Green Lion 2024-1 B.V.

ESMA identifier: 3TK20IVIUJ8J3ZU0QE75N202401

Portfolio and Performance Report

Reporting Period: 1 September 2026 - 30 September 2026

Reporting Date: 23 October 2026

AMOUNTS IN EURO

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Key Dates

Securitisation Dates

Closing Date	10 Jul 2024
Portfolio Cut-off Date	30 Sep 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		3,288
Repaid in full Mortgage Loans	-/-	20
Purchased Mortgage loans		70
Repurchased Mortgage Loans	-/-	30
Foreclosed Mortgage Loans	-/-	0
Other		10
Number of Mortgage Loans at the end of the Reporting Period		3,318

Amounts of Mortgage Loans

Net Outstanding balance at the beginning of the Reporting Period		1,038,703,345.94
Repayments	-/-	1,924,895.48
Prepayments	-/-	6,005,657.83
Further Advances		15,511,925.98
Purchased Mortgage Loans		27,168,130.60
Repurchased Mortgage Loans	-/-	21,205,809.19
Foreclosed Mortgage Loans	-/-	0.00
Other		804,133.89
Net Outstanding balance at the end of the Reporting Period		1,053,051,173.91

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period	235,677.47
Changes in Construction Deposit Obligations	89,811.35
Construction Deposit Obligations at the end of the Reporting Period	325,488.82

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		2,926,233	3,061,106
Mortgage Loans foreclosed in the reporting period			
Number of Mortgage Loans foreclosed during the Reporting Period		0	0
Net principal balance of Mortgage Loans foreclosed during the Reporting Period		0.00	0.00
Other foreclosed amounts (e.g. interest in arrears and penalties) during the Reporting Period		0.00	0.00
Total amount of foreclosures of Mortgage Loans during the Reporting Period		0.00	0.00
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/-	0.00	0.00
Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period		0.00	0.00
Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period	-/-	0.00	0.00
Losses minus recoveries during the Reporting Period		0.00	0.00
Average loss severity during the Reporting Period		0.00	0.00
Mortgage loans foreclosed since Closing Date			
Number of Mortgage Loans foreclosed since the Closing Date		0	0
Percentage of number of Mortgage Loans at Closing Date (%, including replenished loans)		0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date		0.00	0.00
Percentage of net principal balance at the Closing Date (%, including replenished loans)		0.00%	0.00%
Net principal balance of Mortgage Loans foreclosed since the Closing Date		0.00	0.00
Other foreclosed amounts (e.g. interest in arrears and penalties) since the Closing Date		0.00	0.00
Total amount of foreclosures of Mortgage Loans since the Closing Date		0.00	0.00
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	0.00	0.00
Total amount of losses on Mortgage Loans foreclosed since the Closing Date		0.00	0.00
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	0.00	0.00
Losses minus recoveries since the Closing Date		0.00	0.00
Average loss severity since the Closing Date		0.00	0.00
Mortgage loans in Foreclosure			
Number of Mortgage Loans in foreclosure at the beginning of the Reporting Period		0	0
Number of new Mortgage Loans foreclosed during the Reporting Period		0	0
Number of Mortgage Loans for which foreclosure was completed in the Reporting Period	-/-	0	0
Number of Mortgage Loans in foreclosure at the end of the Reporting Period		0	0
Net principal balance of Mortgage Loans in foreclosure at the beginning of the Reporting Period		0.00	0.00
Net principal balance of new Mortgage Loans in foreclosure during the Reporting Period		0.00	0.00
Net principal balance of Mortgage Loans for which foreclosure was completed during the Reporting Period	-/-	0.00	0.00
Net principal balance of Mortgage Loans in foreclosure at the end of the Reporting Period		0.00	0.00

Performance Ratios

	Previous Period	Current Period
Constant Prepayment Rate (CPR)		
Annualized Life CPR	5.437%	5.483%
Annualized 1-month average CPR	5.943%	6.733%
Annualized 3-month average CPR	5.666%	6.018%
Annualized 6-month average CPR	4.962%	5.251%
Annualized 12-month average CPR	5.233%	5.342%
Principal Payment Rate (PPR)		
Annualized Life PPR	2.115%	2.118%
Annualized 1-month average PPR	2.206%	2.214%
Annualized 3-month average PPR	2.198%	2.205%
Annualized 6-month average PPR	2.185%	2.192%
Annualized 12-month average PPR	2.165%	2.172%
Payment Ratio		
Periodic Payment Ratio	99.680%	99.630%
Constant Default Rate		
Constant Default Rate current month	0.000%	1.368%
Constant Default Rate 3-month average	0.115%	0.458%
Constant Default Rate 6-month average	0.200%	0.429%
Constant Default Rate 12-month average	0.287%	0.359%
Constant Default Rate to date	0.317%	0.355%

Transaction Specific Information

Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	1,053,051,173.91	1,053,099,499.78
Value of savings deposits	0.00	0.00
Net principal balance	1,053,051,173.91	1,053,099,499.78
Construction Deposits	325,488.82	1,144,385.89
Net principal balance excl. Construction and Saving Deposits	1,052,725,685.09	1,051,955,113.89
Negative balance	0.00	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	1,052,725,685.09	1,051,955,113.89
Number of loans	3,318	3,246
Number of loanparts	6,577	6,365
Number of negative loanparts	0	0
Average principal balance (borrower)	317,375.28	324,429.91
Weighted average current interest rate	2.88%	2.71%
Weighted average maturity (in years)	25.65	27.41
Weighted average remaining time to interest reset (in years)	9.33	11.66
Weighted average seasoning (in years)	3.78	2.02
Weighted average CLTOMV	71.90%	73.95%
Weighted average CLTIMV	60.22%	69.92%
Weighted average OLTOMV	79.58%	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	41,945.56	1,049,154,332.44	99.63%	6,560	99.74%	2.88%	25.65	71.86%
< 29 days	1,970.87	151,365.30	0.01%	1	0.02%	3.59%	27.50	64.41%
30 days - 59 days	7,204.51	684,370.31	0.06%	4	0.06%	3.18%	24.68	82.17%
60 days - 89 days								
90 days - 119 days	5,137.25	435,098.74	0.04%	1	0.02%	4.70%	26.58	94.59%
120 days - 149 days								
150 days - 179 days								
180 days >	42,805.69	2,626,007.12	0.25%	11	0.17%	3.50%	26.13	81.12%
Total	99,063.88	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%

