	1.33%	155	4.71%	2.03%	24.78	27.61%	1.29%
5% - 10%	64,176,507.27	6.18%	303	9.22%	2.09%	24.93	47.65%	6.24%
10% - 15%	160,299,291.22	15.43%	532	16.18%	2.16%	25.06	62.67%	16.14%
15% - 20%	253,158,271.30	24.37%	787	23.94%	2.39%	25.24	69.29%	26.39%
20% - 25%	323,182,217.02	31.11%	928	28.22%	3.02%	25.82	76.86%	31.18%
25% - 30%	208,636,165.38	20.09%	543	16.51%	3.92%	26.63	83.31%	17.33%
30% - 35%	12,760,799.50	1.23%	31	0.94%	4.16%	26.91	81.25%	1.43%
35% - 40%	2,012,736.42	0.19%	6	0.18%	3.59%	25.62	71.92%	
40% - 45%	511,276.54	0.05%	2	0.06%	1.99%	25.16	74.26%	
45% - 50%								
50% - 55%	167,000.00	0.02%	1	0.03%	4.34%	27.27	42.82%	
55% - 60%								
60% - 65%								
65% - 70%								
70% >=								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	20%
Minimum	0%
Maximum	52%



24a. Guarantee Type (Loans)

Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
NHG Loans	210,577,970.42	20.27%	844	25.67%	3.26%	26.49	81.33%	16.05%
Non NHG Loans	828,125,375.52	79.73%	2,444	74.33%	2.76%	25.46	69.25%	83.95%
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	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	218,852,373.03	21.07%	1,349	20.74%	3.24%	26.45	81.23%	16.49%
Non NHG Loans	819,850,972.91	78.93%	5,155	79.26%	2.76%	25.46	69.16%	83.51%
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%



25. Originator

Originator	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
ING	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%



26. Servicer

Servicer	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
ING	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%



27. Capital Insurance Policy Provider

Insurance Policy Provider	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
No Policy attached	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	100.00%
Total	1,038,703,345.94	100.00%	6,504	100.00%	2.86%	25.67	71.70%	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	513,739,437.77	49.46%	1,607	48.87%	2.68%	25.52	72.81%	56.57%
2023 - 2024	369,101,545.83	35.53%	1,213	36.89%	2.96%	25.51	68.64%	37.94%
2024 - 2025	130,160,164.11	12.53%	396	12.04%	3.18%	26.39	74.01%	5.49%
2025 - 2026	23,213,620.73	2.23%	65	1.98%	3.52%	27.50	82.19%	
2026 - 2027	2,488,577.50	0.24%	7	0.21%	2.71%	25.29	78.21%	
2027 - 2028								
2028 - 2029								
2029 - 2030								
2030 - 2031								
2031 - 2032								
2032 - 2033								
2033 - 2034								
2034 - 2035								
2035 >=								
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	2023
Minimum	2021
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								
2031 - 2032	167,543,494.92	16.13%	552	16.79%	1.86%	25.27	70.09%	18.66%
2032 - 2033	346,195,942.85	33.33%	1,055	32.09%	3.07%	25.64	74.13%	37.91%
2033 - 2034	369,101,545.83	35.53%	1,213	36.89%	2.96%	25.51	68.64%	37.94%
2034 - 2035	130,160,164.11	12.53%	396	12.04%	3.18%	26.39	74.01%	5.49%
2035 - 2036	23,213,620.73	2.23%	65	1.98%	3.52%	27.50	82.19%	
2036 - 2037	2,488,577.50	0.24%	7	0.21%	2.71%	25.29	78.21%	
2037 >=								
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	2033
Minimum	2031
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	80,483,453.55	7.75%	221	6.72%	2.45%	25.47	69.60%	7.37%
0 - 30	194,242,853.35	18.70%	576	17.52%	2.27%	25.06	67.74%	18.58%
30 - 50	52,881,014.44	5.09%	180	5.47%	2.74%	25.61	69.24%	5.28%
50 - 75	84,134,166.07	8.10%	252	7.66%	3.07%	25.72	73.48%	7.71%
75 - 105	110,671,055.50	10.65%	358	10.89%	3.14%	25.78	72.31%	11.28%
105 - 160	516,290,803.03	49.71%	1,701	51.73%	3.06%	25.90	73.35%	49.78%
160 - 190								
190 - 250								
250 - 290								
290 - 335								
335 - 380								
380 - 400								
400 >=								
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	87
Minimum	-69
Maximum	160



