

**Green Lion 2024-1 B.V.**

ESMA identifier: 724500R0FRROYTJMBC30N202401

**Portfolio and Performance Report**

Reporting Period: 1 September 2025 - 30 September 2025

Reporting Date: 23 October 2025

**AMOUNTS IN EURO**

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## Key Dates

### Securitisation Dates

Closing Date	10 Jul 2024
Portfolio Cut-off Date	30 Sep 2025
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		3,271
Repaid in full Mortgage Loans	-/-	16
Purchased Mortgage loans		66
Repurchased Mortgage Loans	-/-	28
Foreclosed Mortgage Loans	-/-	0
Other		7
Number of Mortgage Loans at the end of the Reporting Period		3,300

### Amounts of Mortgage Loans

Net Outstanding balance at the beginning of the Reporting Period		1,041,538,584.53
Repayments	-/-	1,859,346.94
Prepayments	-/-	4,832,602.65
Further Advances		17,787,152.82
Purchased Mortgage Loans		23,666,706.68
Repurchased Mortgage Loans	-/-	23,773,598.00
Foreclosed Mortgage Loans	-/-	0.00
Other		543,060.02
Net Outstanding balance at the end of the Reporting Period		1,053,069,956.46

### Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period		361,227.14
Changes in Construction Deposit Obligations		129,575.99
Construction Deposit Obligations at the end of the Reporting Period		490,803.13

## Foreclosure Statistics

	Previous Period	Current Period
<b>Defaulted Mortgage Loans</b>		
The total outstanding principal amount in default, according to securitisation documentation	0	0
The total outstanding principal amount in default, according to Article 178 of the CRR	2,593,660	3,027,970
<b>Mortgage Loans foreclosed in the reporting period</b>		
Number of Mortgage Loans foreclosed during the Reporting Period	0	0
Net principal balance of Mortgage Loans foreclosed during the Reporting Period	0.00	0.00
Other foreclosed amounts (e.g. interest in arrears and penalties) during the Reporting Period	0.00	0.00
Total amount of foreclosures of Mortgage Loans during the Reporting Period	0.00	0.00
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/-	0.00
Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period	0.00	0.00
Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period	-/-	0.00
Losses minus recoveries during the Reporting Period	0.00	0.00
Average loss severity during the Reporting Period	0.00	0.00
<b>Mortgage loans foreclosed since Closing Date</b>		
Number of Mortgage Loans foreclosed since the Closing Date	0	0
Percentage of number of Mortgage Loans at Closing Date (% , including replenished loans)	0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date	0.00	0.00
Percentage of net principal balance at the Closing Date (% , including replenished loans)	0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date	0.00	0.00
Other foreclosed amounts (e.g. interest in arrears and penalties) since the Closing Date	0.00	0.00
Total amount of foreclosures of Mortgage Loans since the Closing Date	0.00	0.00
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	0.00
Total amount of losses on Mortgage Loans foreclosed since the Closing Date	0.00	0.00
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	0.00
Losses minus recoveries since the Closing Date	0.00	0.00
Average loss severity since the Closing Date	0.00	0.00
<b>Mortgage loans in Foreclosure</b>		
Number of Mortgage Loans in foreclosure at the beginning of the Reporting Period	0	0
Number of new Mortgage Loans foreclosed during the Reporting Period	0	0
Number of Mortgage Loans for which foreclosure was completed in the Reporting Period	-/-	0
Number of Mortgage Loans in foreclosure at the end of the Reporting Period	0	0
Net principal balance of Mortgage Loans in foreclosure at the beginning of the Reporting Period	0.00	0.00
Net principal balance of new Mortgage Loans in foreclosure during the Reporting Period	0.00	0.00
Net principal balance of Mortgage Loans for which foreclosure was completed during the Reporting Period	-/-	0.00
Net principal balance of Mortgage Loans in foreclosure at the end of the Reporting Period	0.00	0.00

## Performance Ratios

	Previous Period	Current Period
<b>Constant Prepayment Rate (CPR)</b>		
Annualized Life CPR	5.599%	5.589%
Annualized 1-month average CPR	4.363%	5.438%
Annualized 3-month average CPR	4.121%	4.663%
Annualized 6-month average CPR	4.073%	4.337%
Annualized 12-month average CPR	5.312%	5.184%
<b>Principal Payment Rate (PPR)</b>		
Annualized Life PPR	2.074%	2.078%
Annualized 1-month average PPR	2.124%	2.131%
Annualized 3-month average PPR	2.114%	2.123%
Annualized 6-month average PPR	2.100%	2.109%
Annualized 12-month average PPR	2.083%	2.089%
<b>Payment Ratio</b>		
Periodic Payment Ratio	99.650%	99.810%
<b>Constant Default Rate</b>		
Constant Default Rate current month	0.316%	0.508%
Constant Default Rate 3-month average	0.105%	0.275%
Constant Default Rate 6-month average	0.411%	0.137%
Constant Default Rate 12-month average	0.408%	0.451%
Constant Default Rate to date	0.342%	0.352%

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**Transaction Specific Information**

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## Stratifications

### 1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	1,053,069,956.46	1,053,099,499.78
Value of savings deposits	0.00	0.00
Net principal balance	1,053,069,956.46	1,053,099,499.78
Construction Deposits	490,803.13	1,144,385.89
Net principal balance excl. Construction and Saving Deposits	1,052,579,153.33	1,051,955,113.89
Negative balance	0.00	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	1,052,579,153.33	1,051,955,113.89
Number of loans	3,300	3,246
Number of loanparts	6,473	6,365
Number of negative loanparts	0	0
Average principal balance (borrower)	319,112.11	324,429.91
Weighted average current interest rate	2.82%	2.71%
Weighted average maturity (in years)	26.43	27.41
Weighted average remaining time to interest reset (in years)	10.31	11.66
Weighted average seasoning (in years)	3.01	2.02
Weighted average CLTOMV	72.77%	73.95%
Weighted average CLTIMV	62.05%	69.92%
Weighted average OLTOMV	78.94%	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	18,026.17	1,049,722,295.86	99.68%	6,460	99.80%	2.82%	26.42	72.71%
< 29 days	4,015.03	319,690.12	0.03%	2	0.03%	1.45%	23.66	86.17%
30 days - 59 days								
60 days - 89 days								
90 days - 119 days								
120 days - 149 days								
150 days - 179 days								
180 days >	39,717.51	3,027,970.48	0.29%	11	0.17%	3.24%	27.03	93.75%
Total	61,758.71	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%