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)	838,840,573.39	79.66%	4,912	74.68%	3.01%	25.75	75.20%	77.00%
German Amortisation (DEXX)								
Linear (FIXE)	28,932,209.09	2.75%	207	3.15%	2.71%	25.27	60.53%	3.34%
Interest Only (BLLT)	185,278,391.43	17.59%	1,458	22.17%	2.33%	25.27	58.73%	19.66%
Other (OTHR)								
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	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%	14,170,382.76	1.35%	93	1.41%	0.93%	24.88	70.67%	1.30%
1.00% - 1.50%	162,096,241.73	15.39%	1,115	16.95%	1.29%	24.69	66.81%	16.58%
1.50% - 2.00%	215,047,736.94	20.42%	1,413	21.48%	1.71%	24.53	66.76%	26.42%
2.00% - 2.50%	85,004,281.45	8.07%	562	8.54%	2.25%	24.54	67.56%	11.09%
2.50% - 3.00%	52,478,728.62	4.98%	304	4.62%	2.72%	24.98	71.33%	5.69%
3.00% - 3.50%	58,521,022.15	5.56%	370	5.63%	3.29%	26.05	76.14%	4.12%
3.50% - 4.00%	178,317,304.59	16.93%	1,029	15.65%	3.77%	27.03	79.78%	7.53%
4.00% - 4.50%	222,629,744.44	21.14%	1,324	20.13%	4.24%	26.63	73.06%	16.72%
4.50% - 5.00%	63,412,040.44	6.02%	360	5.47%	4.62%	26.42	78.51%	10.03%
5.00% - 5.50%	1,373,690.79	0.13%	7	0.11%	5.03%	26.06	81.81%	0.42%
5.50% - 6.00%								0.03%
6.00% - 6.50%								0.05%
6.50% - 7.00%								
7.00% >=								
Unknown								
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	2.88%
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	396,464.99	0.04%	29	0.87%	3.37%	24.14	5.85%	0.02%
25,000 - 50,000	1,897,786.34	0.18%	49	1.48%	3.05%	22.55	11.30%	0.11%
50,000 - 75,000	4,363,886.98	0.41%	69	2.08%	3.15%	24.73	16.41%	0.33%
75,000 - 100,000	5,234,616.20	0.50%	61	1.84%	2.94%	24.46	21.11%	0.54%
100,000 - 150,000	26,023,615.12	2.47%	205	6.18%	2.88%	24.90	37.83%	2.45%
150,000 - 200,000	61,124,915.74	5.80%	350	10.55%	2.69%	25.36	51.82%	6.17%
200,000 - 250,000	85,870,333.19	8.15%	377	11.36%	2.60%	25.39	63.08%	7.69%
250,000 - 300,000	131,675,662.25	12.50%	478	14.41%	2.89%	25.75	71.02%	11.87%
300,000 - 350,000	152,547,229.72	14.49%	471	14.20%	2.90%	25.67	74.62%	14.00%
350,000 - 400,000	152,952,101.91	14.52%	409	12.33%	2.89%	25.86	77.60%	13.42%
400,000 - 450,000	109,071,178.34	10.36%	257	7.75%	2.97%	25.88	78.47%	9.84%
450,000 - 500,000	95,940,350.35	9.11%	203	6.12%	3.03%	25.63	78.24%	9.83%
500,000 - 550,000	51,792,235.50	4.92%	99	2.98%	2.92%	25.62	76.68%	6.24%
550,000 - 600,000	46,278,209.44	4.39%	81	2.44%	2.89%	25.82	79.16%	3.65%
600,000 - 650,000	41,334,640.83	3.93%	66	1.99%	2.96%	25.61	76.79%	3.57%
650,000 - 700,000	27,582,040.69	2.62%	41	1.24%	2.94%	25.64	80.03%	2.38%
700,000 - 750,000	15,139,028.71	1.44%	21	0.63%	2.89%	25.33	70.01%	2.21%
750,000 - 800,000	12,314,341.44	1.17%	16	0.48%	2.94%	25.77	75.83%	0.96%
800,000 - 850,000	12,433,321.98	1.18%	15	0.45%	2.96%	25.46	75.97%	1.48%
850,000 - 900,000	9,583,670.51	0.91%	11	0.33%	2.40%	25.76	65.81%	1.25%
900,000 - 950,000	6,553,764.03	0.62%	7	0.21%	2.16%	25.73	76.23%	0.87%
950,000 - 1,000,000	2,941,779.65	0.28%	3	0.09%	3.52%	27.09	62.32%	1.11%
1.000.000 >								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	100.00%

Average	317,375
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%	1,042,074,835.59	98.96%	3,288	99.10%	2.87%	25.63	71.76%	95.93%
0% - 10%	9,962,410.93	0.95%	26	0.78%	3.34%	27.14	86.09%	3.98%
10% - 20%	1,013,927.39	0.10%	4	0.12%	3.17%	26.84	73.33%	0.08%
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% >								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	0%
Minimum	0%
Maximum	13%