30. Construction Year

From (>=) Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 1900	19,633,509.45	1.89%	46	1.40%	3.09%	25.23	67.96%	2.02%
1900 - 1910	14,729,800.70	1.42%	44	1.34%	3.54%	26.21	66.18%	1.61%
1910 - 1920	5,993,464.96	0.58%	21	0.64%	3.18%	25.94	61.77%	1.20%
1920 - 1930	18,287,434.76	1.76%	52	1.58%	3.41%	25.96	71.26%	2.18%
1930 - 1940	22,775,303.38	2.19%	60	1.82%	2.89%	25.24	70.55%	2.11%
1940 - 1950	3,508,242.10	0.34%	12	0.36%	3.04%	25.39	72.03%	0.33%
1950 - 1960	13,452,625.40	1.30%	43	1.31%	3.12%	25.60	74.84%	1.18%
1960 - 1970	27,814,561.59	2.68%	96	2.92%	3.03%	25.85	76.40%	2.43%
1970 - 1980	57,430,199.86	5.53%	196	5.96%	3.06%	25.70	76.21%	5.18%
1980 - 1990	99,335,774.63	9.56%	356	10.83%	3.15%	26.09	78.79%	8.95%
1990 - 2000	160,141,976.55	15.42%	526	16.00%	3.04%	25.95	74.30%	14.56%
2000 - 2005	123,383,020.29	11.88%	391	11.89%	2.99%	25.88	71.42%	11.89%
2005 - 2010	104,416,105.43	10.05%	328	9.98%	2.98%	25.76	70.99%	10.77%
2010 - 2015	57,600,162.17	5.55%	190	5.78%	3.12%	25.74	69.37%	5.52%
2015 - 2020	41,465,421.69	3.99%	119	3.62%	3.01%	25.18	66.59%	4.65%
2020 - 2021	10,144,395.86	0.98%	30	0.91%	2.89%	25.46	66.78%	1.22%
2021 - 2022	26,011,165.27	2.50%	78	2.37%	2.11%	24.32	66.62%	2.72%
2022 - 2023	54,096,534.61	5.21%	157	4.77%	1.96%	24.92	66.45%	6.08%
2023 - 2024	130,047,239.40	12.52%	398	12.10%	2.14%	25.28	68.42%	13.42%
2024 - 2025	42,450,336.15	4.09%	128	3.89%	2.90%	25.91	70.98%	1.99%
2025 - 2026	5,986,071.69	0.58%	17	0.52%	3.47%	27.04	83.76%	
2026 >=								
Unknown								
Total	1,038,703,345.94	100.00%	3,288	100.00%	2.86%	25.67	71.70%	100.00%