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)	829,603,170.18	78.78%	4,766	73.63%	2.94%	26.50	76.27%	77.00%
German Amortisation (DEXX)								
Linear (FIXE)	30,521,433.05	2.90%	206	3.18%	2.72%	26.12	62.89%	3.34%
Interest Only (BLLT)	192,945,353.23	18.32%	1,501	23.19%	2.30%	26.16	59.28%	19.66%
Other (OTHR)								
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	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%	14,273,974.41	1.36%	103	1.59%	0.93%	25.72	72.85%	1.30%
1.00% - 1.50%	167,139,364.33	15.87%	1,119	17.29%	1.29%	25.66	68.33%	16.58%
1.50% - 2.00%	241,683,358.49	22.95%	1,552	23.98%	1.72%	25.52	68.88%	26.42%
2.00% - 2.50%	96,165,537.71	9.13%	611	9.44%	2.24%	25.46	69.02%	11.09%
2.50% - 3.00%	55,903,841.08	5.31%	325	5.02%	2.73%	25.68	72.57%	5.69%
3.00% - 3.50%	46,733,837.19	4.44%	277	4.28%	3.26%	26.75	76.44%	4.12%
3.50% - 4.00%	133,422,047.69	12.67%	760	11.74%	3.78%	27.68	80.32%	7.53%
4.00% - 4.50%	213,346,553.00	20.26%	1,295	20.01%	4.25%	27.48	73.59%	16.72%
4.50% - 5.00%	82,752,760.23	7.86%	420	6.49%	4.62%	27.44	81.06%	10.03%
5.00% - 5.50%	1,648,682.33	0.16%	11	0.17%	5.07%	27.11	82.51%	0.42%
5.50% - 6.00%								0.03%
6.00% - 6.50%								0.05%
6.50% - 7.00%								
7.00% >=								
Unknown								
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%

  

Weighted Average	2.82%
Minimum	0.54%
Maximum	5.21%

## 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	313,239.23	0.03%	24	0.73%	3.50%	25.18	6.06%	0.02%
25,000 - 50,000	1,314,018.43	0.12%	34	1.03%	3.02%	23.63	12.05%	0.11%
50,000 - 75,000	3,723,922.59	0.35%	60	1.82%	2.97%	24.19	16.85%	0.33%
75,000 - 100,000	5,352,580.44	0.51%	62	1.88%	3.04%	25.50	20.56%	0.54%
100,000 - 150,000	24,784,616.07	2.35%	196	5.94%	2.85%	25.68	38.46%	2.45%
150,000 - 200,000	65,742,362.99	6.24%	375	11.36%	2.66%	26.24	52.53%	6.17%
200,000 - 250,000	86,240,436.67	8.19%	379	11.48%	2.61%	26.22	63.31%	7.69%
250,000 - 300,000	131,702,263.54	12.51%	478	14.48%	2.77%	26.57	72.11%	11.87%
300,000 - 350,000	155,044,093.82	14.72%	479	14.52%	2.88%	26.51	76.64%	14.00%
350,000 - 400,000	149,539,204.76	14.20%	400	12.12%	2.83%	26.58	78.02%	13.42%
400,000 - 450,000	102,697,815.85	9.75%	243	7.36%	2.86%	26.60	78.24%	9.84%
450,000 - 500,000	102,309,196.22	9.72%	216	6.55%	2.91%	26.42	81.02%	9.83%
500,000 - 550,000	52,199,074.43	4.96%	100	3.03%	2.93%	26.37	77.51%	6.24%
550,000 - 600,000	44,071,209.34	4.19%	77	2.33%	2.80%	26.34	78.17%	3.65%
600,000 - 650,000	33,172,478.39	3.15%	53	1.61%	2.98%	26.58	79.31%	3.57%
650,000 - 700,000	27,478,622.14	2.61%	41	1.24%	2.85%	26.23	78.17%	2.38%
700,000 - 750,000	18,107,077.31	1.72%	25	0.76%	2.81%	26.30	74.29%	2.21%
750,000 - 800,000	15,554,311.81	1.48%	20	0.61%	3.00%	26.41	76.36%	0.96%
800,000 - 850,000	9,084,482.37	0.86%	11	0.33%	2.55%	26.08	71.19%	1.48%
850,000 - 900,000	11,347,046.07	1.08%	13	0.39%	2.28%	26.45	67.35%	1.25%
900,000 - 950,000	5,562,199.82	0.53%	6	0.18%	2.33%	26.56	75.08%	0.87%
950,000 - 1,000,000	7,729,704.17	0.73%	8	0.24%	2.91%	27.16	74.48%	1.11%
1.000.000 >								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%

  

Average	319,112
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%	1,033,070,924.12	98.10%	3,245	98.33%	2.80%	26.41	72.59%	95.93%
0% - 10%	19,999,032.34	1.90%	55	1.67%	3.47%	27.27	82.08%	3.98%
10% - 20%								0.08%
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% >								
<b>Total</b>	<b>1,053,069,956.46</b>	<b>100.00%</b>	<b>3,300</b>	<b>100.00%</b>	<b>2.82%</b>	<b>26.43</b>	<b>72.77%</b>	<b>100.00%</b>