7. Origination Year

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
2026 >=	11,911,529.85	1.13%	122	1.85%	3.62%	28.86	78.36%	
2025 - 2026	63,657,386.46	6.05%	409	6.22%	3.46%	27.77	80.25%	
2024 - 2025	156,149,247.73	14.83%	904	13.74%	3.70%	26.99	78.39%	3.43%
2023 - 2024	298,444,543.09	28.34%	1,840	27.98%	3.91%	25.93	71.31%	32.57%
2022 - 2023	353,358,829.62	33.56%	2,032	30.90%	2.09%	25.27	71.43%	41.02%
2021 - 2022	117,730,597.57	11.18%	819	12.45%	1.50%	24.49	66.80%	14.81%
2020 - 2021	23,597,254.82	2.24%	179	2.72%	1.71%	23.39	62.60%	3.20%
2019 - 2020	9,377,630.11	0.89%	84	1.28%	2.19%	22.53	58.89%	1.59%
2018 - 2019	7,433,247.86	0.71%	65	0.99%	2.14%	21.55	62.49%	1.18%
2017 - 2018	3,105,833.40	0.29%	30	0.46%	1.81%	20.97	56.45%	0.72%
2016 - 2017	2,318,639.05	0.22%	19	0.29%	2.72%	19.58	55.62%	0.42%
2015 - 2016	1,309,942.98	0.12%	16	0.24%	2.73%	13.43	46.92%	0.31%
2014 - 2015	3,305,727.12	0.31%	39	0.59%	3.17%	17.58	37.47%	0.51%
2013 - 2014	874,344.43	0.08%	15	0.23%	3.91%	16.01	43.04%	0.17%
2012 - 2013	476,419.82	0.05%	4	0.06%	1.91%	15.49	46.41%	0.06%
2011 - 2012								
2010 - 2011								
2009 - 2010								
2008 - 2009								
2007 - 2008								
2006 - 2007								
2005 - 2006								
2004 - 2005								
< 2004								
Unknown								
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	2023
Minimum	2012
Maximum	2026

8. Legal Maturity

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
2021 - 2025								
2025 - 2030	429,760.88	0.04%	10	0.15%	3.23%	2.27	42.76%	0.05%
2030 - 2035	890,515.57	0.08%	19	0.29%	3.27%	6.21	39.35%	0.11%
2035 - 2040	1,392,010.89	0.13%	26	0.40%	2.56%	11.11	59.52%	0.16%
2040 - 2045	13,806,252.04	1.31%	160	2.43%	2.80%	17.10	51.78%	1.73%
2045 - 2050	95,593,031.62	9.08%	850	12.92%	2.30%	21.27	62.71%	11.61%
2050 - 2055	876,021,726.64	83.19%	5,077	77.19%	2.89%	26.09	72.62%	86.33%
2055 - 2060	64,917,876.27	6.16%	435	6.61%	3.59%	28.76	80.86%	
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 >=								
Credit Mortgage								
Unknown								
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	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	20,835,745.30	1.98%	180	2.74%	3.60%	28.64	80.68%	22.83%
1 year - 2 years	81,622,280.02	7.75%	489	7.44%	3.50%	27.60	80.69%	36.64%
2 years - 3 years	178,055,450.55	16.91%	1,122	17.06%	3.78%	26.67	73.13%	28.46%
3 years - 4 years	320,589,019.31	30.44%	1,905	28.96%	3.71%	25.82	73.09%	6.32%
4 years - 5 years	330,117,527.89	31.35%	1,934	29.41%	1.79%	25.13	70.78%	1.78%
5 years - 6 years	77,191,683.25	7.33%	550	8.36%	1.58%	24.32	65.34%	1.47%
6 years - 7 years	18,406,149.29	1.75%	140	2.13%	1.75%	23.19	61.44%	0.80%
7 years - 8 years	10,088,280.85	0.96%	93	1.41%	2.15%	22.22	60.79%	0.49%
8 years - 9 years	6,802,804.67	0.65%	60	0.91%	2.06%	21.27	57.32%	0.37%
9 years - 10 years	1,636,046.14	0.16%	16	0.24%	1.74%	20.37	67.53%	0.32%
10 years - 11 years	2,189,752.29	0.21%	16	0.24%	3.07%	16.27	52.61%	0.43%
11 years - 12 years	1,030,890.35	0.10%	19	0.29%	2.59%	18.42	43.52%	0.09%
12 years - 13 years	3,680,723.54	0.35%	42	0.64%	3.35%	17.47	38.15%	0.01%
13 years - 14 years	328,400.64	0.03%	7	0.11%	3.15%	14.38	48.09%	
14 years - 15 years	476,419.82	0.05%	4	0.06%	1.91%	15.49	46.41%	
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	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	3.8
Minimum	0.0
Maximum	14.5