Weighted Average	1996
Minimum	1718
Maximum	2025

Glossary

Term	Definition / Calculation
Annuity Mortgage Loan	means a mortgage loan or part thereof in respect of which the Borrower pays a fixed monthly instalment, made up of an initially high and thereafter decreasing interest portion and an initially low and thereafter increasing principal portion, and calculated in such manner that such mortgage loan will be fully redeemed at its maturity;
Borrower	means the debtor or debtors, including any jointly and severally liable co-debtor or co-debtors, of a Mortgage Loan;
Closing Date	means 10 July 2024;
Construction Deposit	means in respect of a Mortgage Loan, that part of the Mortgage Loan which the relevant Borrower requested to be disbursed into a blocked account held in his name with the Seller, the proceeds of which may be applied towards construction of, or improvements to, the relevant Mortgaged Asset;
Construction Year	Year of construction for the property
Cut-Off Date	means in relation to a Transfer Date, a Mortgage Calculation Date or a Notes Calculation Date, the final day of the calendar month preceding the calendar month in which such Transfer Date, Mortgage Calculation Date or Notes Calculation Date falls and, in relation to the Transfer Date falling on the Closing Date, the Initial Cut-Off Date;
DSA	means the Dutch Securitisation Association;
Energy Performance Certificate	means an energy performance certificate issued in respect of a Mortgaged Asset in accordance with the System of Energy Performance of Buildings (containing, among other things, also the primary energy demand (PED) record, as applicable);
EP-Online	means the official Dutch government database on the energy performance of buildings which is maintained by the RVO, having, as at the date of this Prospectus, the following address: https://www.eponline.nl/ (or any replacement public database maintained by the RVO (or any other governmental authority) from time to time);
EPC Issuance Date / EPC Expiration Date	Date on which energy performance certificate issued/expires in respect of a Mortgaged Asset in accordance with the System of Energy Performance of Buildings (containing, among other things, also the primary energy demand (PED) record, as applicable);
EUR, euro or €	means the lawful currency of the member states of the European Union that adopt the single currency in accordance with the Treaty establishing the European Community (signed in Rome on 25 March 1957), as amended from time to time;
Further Advance	means a loan or a further advance to be made to a Borrower under a Mortgage Loan, which is secured by the same Mortgage;
Indexed Current Loan to Value Ratio	means the ratio (expressed as a percentage) obtained by dividing (a) Outstanding Principal Balance of a Mortgage Loan by (b) the Indexed Market Value;
Indexed Market Value	means the market value calculated by indexing the Market Value of the Mortgaged Asset with a property price index (weighted average of houses and apartment prices), as provided by the Centraal Bureau voor de Statistiek (CBS) for the province where the property is located;
ING	means ING Bank N.V., a public company (naamloze vennootschap) having its corporate seat (statutaire zetel) in Amsterdam and its registered offices at Bijlmerdreef 106, 1102 CT Amsterdam, The Netherlands and being registered at the Chamber of Commerce under number 33031431;
Initial Cut-Off Date	means 31 May 2024;
Interest Period	means the period from (and including) the Closing Date to (but excluding) the Notes Payment Date falling in [September 2024] and each successive period from (and including) a Notes Payment Date to (but excluding) the next succeeding Notes Payment Date;
Interest Rate	means the rate of interest applicable from time to time to a Class of Notes as determined in accordance with Condition 7 (Interest);
Interest-only Mortgage Loan	means a mortgage loan or part thereof in respect of which the Borrower is not required to repay principal until maturity;
Interest-only Mortgage Receivable	means the Mortgage Receivable resulting from an Interest-only Mortgage Loan;
Investor Report	means either of (i) the Notes and Cash Report and (ii) the Portfolio and Performance Report;
Land Registry	means the Dutch land registry (het Kadaster);
Linear Mortgage Loan	means a mortgage loan or part thereof in respect of which the Borrower each month pays a fixed amount of principal towards redemption of such mortgage loan (or relevant part thereof) until maturity;
Linear Mortgage Receivable	means the Mortgage Receivable resulting from a Linear Mortgage Loan;
Loan Parts	means one or more of the loan parts (leningdelen) of which a mortgage loan consists;
Loan to Income Ratio	means the Outstanding Principal Balance of the relevant Mortgage Receivable divided by the sum of the income of the relevant Borrower;
Market Value	means (i) the market value (marktwaarde) of the relevant Mortgaged Asset based on (a) if available, the most recent valuation by an external valuer, or (b) if no valuation is available, the assessment by the Dutch tax authorities on the basis of the WOZ at the time of application by the Borrower or (ii) in respect of a Mortgaged Asset to be constructed or in construction at the time of application by the Borrower, the construction costs of such Mortgaged Asset plus the purchase price of the relevant building lot;
Mortgage	means a mortgage right (hypotheekrecht) securing the relevant Mortgage Receivables;
Mortgage Interest Rates	means the rate(s) of interest from time to time chargeable to Borrowers under the Mortgage Loans;
Mortgage Loans	means the mortgage loans granted by the Seller (which includes an originator which has merged (gefuseerd) into the Seller) to the relevant borrowers which may consist of one or more Loan Parts as set forth in the list of loans attached to the Mortgage Receivables Purchase Agreement and, after any purchase and assignment of any New Mortgage Receivables has taken place in accordance with the Mortgage Receivables Purchase Agreement, the relevant other mortgage loans and Further Advances, to the extent any and all rights under and in connection therewith are not retransferred or otherwise disposed of by the Issuer;
Mortgage Receivable	means any and all rights of the Seller (and after assignment of such rights to the Issuer, of the Issuer) against the Borrower under or in connection with a Mortgage Loan, including any and all claims of the Seller (or the Issuer after assignment) on the Borrower as a result of the Mortgage Loan being terminated, dissolved or declared null and void;
Mortgaged Asset	means (i) a real property (onroerende zaak), (ii) an apartment right (appartementenrecht) or (iii) a long lease (erfpachtsrecht) situated in The Netherlands on which a Mortgage is vested;
New Mortgage Receivable	means a Mortgage Receivable purchased by and assigned to the Issuer during the Revolving Period (which shall include, for the avoidance of doubt, any Further Advance Receivables) to the extent not re-assigned or otherwise disposed of by the Issuer;