Weighted Average	0%
Minimum	0%
Maximum	9%

## 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
2025 >=	17,815,231.18	1.69%	157	2.43%	3.38%	28.58	76.83%	
2024 - 2025	136,014,383.52	12.92%	799	12.34%	3.73%	27.92	79.07%	3.43%
2023 - 2024	320,701,643.03	30.45%	1,951	30.14%	3.93%	26.91	72.94%	32.57%
2022 - 2023	388,682,540.95	36.91%	2,179	33.66%	2.11%	26.27	73.52%	41.02%
2021 - 2022	131,772,236.25	12.51%	889	13.73%	1.51%	25.49	68.60%	14.81%
2020 - 2021	25,816,241.64	2.45%	195	3.01%	1.71%	24.36	64.01%	3.20%
2019 - 2020	10,900,547.10	1.04%	98	1.51%	2.18%	23.51	61.25%	1.59%
2018 - 2019	7,938,478.39	0.75%	67	1.04%	2.18%	22.48	64.20%	1.18%
2017 - 2018	3,546,066.76	0.34%	32	0.49%	1.88%	21.71	56.76%	0.72%
2016 - 2017	2,988,657.08	0.28%	24	0.37%	1.92%	20.56	58.20%	0.42%
2015 - 2016	1,667,011.71	0.16%	18	0.28%	2.56%	15.65	51.58%	0.31%
2014 - 2015	3,688,716.63	0.35%	44	0.68%	3.06%	18.56	38.59%	0.51%
2013 - 2014	1,059,334.49	0.10%	16	0.25%	3.94%	17.02	44.54%	0.17%
2012 - 2013	478,867.73	0.05%	4	0.06%	1.91%	16.45	46.77%	0.06%
2011 - 2012								
2010 - 2011								
2009 - 2010								
2008 - 2009								
2007 - 2008								
2006 - 2007								
2005 - 2006								
2004 - 2005								
< 2004								
Unknown								
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%
Weighted Average								
Minimum								
Maximum								

## 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	517,987.10	0.05%	12	0.19%	2.78%	3.27	43.29%	0.05%
2030 - 2035	1,010,593.44	0.10%	21	0.32%	3.03%	7.09	37.81%	0.11%
2035 - 2040	1,311,215.01	0.12%	24	0.37%	2.64%	11.96	56.04%	0.16%
2040 - 2045	15,373,082.93	1.46%	170	2.63%	2.76%	18.11	52.18%	1.73%
2045 - 2050	101,669,600.26	9.65%	879	13.58%	2.25%	22.28	64.42%	11.61%
2050 - 2055	917,356,058.19	87.11%	5,227	80.75%	2.87%	27.03	74.03%	86.33%
2055 - 2060	15,831,419.53	1.50%	140	2.16%	3.44%	29.45	77.98%	
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 >=								
Credit Mortgage								
Unknown								
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%

Weighted Average	2052
Minimum	2026
Maximum	2055

## 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	31,429,008.62	2.98%	232	3.58%	3.50%	28.49	78.29%	22.83%
1 year - 2 years	175,738,368.47	16.69%	1,111	17.16%	3.79%	27.61	74.02%	36.64%
2 years - 3 years	343,543,672.28	32.62%	2,003	30.94%	3.74%	26.81	74.97%	28.46%
3 years - 4 years	365,521,000.13	34.71%	2,097	32.40%	1.81%	26.13	72.88%	6.32%
4 years - 5 years	86,757,685.03	8.24%	594	9.18%	1.59%	25.31	66.77%	1.78%
5 years - 6 years	20,309,517.24	1.93%	151	2.33%	1.75%	24.13	63.02%	1.47%
6 years - 7 years	11,150,601.45	1.06%	104	1.61%	2.16%	23.27	62.25%	0.80%
7 years - 8 years	7,322,057.13	0.70%	62	0.96%	2.10%	22.20	59.79%	0.49%
8 years - 9 years	2,599,908.93	0.25%	22	0.34%	1.83%	21.03	63.92%	0.37%
9 years - 10 years	2,587,441.01	0.25%	18	0.28%	2.20%	17.58	56.09%	0.32%
10 years - 11 years	1,060,331.47	0.10%	20	0.31%	2.65%	19.42	44.56%	0.43%
11 years - 12 years	4,098,713.67	0.39%	47	0.73%	3.23%	18.46	39.50%	0.09%
12 years - 13 years	472,783.30	0.04%	8	0.12%	3.46%	15.84	46.51%	0.01%
13 years - 14 years	478,867.73	0.05%	4	0.06%	1.91%	16.45	46.77%	
14 years - 15 years								
15 years - 16 years								
16 years - 17 years								
17 years - 18 years								
18 years - 19 years								
19 years - 20 years								
20 years - 21 years								
21 years - 22 years								
22 years - 23 years								
23 years - 24 years								
24 years - 25 years								
25 years - 26 years								
26 years - 27 years								
27 years - 28 years								
28 years - 29 years								
29 years - 30 years								
30 years >								
Unknown								
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%
Weighted Average	3.0							
Minimum	0.0							
Maximum	13.5							