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	42,000.00	0.00%	1	0.02%	3.26%	0.83	8.09%	
1 years - 2 years	12,976.59	0.00%	2	0.03%	3.16%	1.58	24.46%	
2 years - 3 years	374,784.29	0.04%	7	0.11%	3.23%	2.45	47.28%	0.00%
3 years - 4 years								0.01%
4 years - 5 years	120,039.93	0.01%	5	0.08%	3.78%	4.50	34.57%	0.03%
5 years - 6 years	103,918.09	0.01%	5	0.08%	1.43%	5.30	32.68%	0.01%
6 years - 7 years	457,717.70	0.04%	6	0.09%	3.23%	6.33	48.99%	0.01%
7 years - 8 years	208,839.85	0.02%	3	0.05%	4.00%	7.37	24.27%	0.02%
8 years - 9 years	17,591.17	0.00%	1	0.02%	3.66%	8.50	55.70%	0.04%
9 years - 10 years	409,323.17	0.04%	5	0.08%	2.75%	9.46	63.67%	0.04%
10 years - 11 years	285,554.11	0.03%	5	0.08%	2.08%	10.83	68.04%	0.00%
11 years - 12 years	267,458.20	0.03%	10	0.15%	2.19%	11.46	63.66%	0.04%
12 years - 13 years	160,161.24	0.02%	3	0.05%	1.89%	12.40	41.73%	0.02%
13 years - 14 years	470,566.61	0.04%	5	0.08%	2.72%	13.24	48.29%	0.05%
14 years - 15 years	226,074.34	0.02%	4	0.06%	2.55%	14.54	38.67%	0.02%
15 years - 16 years	1,010,677.10	0.10%	8	0.12%	1.92%	15.71	46.74%	0.06%
16 years - 17 years	2,877,651.25	0.27%	33	0.50%	3.16%	16.63	60.01%	0.04%
17 years - 18 years	8,614,431.81	0.82%	98	1.49%	2.84%	17.49	50.28%	0.05%
18 years - 19 years	9,256,430.47	0.88%	111	1.69%	2.53%	18.54	58.81%	0.21%
19 years - 20 years	10,848,333.11	1.03%	113	1.72%	2.66%	19.47	58.37%	0.92%
20 years - 21 years	15,534,419.98	1.48%	158	2.40%	2.28%	20.49	63.66%	0.93%
21 years - 22 years	22,231,964.96	2.11%	186	2.83%	2.21%	21.43	64.15%	1.36%
22 years - 23 years	31,519,552.34	2.99%	252	3.83%	2.24%	22.46	62.97%	1.86%
23 years - 24 years	30,819,353.79	2.93%	242	3.68%	1.91%	23.51	64.18%	2.41%
24 years - 25 years	87,266,284.39	8.29%	602	9.15%	1.67%	24.57	66.91%	3.33%
25 years - 26 years	307,646,302.71	29.21%	1,757	26.71%	1.82%	25.52	71.63%	3.67%
26 years - 27 years	279,919,013.40	26.58%	1,513	23.00%	3.88%	26.49	74.66%	6.67%
27 years - 28 years	153,607,697.11	14.59%	893	13.58%	3.94%	27.43	73.80%	26.43%
28 years - 29 years	71,087,585.06	6.75%	399	6.07%	3.63%	28.38	81.76%	32.29%
29 years - 30 years	17,214,367.67	1.63%	142	2.16%	3.70%	29.32	80.96%	19.48%
30 years >=	440,103.47	0.04%	8	0.12%	3.70%	30.00	72.93%	
Credit Mortgage								
Unknown								
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	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)	215,005,278.44	20.42%	854	25.74%	3.28%	26.49	81.35%	16.05%
< 10.00%	925,910.88	0.09%	32	0.96%	3.77%	24.74	5.87%	0.08%
10.00% - 20.00%	4,899,432.71	0.47%	72	2.17%	2.96%	25.04	13.41%	0.62%
20.00% - 30.00%	11,983,806.47	1.14%	103	3.10%	3.09%	25.46	21.89%	1.33%
30.00% - 40.00%	20,630,232.04	1.96%	114	3.44%	2.53%	25.19	31.91%	2.44%
40.00% - 50.00%	47,674,056.39	4.53%	205	6.18%	2.48%	24.76	41.44%	4.79%
50.00% - 60.00%	77,370,259.46	7.35%	267	8.05%	2.61%	25.11	49.24%	8.11%
60.00% - 70.00%	122,254,058.45	11.61%	352	10.61%	2.54%	25.01	57.53%	13.37%
70.00% - 80.00%	129,025,063.31	12.25%	330	9.95%	2.65%	25.14	67.11%	13.08%
80.00% - 90.00%	135,950,203.93	12.91%	328	9.89%	2.72%	25.34	75.57%	13.08%
90.00% - 100.00%	167,035,722.44	15.86%	391	11.78%	3.06%	26.00	86.85%	15.71%
100.00 %	101,977,505.97	9.68%	232	6.99%	3.10%	26.12	91.25%	10.33%
100.01 % - 110.00 %	18,319,643.42	1.74%	38	1.15%	2.75%	25.65	91.02%	1.01%
110.00% >=								
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	79.58%
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)	215,005,278.44	20.42%	854	25.74%	3.28%	26.49	81.35%	16.05%
< 10.00%	2,249,314.82	0.21%	63	1.90%	3.36%	24.55	7.25%	0.12%
10.00% - 20.00%	9,708,516.63	0.92%	113	3.41%	2.86%	24.66	15.81%	0.91%
20.00% - 30.00%	14,572,569.78	1.38%	105	3.16%	2.99%	25.23	25.16%	1.49%
30.00% - 40.00%	36,296,676.79	3.45%	169	5.09%	2.46%	24.88	35.94%	3.29%
40.00% - 50.00%	77,542,759.78	7.36%	291	8.77%	2.46%	24.69	45.38%	6.35%
50.00% - 60.00%	115,322,024.61	10.95%	346	10.43%	2.44%	24.96	54.99%	10.14%
60.00% - 70.00%	141,947,662.60	13.48%	365	11.00%	2.60%	25.05	65.17%	13.94%
70.00% - 80.00%	145,199,348.95	13.79%	346	10.43%	2.64%	25.39	74.96%	14.35%
80.00% - 90.00%	150,768,108.31	14.32%	349	10.52%	2.71%	25.75	85.50%	11.73%
90.00% - 100.00%	144,438,913.20	13.72%	317	9.55%	3.64%	26.53	93.42%	21.63%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	71.90%
Minimum	0.81%
Maximum	99.26%

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)	215,005,278.44	20.42%	854	25.74%	3.28%	26.49	81.35%	16.05%
< 10.00%	4,434,316.62	0.42%	94	2.83%	3.04%	23.26	10.07%	0.21%
10.00% - 20.00%	15,431,452.44	1.47%	144	4.34%	2.81%	24.41	21.36%	1.22%
20.00% - 30.00%	33,617,597.92	3.19%	183	5.52%	2.45%	24.35	34.58%	2.31%
30.00% - 40.00%	85,162,116.83	8.09%	318	9.58%	2.36%	24.84	45.56%	4.36%
40.00% - 50.00%	132,812,464.17	12.61%	401	12.09%	2.43%	24.94	56.33%	7.80%
50.00% - 60.00%	169,799,536.69	16.12%	430	12.96%	2.54%	25.08	67.76%	11.86%
60.00% - 70.00%	156,409,288.39	14.85%	370	11.15%	2.67%	25.46	78.50%	15.05%
70.00% - 80.00%	157,008,690.13	14.91%	357	10.76%	3.30%	26.09	88.17%	14.50%
80.00% - 90.00%	66,691,850.83	6.33%	136	4.10%	3.56%	26.80	91.29%	11.06%
90.00% - 100.00%	16,678,581.45	1.58%	31	0.93%	3.57%	27.78	96.35%	15.56%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	60.22%
Minimum	0.79%
Maximum	98.94%