Term	Definition / Calculation
NHG Guarantee	means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW;
NHG Mortgage Loan	means a Mortgage Loan that has the benefit of an NHG Guarantee;
NHG Mortgage Loan Receivable	means the Mortgage Receivable resulting from an NHG Mortgage Loan;
Outstanding Principal Balance	means, in relation to a Mortgage Receivable at any date, an amount equal to: (a) with respect to any Mortgage Receivable, the aggregate principal balance of such Mortgage Receivable; and (b) with respect to a Mortgage Receivable in respect of which a Realised Loss has occurred, zero;
Portfolio	means, on any date, all Mortgage Receivables owned by the Issuer on such date;
Primary Energy Demand	Prime fossil energy usage in kWh/m2/year
Related Security	means, with respect to any Mortgage Receivable, all related accessory rights (afhankelijke rechten), ancillary rights (nevenrechten), connected rights (kwalitatieve rechten), including rights of mortgage (hypotheekrechten), rights of pledge (pandrechten), suretyships (borgtochten), guarantees, rights to receive interest and penalties, and independently transferable claims (zelfstandig overdraagbare vorderingsrechten) and, to the extent transferable, Beneficiary Rights and interest reset rights;
Secured Obligations	means all present and future obligations owed by the Issuer to the Security Trustee pursuant to the Parallel Debt and, if and to the extent that at the time of the creation of the relevant right of pledge, or at any time thereafter, a Principal Liability owed to the Security Trustee cannot be validly secured through the Parallel Debt, such Principal Liability itself;
Signing Date	means 8 July 2024;
Stichting WEW	means Stichting Waarborgfonds Eigen Woningen;
Transfer Date	means: (a) in respect of the Mortgage Receivables comprising the Initial Portfolio, the Closing Date; and (b) in respect of any New Mortgage Receivables, the relevant Notes Payment Date on which such New Mortgage Receivable was purchased by the Issuer;
WOZ	means the Valuation of Immovable Property Act (Wet waardering onroerende zaken) as amended from time to time;



Contact Information

ACCOUNT BANK (ABNK)	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75	ARRANGER (ARRG)	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
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JOINT LEAD MANAGERS (MNGR)	Banco Santander, S.A./ Ciudad Grupo Santander Avenida de Cantabria s/n Edificio Encinar 28660 BdeMonte Madrid Spain (ES) 5493006QMFDDMYWIAM13	JOINT LEAD MANAGERS (MNGR)	BofA Securities 51, rue La Boétie 75008 Paris France 549300FH0WJAPEHTIQ77
JOINT LEAD MANAGERS (MNGR)	Credit Agricole CIB 12 place des Etats-Unis 92120 Montrouge France (FR) 1VUV7VQFKUOQSJ21A208	JOINT LEAD MANAGERS (MNGR)	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
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LISTING AGENT (OTHR)	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75	PAYING AGENT (PAYA)	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
RATING AGENCY (OTHR)	Fitch Ratings (RMBS) 30 North Colonnade, Canary Wharf E14 5GN London United Kingdom (UK) 2138009F8YAHVC8W3Q52	RATING AGENCY (OTHR)	Moody's (RMBS) One Canada Square, Canary Wharf E14 5FA London United Kingdom (UK) 549300VRS9KIQPMTQR45
SECURITY TRUSTEE (TRUS)	Stichting Security Trustee Green Lion 2024-1 Basisweg 10 1043 AP Amsterdam The Netherlands (NL) 724500R0FRROYTJMBC30	SELLER (SELL)	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75



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