## 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	4,526.39	0.00%	1	0.02%	1.77%	0.67	50.47%	
1 years - 2 years	52,000.00	0.00%	1	0.02%	2.68%	1.83	10.02%	
2 years - 3 years	20,442.52	0.00%	2	0.03%	3.15%	2.58	25.64%	0.00%
3 years - 4 years	441,018.19	0.04%	8	0.12%	2.78%	3.50	47.96%	0.01%
4 years - 5 years	22,249.59	0.00%	1	0.02%	2.19%	4.67	71.38%	0.03%
5 years - 6 years	168,455.74	0.02%	5	0.08%	3.82%	5.47	33.21%	0.01%
6 years - 7 years	128,939.30	0.01%	6	0.09%	1.22%	6.33	33.76%	0.01%
7 years - 8 years	430,661.66	0.04%	5	0.08%	2.77%	7.28	44.83%	0.02%
8 years - 9 years	260,287.15	0.02%	4	0.06%	3.91%	8.40	28.31%	0.04%
9 years - 10 years	19,304.41	0.00%	1	0.02%	3.66%	9.50	57.76%	0.04%
10 years - 11 years	443,289.57	0.04%	4	0.06%	2.59%	10.45	66.70%	0.00%
11 years - 12 years	253,284.81	0.02%	4	0.06%	2.15%	11.85	65.57%	0.04%
12 years - 13 years	273,868.92	0.03%	11	0.17%	2.36%	12.26	41.58%	0.02%
13 years - 14 years	69,544.30	0.01%	2	0.03%	2.26%	13.75	28.62%	0.05%
14 years - 15 years	573,063.58	0.05%	6	0.09%	2.82%	14.25	48.71%	0.02%
15 years - 16 years	239,874.88	0.02%	4	0.06%	2.10%	15.54	41.93%	0.06%
16 years - 17 years	1,055,288.32	0.10%	8	0.12%	1.94%	16.71	48.07%	0.04%
17 years - 18 years	3,053,754.78	0.29%	35	0.54%	3.26%	17.65	59.81%	0.05%
18 years - 19 years	9,666,573.97	0.92%	103	1.59%	2.77%	18.49	50.43%	0.21%
19 years - 20 years	9,273,108.18	0.88%	113	1.75%	2.46%	19.54	59.47%	0.92%
20 years - 21 years	11,759,327.84	1.12%	116	1.79%	2.46%	20.45	60.60%	0.93%
21 years - 22 years	17,134,566.84	1.63%	164	2.53%	2.22%	21.47	65.34%	1.36%
22 years - 23 years	22,631,358.52	2.15%	187	2.89%	2.21%	22.43	66.29%	1.86%
23 years - 24 years	34,132,212.27	3.24%	268	4.14%	2.21%	23.46	64.68%	2.41%
24 years - 25 years	33,168,047.36	3.15%	250	3.86%	1.87%	24.51	65.42%	3.33%
25 years - 26 years	94,599,580.43	8.98%	628	9.70%	1.66%	25.58	68.19%	3.67%
26 years - 27 years	336,792,896.69	31.98%	1,880	29.04%	1.84%	26.52	73.66%	6.67%
27 years - 28 years	298,567,193.92	28.35%	1,584	24.47%	3.91%	27.49	76.53%	26.43%
28 years - 29 years	149,721,165.10	14.22%	870	13.44%	3.96%	28.41	74.51%	32.29%
29 years - 30 years	27,479,907.71	2.61%	196	3.03%	3.60%	29.27	79.72%	19.48%
30 years >=	634,163.52	0.06%	6	0.09%	3.54%	30.00	61.49%	
Credit Mortgage								
Unknown								
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	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)	208,430,519.14	19.79%	834	25.27%	3.19%	27.20	82.36%	16.05%
< 10.00%	923,081.65	0.09%	31	0.94%	3.71%	25.44	6.05%	0.08%
10.00% - 20.00%	5,639,633.69	0.54%	72	2.18%	2.83%	25.74	14.00%	0.62%
20.00% - 30.00%	13,268,380.86	1.26%	104	3.15%	3.06%	26.27	23.16%	1.33%
30.00% - 40.00%	22,968,256.46	2.18%	122	3.70%	2.50%	26.17	32.65%	2.44%
40.00% - 50.00%	49,564,367.30	4.71%	210	6.36%	2.46%	25.57	42.04%	4.79%
50.00% - 60.00%	78,295,261.23	7.43%	267	8.09%	2.56%	25.95	50.30%	8.11%
60.00% - 70.00%	132,687,046.34	12.60%	374	11.33%	2.51%	25.93	59.24%	13.37%
70.00% - 80.00%	123,853,885.45	11.76%	315	9.55%	2.57%	25.86	68.46%	13.08%
80.00% - 90.00%	134,261,841.07	12.75%	320	9.70%	2.64%	26.15	77.10%	13.08%
90.00% - 100.00%	163,352,251.21	15.51%	382	11.58%	3.00%	26.74	88.62%	15.71%
100.00 %	103,574,116.98	9.84%	234	7.09%	3.08%	26.92	93.13%	10.33%
100.01 % - 110.00 %	15,668,186.10	1.49%	34	1.03%	2.71%	26.40	92.09%	1.01%
110.00% >=	583,128.98	0.06%	1	0.03%	2.74%	27.71	83.90%	
Unknown								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%

Weighted Average	78.94%
Minimum	1.60%
Maximum	117.50%

## 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)	208,430,519.14	19.79%	834	25.27%	3.19%	27.20	82.36%	16.05%
< 10.00%	1,657,789.28	0.16%	51	1.55%	3.30%	24.41	7.19%	0.12%
10.00% - 20.00%	9,017,241.26	0.86%	101	3.06%	2.78%	25.44	15.53%	0.91%
20.00% - 30.00%	17,057,440.37	1.62%	117	3.55%	2.97%	26.11	25.42%	1.49%
30.00% - 40.00%	34,274,607.17	3.25%	160	4.85%	2.45%	25.80	35.79%	3.29%
40.00% - 50.00%	75,739,911.33	7.19%	285	8.64%	2.46%	25.56	45.66%	6.35%
50.00% - 60.00%	107,720,887.00	10.23%	328	9.94%	2.40%	25.75	55.12%	10.14%
60.00% - 70.00%	142,199,324.62	13.50%	375	11.36%	2.52%	25.97	64.86%	13.94%
70.00% - 80.00%	141,120,013.57	13.40%	331	10.03%	2.60%	26.10	75.05%	14.35%
80.00% - 90.00%	135,614,122.41	12.88%	317	9.61%	2.68%	26.47	85.01%	11.73%
90.00% - 100.00%	180,238,100.31	17.12%	401	12.15%	3.34%	27.09	93.87%	21.63%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%

Weighted Average	72.77%
Minimum	1.38%
Maximum	99.39%

## 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)	208,430,519.14	19.79%	834	25.27%	3.19%	27.20	82.36%	16.05%
< 10.00%	3,394,665.79	0.32%	73	2.21%	2.88%	23.30	10.45%	0.21%
10.00% - 20.00%	15,129,899.26	1.44%	140	4.24%	2.72%	25.20	20.90%	1.22%
20.00% - 30.00%	31,460,780.38	2.99%	171	5.18%	2.53%	25.22	33.59%	2.31%
30.00% - 40.00%	71,437,634.12	6.78%	279	8.45%	2.34%	25.78	44.69%	4.36%
40.00% - 50.00%	121,825,795.39	11.57%	380	11.52%	2.38%	25.71	54.62%	7.80%
50.00% - 60.00%	159,904,555.80	15.18%	420	12.73%	2.49%	25.97	65.72%	11.86%
60.00% - 70.00%	169,324,000.50	16.08%	394	11.94%	2.58%	26.14	77.04%	15.05%
70.00% - 80.00%	129,368,419.57	12.28%	300	9.09%	2.77%	26.71	87.19%	14.50%
80.00% - 90.00%	133,659,530.98	12.69%	290	8.79%	3.62%	27.20	93.44%	11.06%
90.00% - 100.00%	9,134,155.53	0.87%	19	0.58%	3.67%	28.59	97.57%	15.56%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%