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	7,352,110.96	0.70%	90	1.37%	2.67%	22.71	58.39%	0.74%
12 month(s) - 24 month(s)	24,543,317.96	2.33%	186	2.83%	3.26%	24.60	64.78%	0.59%
24 month(s) - 36 month(s)	26,619,007.58	2.53%	246	3.74%	3.21%	24.92	66.87%	0.95%
36 month(s) - 48 month(s)	30,367,263.98	2.88%	252	3.83%	2.62%	25.15	65.87%	1.58%
48 month(s) - 60 month(s)	44,008,014.41	4.18%	319	4.85%	1.83%	24.42	66.60%	2.93%
60 month(s) - 72 month(s)	140,401,749.98	13.33%	740	11.25%	1.68%	25.25	72.98%	2.00%
72 month(s) - 84 month(s)	191,842,505.83	18.22%	1,005	15.28%	3.99%	26.15	75.57%	2.84%
84 month(s) - 96 month(s)	119,736,130.30	11.37%	691	10.51%	4.00%	27.06	74.92%	12.90%
96 month(s) - 108 month(s)	60,590,822.51	5.75%	351	5.34%	3.65%	27.74	82.04%	17.98%
108 month(s) - 120 month(s)	23,696,992.28	2.25%	178	2.71%	3.55%	27.61	75.63%	15.01%
120 month(s) - 132 month(s)	12,169,211.75	1.16%	103	1.57%	2.08%	25.18	67.21%	0.24%
132 month(s) - 144 month(s)	20,734,904.13	1.97%	144	2.19%	3.60%	25.09	72.64%	0.37%
144 month(s) - 156 month(s)	15,041,957.42	1.43%	114	1.73%	2.83%	23.41	62.49%	1.02%
156 month(s) - 168 month(s)	19,211,850.17	1.82%	135	2.05%	1.93%	23.43	63.72%	1.69%
168 month(s) - 180 month(s)	52,549,517.02	4.99%	369	5.61%	1.72%	24.38	66.52%	2.19%
180 month(s) - 192 month(s)	186,411,729.48	17.70%	1,140	17.33%	1.87%	25.07	69.30%	1.43%
192 month(s) - 204 month(s)	53,131,023.78	5.05%	335	5.09%	3.40%	25.65	71.21%	4.47%
204 month(s) - 216 month(s)	16,299,628.03	1.55%	110	1.67%	4.27%	27.05	73.92%	15.71%
216 month(s) - 228 month(s)	6,581,597.37	0.63%	43	0.65%	3.93%	27.76	77.53%	12.97%
228 month(s) - 240 month(s)	839,254.99	0.08%	11	0.17%	3.93%	29.10	69.34%	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	922,583.98	0.09%	15	0.23%	3.74%	8.15	49.02%	0.14%
Unknown								
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	112
Minimum	1
Maximum	238