Weighted Average	62.05%
Minimum	1.08%
Maximum	99.39%

### 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	9,387,468.03	0.89%	86	1.33%	3.42%	25.22	67.13%	0.74%
12 month(s) - 24 month(s)	6,898,992.60	0.66%	79	1.22%	2.45%	23.32	60.13%	0.59%
24 month(s) - 36 month(s)	25,917,329.04	2.46%	180	2.78%	3.35%	25.70	68.07%	0.95%
36 month(s) - 48 month(s)	29,167,723.88	2.77%	257	3.97%	3.31%	26.04	69.85%	1.58%
48 month(s) - 60 month(s)	26,094,184.40	2.48%	228	3.52%	2.43%	25.39	62.19%	2.93%
60 month(s) - 72 month(s)	40,785,062.36	3.87%	291	4.50%	1.53%	25.11	65.76%	2.00%
72 month(s) - 84 month(s)	153,754,990.76	14.60%	791	12.22%	1.70%	26.22	75.08%	2.84%
84 month(s) - 96 month(s)	207,719,277.06	19.73%	1,061	16.39%	4.03%	27.12	77.71%	12.90%
96 month(s) - 108 month(s)	116,595,055.83	11.07%	689	10.64%	4.01%	27.98	75.50%	17.98%
108 month(s) - 120 month(s)	24,942,549.22	2.37%	190	2.94%	3.62%	28.29	78.47%	15.01%
120 month(s) - 132 month(s)	4,727,657.88	0.45%	36	0.56%	2.54%	26.32	59.71%	0.24%
132 month(s) - 144 month(s)	11,714,571.87	1.11%	88	1.36%	2.04%	25.96	68.31%	0.37%
144 month(s) - 156 month(s)	20,656,537.95	1.96%	140	2.16%	3.60%	26.05	73.67%	1.02%
156 month(s) - 168 month(s)	15,242,288.16	1.45%	113	1.75%	2.87%	24.46	64.29%	1.69%
168 month(s) - 180 month(s)	19,532,369.80	1.85%	131	2.02%	1.91%	24.25	65.03%	2.19%
180 month(s) - 192 month(s)	57,833,868.16	5.49%	391	6.04%	1.70%	25.32	67.93%	1.43%
192 month(s) - 204 month(s)	206,139,685.01	19.58%	1,229	18.99%	1.88%	26.07	71.43%	4.47%
204 month(s) - 216 month(s)	58,090,900.38	5.52%	358	5.53%	3.43%	26.68	73.07%	15.71%
216 month(s) - 228 month(s)	14,856,726.52	1.41%	101	1.56%	4.27%	27.90	73.19%	12.97%
228 month(s) - 240 month(s)	2,024,573.57	0.19%	18	0.28%	4.15%	28.33	73.52%	2.24%
240 month(s) - 252 month(s)	15,000.00	0.00%	1	0.02%	4.13%	30.00	44.34%	
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	973,143.98	0.09%	15	0.23%	3.21%	9.54	49.01%	0.14%
Unknown								
<b>Total</b>	<b>1,053,069,956.46</b>	<b>100.00%</b>	<b>6,473</b>	<b>100.00%</b>	<b>2.82%</b>	<b>26.43</b>	<b>72.77%</b>	<b>100.00%</b>

Weighted Average	124
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	973,143.98	0.09%	15	0.23%	3.21%	9.54	49.01%	0.14%
Fixed	1,052,096,812.48	99.91%	6,458	99.77%	2.82%	26.44	72.79%	99.86%
Unknown								
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	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	784,214,330.77	74.47%	2,283	69.18%	2.80%	26.33	72.89%	75.23%
Apartment	268,855,625.69	25.53%	1,017	30.82%	2.86%	26.70	72.43%	24.77%
House / Business (< 50%)								
House / Business (> 50%)								
Business								
Other								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%

## 16. Geographical Distribution (by province)

Province	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Drenthe	23,535,836.86	2.23%	90	2.73%	2.83%	26.12	66.62%	1.97%
Flevoland	91,423,659.98	8.68%	289	8.76%	2.99%	26.75	79.73%	8.75%
Friesland	21,958,281.55	2.09%	84	2.55%	2.66%	26.08	71.02%	2.26%
Gelderland	88,525,849.75	8.41%	304	9.21%	2.66%	26.11	68.27%	8.52%
Groningen	20,897,150.62	1.98%	84	2.55%	3.01%	26.81	69.65%	1.93%
Limburg	17,191,187.40	1.63%	69	2.09%	2.83%	26.37	74.02%	1.54%
Noord-Brabant	122,837,937.13	11.66%	388	11.76%	2.80%	26.29	73.02%	11.61%
Noord-Holland	226,421,890.05	21.50%	631	19.12%	2.82%	26.39	71.29%	22.12%
Overijssel	42,384,506.65	4.02%	143	4.33%	2.93%	26.64	74.35%	3.77%
Utrecht	97,861,985.49	9.29%	289	8.76%	2.87%	26.46	70.99%	9.07%
Zeeland	13,727,302.20	1.30%	50	1.52%	2.76%	26.33	71.11%	1.22%
Zuid-Holland	286,304,368.78	27.19%	879	26.64%	2.77%	26.50	74.26%	27.22%
Unknown / Not specified								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	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	1,183,334.04	0.11%	7	0.21%	2.99%	26.63	63.45%
NL114- Oost-Groningen	4,030,246.24	0.38%	19	0.58%	2.79%	26.49	66.68%
NL115- Overig Groningen	15,683,570.34	1.49%	58	1.76%	3.06%	26.90	70.88%
NL126- Zuidoost-Friesland	6,023,891.35	0.57%	21	0.64%	2.55%	26.54	71.93%
NL127- Noord-Friesland	10,302,934.12	0.98%	42	1.27%	2.64%	25.83	69.00%
NL128- Zuidwest-Friesland	5,631,456.08	0.53%	21	0.64%	2.82%	26.03	73.74%
NL131- Noord-Drenthe	8,758,060.24	0.83%	32	0.97%	3.12%	25.99	60.68%
NL132- Zuidoost-Drenthe	8,620,546.49	0.82%	35	1.06%	2.74%	26.33	70.68%
NL133- Zuidwest-Drenthe	6,157,230.13	0.58%	23	0.70%	2.55%	26.03	69.38%
NL211- Noord-Overijssel	18,284,876.57	1.74%	61	1.85%	2.94%	26.39	72.41%
NL212- Zuidwest-Overijssel	4,824,016.44	0.46%	13	0.39%	2.84%	26.61	74.70%
NL213- Twente	19,583,603.62	1.86%	70	2.12%	2.96%	26.85	75.96%
NL221- Veluwe	35,859,326.10	3.41%	121	3.67%	2.71%	26.00	63.53%
NL224- Zuidwest-Gelderland	11,271,376.50	1.07%	35	1.06%	2.80%	26.56	75.72%
NL225- Achterhoek	9,225,165.23	0.88%	36	1.09%	2.58%	26.03	65.69%
NL226- Arnhem/Nijmegen	31,861,991.94	3.03%	111	3.36%	2.57%	26.11	71.74%
NL230- Flevoland	91,423,659.98	8.68%	289	8.76%	2.99%	26.75	79.73%
NL321- Kop van Noord Holland	14,483,898.19	1.38%	58	1.76%	2.84%	26.47	68.52%
NL323- IJmond	12,553,077.61	1.19%	41	1.24%	3.43%	26.76	69.83%
NL325- Zaanstreek	14,241,569.55	1.35%	41	1.24%	2.84%	26.69	77.19%
NL327- Het Gooi en Vechstreek	16,137,314.24	1.53%	36	1.09%	2.18%	26.28	63.65%
NL328- Alkmaar en omgeving	17,058,262.52	1.62%	52	1.58%	2.44%	25.93	70.26%
NL32A- Agglomeratie Haarlem	13,913,360.38	1.32%	37	1.12%	2.60%	26.24	66.24%
NL32B- Groot-Amsterdam	138,034,407.56	13.11%	366	11.09%	2.91%	26.39	72.64%
NL341- Zeeuwsch-Vlaanderen	2,927,927.21	0.28%	11	0.33%	3.53%	26.83	76.65%
NL342- Overig Zeeland	10,799,374.99	1.03%	39	1.18%	2.55%	26.20	69.61%
NL350- Utrecht	98,445,121.73	9.35%	290	8.79%	2.86%	26.45	71.11%
NL361- Agglomeratie 's-Gravenhage	84,582,167.58	8.03%	261	7.91%	2.86%	26.36	74.83%
NL362- Delft en Westland	16,920,208.67	1.61%	51	1.55%	2.50%	26.54	66.67%
NL363- Agglomeratie Leiden en Bollenstreek	27,810,252.59	2.64%	84	2.55%	3.01%	26.91	72.39%
NL364- Zuidoost-Zuid-Holland	17,503,281.63	1.66%	54	1.64%	2.56%	26.34	78.02%
NL365- Oost-Zuid-Holland	23,808,047.47	2.26%	73	2.21%	2.49%	26.27	72.01%
NL366- Groot-Rijnmond	115,097,274.60	10.93%	355	10.76%	2.78%	26.58	75.22%
NL411- West-Noord-Brabant	28,309,131.63	2.69%	92	2.79%	2.62%	26.26	73.50%
NL414- Zuidoost-Noord-Brabant	43,786,067.06	4.16%	130	3.94%	2.78%	26.41	72.34%
NL415- Midden-Noord-Brabant	21,889,716.35	2.08%	72	2.18%	2.98%	26.57	75.28%
NL416- Noordoost-Noord-Brabant	28,853,022.09	2.74%	94	2.85%	2.89%	25.91	71.86%
NL421- Noord-Limburg	6,065,951.21	0.58%	26	0.79%	2.52%	26.35	73.27%
NL422- Midden-Limburg	5,532,501.84	0.53%	18	0.55%	2.83%	26.25	79.68%
NL423- Zuid-Limburg	5,592,734.35	0.53%	25	0.76%	3.16%	26.51	69.24%
Unknown							
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%

## 18. Occupancy

Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Owner Occupied	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%
Buy-to-Let								
Unknown								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	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	765,348,943.85	72.68%	2,330	70.61%	2.82%	26.49	75.33%	71.25%
Self Employed	193,523,661.98	18.38%	481	14.58%	2.87%	26.30	72.76%	19.01%
Other	94,197,350.63	8.95%	489	14.82%	2.66%	26.16	51.99%	9.73%
Unknown								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%

## 20. Loanpart Payment Frequency

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Monthly	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%
Quarterly								
Semi-Annually								
Annually								
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	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++++	66,110,206.23	6.28%	184	5.58%	2.38%	26.36	70.06%	6.23%
A+++	206,752,457.12	19.63%	611	18.52%	2.24%	25.87	68.02%	19.35%
A++	67,369,975.95	6.40%	192	5.82%	2.58%	25.99	70.07%	6.26%
A+	128,074,589.39	12.16%	405	12.27%	3.06%	26.50	73.09%	12.45%
A	584,762,727.77	55.53%	1,908	57.82%	3.04%	26.66	75.00%	55.71%
B								
C								
D								
E								
F								
G								
Unknown								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	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	675,954.14	0.06%	28	0.85%	3.71%	21.65	11.31%	0.06%
0.5 - 1.0	3,809,877.31	0.36%	48	1.45%	2.93%	24.20	23.97%	0.32%
1.0 - 1.5	12,171,376.08	1.16%	102	3.09%	2.87%	24.47	32.58%	0.93%
1.5 - 2.0	19,559,100.20	1.86%	110	3.33%	2.88%	26.20	43.30%	1.92%
2.0 - 2.5	32,479,236.19	3.08%	131	3.97%	2.84%	25.66	53.33%	2.75%
2.5 - 3.0	63,769,237.06	6.06%	232	7.03%	2.77%	25.79	61.15%	5.26%
3.0 - 3.5	113,627,250.69	10.79%	355	10.76%	2.82%	26.07	68.35%	9.09%
3.5 - 4.0	191,961,035.98	18.23%	585	17.73%	3.14%	26.48	74.51%	16.22%
4.0 - 4.5	292,631,739.08	27.79%	880	26.67%	2.93%	26.65	78.37%	25.20%
4.5 - 5.0	230,263,328.48	21.87%	580	17.58%	2.71%	26.77	79.97%	24.36%
5.0 - 5.5	66,040,925.56	6.27%	159	4.82%	1.96%	26.25	70.54%	10.52%
5.5 - 6.0	10,901,383.58	1.04%	36	1.09%	2.11%	26.37	59.11%	1.90%
6.0 - 6.5	6,713,716.97	0.64%	23	0.70%	2.04%	26.56	63.27%	0.73%
6.5 - 7.0	6,538,365.60	0.62%	23	0.70%	2.11%	26.33	59.71%	0.71%
7.0 >=	1,927,429.54	0.18%	8	0.24%	2.37%	26.60	65.29%	
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%