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	922,583.98	0.09%	15	0.23%	3.74%	8.15	49.02%	0.14%
Fixed	1,052,128,589.93	99.91%	6,562	99.77%	2.88%	25.67	71.92%	99.86%
Unknown								
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	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	799,034,154.99	75.88%	2,325	70.07%	2.87%	25.57	72.09%	75.23%
Apartment	254,017,018.92	24.12%	993	29.93%	2.91%	25.90	71.28%	24.77%
House / Business (< 50%)								
House / Business (> 50%)								
Business								
Other								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	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	23,827,569.73	2.26%	90	2.71%	2.95%	25.32	66.57%	1.97%
Flevoland	92,050,098.98	8.74%	292	8.80%	3.06%	25.96	78.09%	8.75%
Friesland	21,177,500.57	2.01%	85	2.56%	2.76%	25.21	68.38%	2.26%
Gelderland	91,049,554.96	8.65%	315	9.49%	2.75%	25.29	67.95%	8.52%
Groningen	22,900,271.28	2.17%	88	2.65%	3.08%	26.05	69.06%	1.93%
Limburg	19,483,337.61	1.85%	72	2.17%	3.01%	25.95	75.18%	1.54%
Noord-Brabant	122,858,383.82	11.67%	388	11.69%	2.85%	25.48	71.35%	11.61%
Noord-Holland	219,095,848.95	20.81%	623	18.78%	2.84%	25.58	70.30%	22.12%
Overijssel	44,884,380.19	4.26%	149	4.49%	3.01%	25.88	74.00%	3.77%
Utrecht	93,139,825.81	8.84%	274	8.26%	2.92%	25.67	69.60%	9.07%
Zeeland	13,310,379.44	1.26%	50	1.51%	2.74%	25.41	69.90%	1.22%
Zuid-Holland	289,274,022.57	27.47%	892	26.88%	2.86%	25.77	73.82%	27.22%
Unknown / Not specified								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	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	1,131,087.41	0.11%	6	0.18%	2.97%	25.63	61.66%
NL114- Oost-Groningen	4,293,853.26	0.41%	19	0.57%	2.88%	25.46	67.47%
NL115- Overig Groningen	17,475,330.61	1.66%	63	1.90%	3.14%	26.22	69.93%
NL126- Zuidoost-Friesland	5,425,433.21	0.52%	20	0.60%	2.71%	25.70	67.77%
NL127- Noord-Friesland	10,370,774.97	0.98%	44	1.33%	2.77%	25.01	66.90%
NL128- Zuidwest-Friesland	5,381,292.39	0.51%	21	0.63%	2.80%	25.09	71.84%
NL131- Noord-Drenthe	8,892,117.87	0.84%	33	0.99%	3.26%	25.22	61.01%
NL132- Zuidoost-Drenthe	8,324,611.20	0.79%	34	1.02%	2.89%	25.56	70.79%
NL133- Zuidwest-Drenthe	6,610,840.66	0.63%	23	0.69%	2.59%	25.16	68.73%
NL211- Noord-Overijssel	18,056,399.74	1.71%	60	1.81%	2.95%	25.64	72.55%
NL212- Zuidwest-Overijssel	5,260,075.90	0.50%	14	0.42%	3.08%	26.16	75.90%
NL213- Twente	21,866,341.75	2.08%	76	2.29%	3.03%	25.99	74.61%
NL221- Veluwe	37,637,931.62	3.57%	129	3.89%	2.80%	25.09	63.88%
NL224- Zuidwest-Gelderland	10,285,235.97	0.98%	33	0.99%	2.81%	25.73	73.85%
NL225- Achterhoek	11,194,440.87	1.06%	42	1.27%	2.81%	25.36	67.10%
NL226- Arnhem/Nijmegen	31,633,509.30	3.00%	110	3.32%	2.64%	25.38	71.21%
NL230- Flevoland	92,050,098.98	8.74%	292	8.80%	3.06%	25.96	78.09%
NL321- Kop van Noord Holland	13,956,188.16	1.33%	57	1.72%	2.86%	25.59	67.12%
NL323- IJmond	13,118,052.48	1.25%	44	1.33%	3.40%	26.23	71.00%
NL325- Zaanstreek	14,768,813.17	1.40%	42	1.27%	2.86%	25.96	77.13%
NL327- Het Gooi en Vechstreek	15,301,689.14	1.45%	35	1.05%	2.13%	25.31	62.29%
NL328- Alkmaar en omgeving	14,180,824.22	1.35%	45	1.36%	2.56%	25.14	71.32%
NL32A- Agglomeratie Haarlem	14,453,126.32	1.37%	38	1.15%	2.57%	25.51	65.60%
NL32B- Groot-Amsterdam	133,317,155.46	12.66%	362	10.91%	2.93%	25.55	71.13%
NL341- Zeeuwsch-Vlaanderen	2,517,396.42	0.24%	10	0.30%	3.42%	25.71	72.32%
NL342- Overig Zeeland	10,792,983.02	1.02%	40	1.21%	2.58%	25.34	69.34%
NL350- Utrecht	93,705,036.04	8.90%	275	8.29%	2.91%	25.67	69.71%
NL361- Agglomeratie 's-Gravenhage	87,157,727.98	8.28%	267	8.05%	2.97%	25.68	74.75%
NL362- Delft en Westland	17,010,149.12	1.62%	52	1.57%	2.67%	25.75	67.70%
NL363- Agglomeratie Leiden en Bollenstreek	26,577,597.26	2.52%	81	2.44%	3.04%	26.12	70.77%
NL364- Zuidoost-Zuid-Holland	18,180,309.39	1.73%	55	1.66%	2.73%	25.75	78.17%
NL365- Oost-Zuid-Holland	23,947,273.61	2.27%	76	2.29%	2.64%	25.55	71.39%
NL366- Groot-Rijnmond	115,835,754.98	11.00%	360	10.85%	2.83%	25.80	74.47%
NL411- West-Noord-Brabant	28,419,947.51	2.70%	92	2.77%	2.64%	25.36	72.29%
NL414- Zuidoost-Noord-Brabant	43,310,054.44	4.11%	128	3.86%	2.81%	25.58	71.32%
NL415- Midden-Noord-Brabant	22,324,270.72	2.12%	75	2.26%	3.09%	25.83	72.73%
NL416- Noordoost-Noord-Brabant	28,804,111.15	2.74%	93	2.80%	2.94%	25.20	69.37%
NL421- Noord-Limburg	7,512,456.04	0.71%	27	0.81%	2.86%	26.25	76.09%
NL422- Midden-Limburg	5,737,173.69	0.54%	19	0.57%	2.90%	25.47	78.04%
NL423- Zuid-Limburg	6,233,707.88	0.59%	26	0.78%	3.28%	26.03	71.46%
Unknown							
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%

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	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	100.00%
Buy-to-Let								
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	100.00%

19. Employment Status Borrower

Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
Employed	771,394,577.75	73.25%	2,362	71.19%	2.89%	25.72	74.19%	71.25%
Self Employed	194,396,465.78	18.46%	487	14.68%	2.95%	25.54	72.18%	19.01%
Other	87,260,130.38	8.29%	469	14.14%	2.64%	25.26	50.98%	9.73%
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	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	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%
Quarterly								
Semi-Annually								
Annually								
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	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++++	70,909,585.62	6.73%	192	5.79%	2.59%	25.61	70.75%	6.23%
A+++	202,789,923.05	19.26%	612	18.44%	2.33%	25.06	67.10%	19.35%
A++	67,507,289.72	6.41%	194	5.85%	2.61%	25.18	68.54%	6.26%
A+	125,513,583.73	11.92%	401	12.09%	3.11%	25.74	72.64%	12.45%
A	586,330,791.79	55.68%	1,919	57.84%	3.09%	25.89	73.92%	55.71%
B								
C								
D								
E								
F								
G								
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	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	513,942.78	0.05%	30	0.90%	3.39%	23.13	5.82%	0.06%
0.5 - 1.0	5,074,426.28	0.48%	65	1.96%	2.93%	23.44	25.19%	0.32%
1.0 - 1.5	11,796,035.37	1.12%	106	3.19%	2.95%	24.49	31.04%	0.93%
1.5 - 2.0	21,945,806.45	2.08%	125	3.77%	2.85%	25.04	41.13%	1.92%
2.0 - 2.5	34,837,715.92	3.31%	138	4.16%	2.84%	24.93	53.35%	2.75%
2.5 - 3.0	70,411,794.20	6.69%	248	7.47%	2.82%	24.90	60.45%	5.26%
3.0 - 3.5	127,616,106.12	12.12%	401	12.09%	2.90%	25.35	68.06%	9.09%
3.5 - 4.0	221,177,972.65	21.00%	674	20.31%	3.13%	25.75	74.44%	16.22%
4.0 - 4.5	292,480,648.92	27.77%	852	25.68%	2.95%	25.87	77.93%	25.20%
4.5 - 5.0	200,608,990.53	19.05%	483	14.56%	2.73%	26.02	79.64%	24.36%
5.0 - 5.5	40,322,472.25	3.83%	107	3.22%	2.16%	25.47	65.53%	10.52%
5.5 - 6.0	11,720,027.77	1.11%	37	1.12%	2.48%	25.76	63.52%	1.90%
6.0 - 6.5	7,067,923.18	0.67%	24	0.72%	2.17%	25.54	63.27%	0.73%
6.5 - 7.0	5,623,172.15	0.53%	20	0.60%	2.26%	25.78	59.25%	0.71%
7.0 >=	1,854,139.34	0.18%	8	0.24%	2.41%	25.55	60.53%	
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	3.9
Minimum	0.0
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%	13,962,011.19	1.33%	159	4.79%	2.05%	24.81	27.95%	1.29%
5% - 10%	62,505,538.99	5.94%	298	8.98%	2.12%	24.84	46.85%	6.24%
10% - 15%	156,382,033.62	14.85%	517	15.58%	2.15%	24.99	62.49%	16.14%
15% - 20%	253,265,917.64	24.05%	788	23.75%	2.41%	25.18	69.23%	26.39%
20% - 25%	333,588,169.97	31.68%	953	28.72%	3.03%	25.81	77.00%	31.18%
25% - 30%	216,951,071.49	20.60%	561	16.91%	3.91%	26.65	83.49%	17.33%
30% - 35%	13,181,308.29	1.25%	32	0.96%	4.14%	26.89	80.79%	1.43%
35% - 40%	2,538,159.17	0.24%	7	0.21%	3.57%	24.70	70.19%	
40% - 45%	509,963.55	0.05%	2	0.06%	1.99%	25.08	74.06%	
45% - 50%								
50% - 55%	167,000.00	0.02%	1	0.03%	4.34%	27.19	42.82%	
55% - 60%								
60% - 65%								
65% - 70%								
70% >=								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	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	215,005,278.44	20.42%	854	25.74%	3.28%	26.49	81.35%	16.05%
Non NHG Loans	838,045,895.47	79.58%	2,464	74.26%	2.78%	25.43	69.47%	83.95%
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	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	223,262,825.10	21.20%	1,365	20.75%	3.26%	26.45	81.24%	16.49%
Non NHG Loans	829,788,348.81	78.80%	5,212	79.25%	2.78%	25.43	69.38%	83.51%
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%

25. Originator

Originator	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
ING	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%

26. Servicer

Servicer	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
ING	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%

27. Capital Insurance Policy Provider

Insurance Policy Provider	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
No Policy attached	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	100.00%
Total	1,053,051,173.91	100.00%	6,577	100.00%	2.88%	25.65	71.90%	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	511,584,406.89	48.58%	1,599	48.19%	2.69%	25.46	72.74%	56.57%
2023 - 2024	364,374,012.18	34.60%	1,198	36.11%	2.97%	25.44	68.54%	37.94%
2024 - 2025	137,024,816.63	13.01%	410	12.36%	3.20%	26.38	74.53%	5.49%
2025 - 2026	35,665,493.68	3.39%	99	2.98%	3.50%	27.55	82.95%	
2026 - 2027	4,402,444.53	0.42%	12	0.36%	2.98%	26.18	80.49%	
2027 - 2028								
2028 - 2029								
2029 - 2030								
2030 - 2031								
2031 - 2032								
2032 - 2033								
2033 - 2034								
2034 - 2035								
2035 >=								
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	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	167,274,546.81	15.88%	550	16.58%	1.89%	25.24	70.26%	18.66%
2032 - 2033	344,309,860.08	32.70%	1,049	31.62%	3.07%	25.57	73.94%	37.91%
2033 - 2034	364,374,012.18	34.60%	1,198	36.11%	2.97%	25.44	68.54%	37.94%
2034 - 2035	137,024,816.63	13.01%	410	12.36%	3.20%	26.38	74.53%	5.49%
2035 - 2036	35,665,493.68	3.39%	99	2.98%	3.50%	27.55	82.95%	
2036 - 2037	4,402,444.53	0.42%	12	0.36%	2.98%	26.18	80.49%	
2037 >=								
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	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	82,428,785.55	7.83%	225	6.78%	2.49%	25.47	70.08%	7.37%
0 - 30	193,781,971.01	18.40%	571	17.21%	2.29%	25.02	67.88%	18.58%
30 - 50	55,731,239.81	5.29%	187	5.64%	2.79%	25.64	69.81%	5.28%
50 - 75	85,514,153.89	8.12%	256	7.72%	3.09%	25.74	73.88%	7.71%
75 - 105	112,794,710.08	10.71%	363	10.94%	3.14%	25.79	72.64%	11.28%
105 - 160	522,800,313.57	49.65%	1,716	51.72%	3.08%	25.87	73.41%	49.78%
160 - 190								
190 - 250								
250 - 290								
290 - 335								
335 - 380								
380 - 400								
400 >=								
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	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	19,034,564.52	1.81%	45	1.36%	3.07%	25.15	68.16%	2.02%
1900 - 1910	15,178,297.97	1.44%	45	1.36%	3.54%	26.22	67.41%	1.61%
1910 - 1920	5,589,506.83	0.53%	20	0.60%	3.25%	25.88	64.76%	1.20%
1920 - 1930	19,075,151.09	1.81%	53	1.60%	3.42%	26.00	72.25%	2.18%
1930 - 1940	23,994,709.33	2.28%	63	1.90%	2.99%	25.34	71.51%	2.11%
1940 - 1950	3,501,138.29	0.33%	12	0.36%	3.03%	25.31	71.88%	0.33%
1950 - 1960	13,638,799.39	1.30%	43	1.30%	3.13%	25.62	75.13%	1.18%
1960 - 1970	27,723,699.93	2.63%	96	2.89%	3.08%	25.82	76.13%	2.43%
1970 - 1980	60,559,508.62	5.75%	203	6.12%	3.10%	25.74	76.27%	5.18%
1980 - 1990	101,780,271.26	9.67%	363	10.94%	3.14%	26.07	78.78%	8.95%
1990 - 2000	162,846,402.26	15.46%	534	16.09%	3.05%	25.90	74.26%	14.56%
2000 - 2005	122,664,168.39	11.65%	388	11.69%	3.01%	25.82	71.17%	11.89%
2005 - 2010	104,759,726.22	9.95%	329	9.92%	2.98%	25.76	71.35%	10.77%
2010 - 2015	58,873,657.14	5.59%	193	5.82%	3.13%	25.72	69.48%	5.52%
2015 - 2020	42,807,295.28	4.07%	122	3.68%	3.05%	25.17	66.87%	4.65%
2020 - 2021	11,075,733.11	1.05%	32	0.96%	2.95%	25.63	67.99%	1.22%
2021 - 2022	26,246,823.84	2.49%	78	2.35%	2.13%	24.30	66.78%	2.72%
2022 - 2023	52,617,319.13	5.00%	154	4.64%	1.97%	24.90	66.34%	6.08%
2023 - 2024	128,291,925.42	12.18%	392	11.81%	2.13%	25.19	68.17%	13.42%
2024 - 2025	43,560,845.42	4.14%	128	3.86%	2.94%	25.92	71.96%	1.99%
2025 - 2026	8,725,592.15	0.83%	24	0.72%	3.44%	27.27	84.44%	
2026 >=	506,038.32	0.05%	1	0.03%	3.72%	27.07	92.41%	
Unknown								
Total	1,053,051,173.91	100.00%	3,318	100.00%	2.88%	25.65	71.90%	100.00%