Weighted Average	4.0
Minimum	0.1
Maximum	12.1

### 23. Payment Due to Income

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 5%	14,018,401.01	1.33%	148	4.48%	2.14%	25.73	27.37%	1.29%
5% - 10%	63,366,588.99	6.02%	301	9.12%	2.03%	25.64	47.69%	6.24%
10% - 15%	158,448,409.61	15.05%	517	15.67%	2.13%	25.86	63.50%	16.14%
15% - 20%	260,760,330.41	24.76%	807	24.45%	2.30%	26.02	70.94%	26.39%
20% - 25%	339,810,326.58	32.27%	960	29.09%	2.98%	26.59	78.11%	31.18%
25% - 30%	200,756,575.44	19.06%	524	15.88%	3.96%	27.36	83.88%	17.33%
30% - 35%	13,730,509.59	1.30%	34	1.03%	4.08%	27.36	81.97%	1.43%
35% - 40%	1,486,238.53	0.14%	6	0.18%	2.89%	26.34	76.29%	
40% - 45%	525,576.30	0.05%	2	0.06%	1.99%	26.07	76.38%	
45% - 50%								
50% - 55%	167,000.00	0.02%	1	0.03%	4.34%	28.19	42.82%	
55% - 60%								
60% - 65%								
65% - 70%								
70% >=								
<b>Total</b>	<b>1,053,069,956.46</b>	<b>100.00%</b>	<b>3,300</b>	<b>100.00%</b>	<b>2.82%</b>	<b>26.43</b>	<b>72.77%</b>	<b>100.00%</b>

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	208,430,519.14	19.79%	834	25.27%	3.19%	27.20	82.36%	16.05%
Non NHG Loans	844,639,437.32	80.21%	2,466	74.73%	2.72%	26.23	70.41%	83.95%
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	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	215,765,679.65	20.49%	1,338	20.67%	3.17%	27.16	82.27%	16.49%
Non NHG Loans	837,304,276.81	79.51%	5,135	79.33%	2.73%	26.24	70.33%	83.51%
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%

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**25. Originator**

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Originator	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
ING	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%

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**26. Servicer**


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Servicer	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
ING	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%

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## 27. Capital Insurance Policy Provider

Insurance Policy Provider	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
No Policy attached	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	100.00%
Total	1,053,069,956.46	100.00%	6,473	100.00%	2.82%	26.43	72.77%	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	546,330,423.12	51.88%	1,684	51.03%	2.67%	26.36	74.41%	56.57%
2023 - 2024	395,396,560.33	37.55%	1,277	38.70%	2.94%	26.34	70.14%	37.94%
2024 - 2025	108,540,286.77	10.31%	329	9.97%	3.08%	27.03	74.04%	5.49%
2025 - 2026	2,802,686.24	0.27%	10	0.30%	3.15%	27.05	74.55%	
2026 - 2027								
2027 - 2028								
2028 - 2029								
2029 - 2030								
2030 - 2031								
2031 - 2032								
2032 - 2033								
2033 - 2034								
2034 - 2035								
2035 >=								
Unknown								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%

Weighted Average	2022
Minimum	2021
Maximum	2025

## 29. Primary Energy Demand, kWh/m<sup>2</sup>/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	78,553,789.42	7.46%	218	6.61%	2.33%	26.24	69.88%	7.37%
0 - 30	200,900,224.82	19.08%	585	17.73%	2.22%	25.88	69.05%	18.58%
30 - 50	55,535,044.95	5.27%	182	5.52%	2.68%	26.38	71.31%	5.28%
50 - 75	85,613,302.20	8.13%	253	7.67%	3.08%	26.52	74.74%	7.71%
75 - 105	112,812,685.66	10.71%	360	10.91%	3.09%	26.51	73.19%	11.28%
105 - 160	519,654,909.41	49.35%	1,702	51.58%	3.03%	26.64	74.39%	49.78%
160 - 190								
190 - 250								
250 - 290								
290 - 335								
335 - 380								
380 - 400								
400 >=								
Unknown								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	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	20,155,795.23	1.91%	46	1.39%	3.04%	25.86	69.21%	2.02%
1900 - 1910	16,563,384.11	1.57%	49	1.48%	3.50%	27.01	66.42%	1.61%
1910 - 1920	9,619,532.27	0.91%	28	0.85%	2.89%	26.84	65.26%	1.20%
1920 - 1930	20,080,526.93	1.91%	57	1.73%	3.31%	26.70	72.80%	2.18%
1930 - 1940	22,347,186.05	2.12%	58	1.76%	2.90%	25.92	70.73%	2.11%
1940 - 1950	3,358,688.56	0.32%	12	0.36%	3.22%	26.36	71.35%	0.33%
1950 - 1960	11,913,329.92	1.13%	38	1.15%	3.16%	26.65	76.84%	1.18%
1960 - 1970	28,253,901.54	2.68%	98	2.97%	3.04%	26.58	77.93%	2.43%
1970 - 1980	56,708,204.04	5.39%	190	5.76%	3.06%	26.39	77.41%	5.18%
1980 - 1990	98,990,141.48	9.40%	355	10.76%	3.10%	26.83	80.07%	8.95%
1990 - 2000	157,204,334.07	14.93%	518	15.70%	2.98%	26.65	75.24%	14.56%
2000 - 2005	124,623,569.99	11.83%	391	11.85%	2.97%	26.63	72.74%	11.89%
2005 - 2010	106,947,845.96	10.16%	333	10.09%	2.95%	26.58	72.55%	10.77%
2010 - 2015	57,160,974.12	5.43%	187	5.67%	3.10%	26.52	69.53%	5.52%
2015 - 2020	43,314,953.85	4.11%	123	3.73%	3.02%	25.88	67.73%	4.65%
2020 - 2021	10,963,171.27	1.04%	31	0.94%	2.84%	26.04	70.90%	1.22%
2021 - 2022	26,448,746.42	2.51%	78	2.36%	2.11%	25.23	68.68%	2.72%
2022 - 2023	57,529,414.92	5.46%	164	4.97%	1.93%	25.73	67.18%	6.08%
2023 - 2024	140,372,079.38	13.33%	423	12.82%	2.15%	26.19	70.22%	13.42%
2024 - 2025	39,923,136.24	3.79%	119	3.61%	2.73%	26.64	71.73%	1.99%
2025 >=	591,040.11	0.06%	2	0.06%	3.41%	27.40	94.60%	
Unknown								
Total	1,053,069,956.46	100.00%	3,300	100.00%	2.82%	26.43	72.77%	100.00%