Weighted Average	1996
Minimum	1718
Maximum	2026

Glossary

Term	Definition / Calculation
Annuity Mortgage Loan	means a mortgage loan or part thereof in respect of which the Borrower pays a fixed monthly instalment, made up of an initially high and thereafter decreasing interest portion and an initially low and thereafter increasing principal portion, and calculated in such manner that such mortgage loan will be fully redeemed at its maturity;
Borrower	means the debtor or debtors, including any jointly and severally liable co-debtor or co-debtors, of a Mortgage Loan;
Closing Date	means 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 (appartementsrecht) or (iii) a long lease (erfpachtsrecht) situated in The Netherlands on which a Mortgage is vested;
New Mortgage Receivable	means a Mortgage Receivable purchased by and assigned to the Issuer during the Revolving Period (which shall include, for the avoidance of doubt, any Further Advance Receivables) to the extent not re-assigned or otherwise disposed of by the Issuer;

Term	Definition / Calculation
NHG Guarantee	means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW;
NHG Mortgage Loan	means a Mortgage Loan that has the benefit of an NHG Guarantee;
NHG Mortgage Loan Receivable	means the Mortgage Receivable resulting from an NHG Mortgage Loan;
Outstanding Principal Balance	means, in relation to a Mortgage Receivable at any date, an amount equal to: (a) with respect to any Mortgage Receivable, the aggregate principal balance of such Mortgage Receivable; and (b) with respect to a Mortgage Receivable in respect of which a Realised Loss has occurred, zero;
Portfolio	means, on any date, all Mortgage Receivables owned by the Issuer on such date;
Primary Energy Demand	Prime fossil energy usage in kWh/m2/year
Related Security	means, with respect to any Mortgage Receivable, all related accessory rights (afhankelijke rechten), ancillary rights (nevenrechten), connected rights (kwalitatieve rechten), including rights of mortgage (hypotheekrechten), rights of pledge (pandrechten), suretyships (borgtochten), guarantees, rights to receive interest and penalties, and independently transferable claims (zelfstandig overdraagbare vorderingsrechten) and, to the extent transferable, Beneficiary Rights and interest reset rights;
Secured Obligations	means all present and future obligations owed by the Issuer to the Security Trustee pursuant to the Parallel Debt and, if and to the extent that at the time of the creation of the relevant right of pledge, or at any time thereafter, a Principal Liability owed to the Security Trustee cannot be validly secured through the Parallel Debt, such Principal Liability itself;
Signing Date	means 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
ISSUER (ISSR)	Green Lion 2024-1 B.V. Basisweg 10 1043AP Amsterdam The Netherlands (NL) 724500R0FRROYTJMBC30	**ISSUER or ADMINISTRATOR (ADMI)**	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
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
LEGAL ADVISERS TO THE JOINT LEAD MANAGERS (CNSL)	Freshfields Bruckhaus Deringer LLP Strawinskylaan 10 1077 XZ Amsterdam The Netherlands (NL) 213800MT17LM2ZDT5B78	**LEGAL ADVISERS TO THE SELLER (CNSL)**	Hogan Lovells International LLP Strawinskylaan 4129 1077 ZX Amsterdam The Netherlands (NL) 2138005XRJF6W7IIYE10
LISTING AGENT (OTHR)	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75	**PAYING AGENT (PAYA)**	ING Bank N.V. Treasury Center, Foppingadreef 7 1102 BD Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
RATING AGENCY (OTHR)	Fitch Ratings (RMBS) 30 North Colonnade, Canary Wharf E14 5GN London United Kingdom (UK) 2138009F8YAHVC8W3Q52	**RATING AGENCY (OTHR)**	Moody's (RMBS) One Canada Square, Canary Wharf E14 5FA London United Kingdom (UK) 549300VRS9KIQPMTQR45
SECURITY TRUSTEE (TRUS)	Stichting Security Trustee Green Lion 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