Weighted Average	1995
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: <a href="https://www.eponline.nl/">https://www.eponline.nl/</a> (or any replacement public database maintained by the RVO (or any other governmental authority) from time to time);
EPC Issuance Date / EPC Expiration Date	Date on which energy performance certificate issued/expires in respect of a Mortgaged Asset in accordance with the System of Energy Performance of Buildings (containing, among other things, also the primary energy demand (PED) record, as applicable);
EUR, euro or €	means the lawful currency of the member states of the European Union that adopt the single currency in accordance with the Treaty establishing the European Community (signed in Rome on 25 March 1957), as amended from time to time;
Further Advance	means a loan or a further advance to be made to a Borrower under a Mortgage Loan, which is secured by the same Mortgage;
Indexed Current Loan to Value Ratio	means the ratio (expressed as a percentage) obtained by dividing (a) Outstanding Principal Balance of a Mortgage Loan by (b) the Indexed Market Value;
Indexed Market Value	means the market value calculated by indexing the Market Value of the Mortgaged Asset with a property price index (weighted average of houses and apartment prices), as provided by the Centraal Bureau voor de Statistiek (CBS) for the province where the property is located;
ING	means ING Bank N.V., a public company (naamloze vennootschap) having its corporate seat (statutaire zetel) in Amsterdam and its registered offices at Bijlmerdreef 106, 1102 CT Amsterdam, The Netherlands and being registered at the Chamber of Commerce under number 33031431;
Initial Cut-Off Date	means 31 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 (lendingdelen) of which a mortgage loan consists;
Loan to Income Ratio	means the Outstanding Principal Balance of the relevant Mortgage Receivable divided by the sum of the income of the relevant Borrower;
Market Value	means (i) the market value (marktwaarde) of the relevant Mortgaged Asset based on (a) if available, the most recent valuation by an external valuer, or (b) if no valuation is available, the assessment by the Dutch tax authorities on the basis of the WOZ at the time of application by the Borrower or (ii) in respect of a Mortgaged Asset to be constructed or in construction at the time of application by the Borrower, the construction costs of such Mortgaged Asset plus the purchase price of the relevant building lot;
Mortgage	means a mortgage right (hypotheekrecht) securing the relevant Mortgage Receivables;
Mortgage Interest Rates	means the rate(s) of interest from time to time chargeable to Borrowers under the Mortgage Loans;
Mortgage Loans	means the mortgage loans granted by the Seller (which includes an originator which has merged (gefuseerd) into the Seller) to the relevant borrowers which may consist of one or more Loan Parts as set forth in the list of loans attached to the Mortgage Receivables Purchase Agreement and, after any purchase and assignment of any New Mortgage Receivables has taken place in accordance with the Mortgage Receivables Purchase Agreement, the relevant other mortgage loans and Further Advances, to the extent any and all rights under and in connection therewith are not retransferred or otherwise disposed of by the Issuer;
Mortgage Receivable	means any and all rights of the Seller (and after assignment of such rights to the Issuer, of the Issuer) against the Borrower under or in connection with a Mortgage Loan, including any and all claims of the Seller (or the Issuer after assignment) on the Borrower as a result of the Mortgage Loan being terminated, dissolved or declared null and void;
Mortgaged Asset	means (i) a real property (onroerende zaak), (ii) an apartment right (appartementrecht) or (iii) a long lease (erfpachtrecht) situated in The Netherlands on which a Mortgage is vested;
New Mortgage Receivable	means a Mortgage Receivable purchased by and assigned to the Issuer during the Revolving Period (which shall include, for the avoidance of doubt, any Further Advance Receivables) to the extent not re-assigned or otherwise disposed of by the Issuer;

Term	Definition / Calculation
NHG Guarantee	means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW;
NHG Mortgage Loan	means a Mortgage Loan that has the benefit of an NHG Guarantee;
NHG Mortgage Loan Receivable	means the Mortgage Receivable resulting from an NHG Mortgage Loan;
Outstanding Principal Balance	means, in relation to a Mortgage Receivable at any date, an amount equal to: (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/m <sup>2</sup> /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

<b>ACCOUNT BANK (ABNK)</b>	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUIJ8J3ZU0QE75	<b>ARRANGER (ARRG)</b>	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUIJ8J3ZU0QE75
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<b>JOINT LEAD MANAGERS (MNGR)</b>	Credit Agricole CIB 12 place des Etats-Unis 92120 Montrouge France (FR) 1VUV7VQFKUOQSJ21A208	<b>JOINT LEAD MANAGERS (MNGR)</b>	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUIJ8J3ZU0QE75
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<b>LISTING AGENT (OTHR)</b>	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUIJ8J3ZU0QE75	<b>PAYING AGENT (PAYA)</b>	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUIJ8J3ZU0QE75
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<b>SECURITY TRUSTEE (TRUS)</b>	Stichting Security Trustee Green Lion 2024-1 Basisweg 10 1043 AP Amsterdam The Netherlands (NL) 724500R0FRROYTJMBC30	<b>SELLER (SELL)</b>	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUIJ8J3ZU0QE75



SERVICER (OTHR)

ING Bank N.V.

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SWAP COUNTERPARTY (IRSP)

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