Green Lion 2026-1 B.V.

ESMA identifier: 3TK20IVIUJ8J3ZU0QE75N202601

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	3 Mar 2026
Portfolio Cut-off Date	30 Sep 2026
Revolving Period End-Date	23 Jan 2031
Final Maturity Date	23 Jan 2062

The Mortgage Loan Portfolio

Number of Mortgage Loans

Number of Mortgage Loans at the beginning of the Reporting Period		3,292
Repaid in full Mortgage Loans	-/-	24
Purchased Mortgage loans		90
Repurchased Mortgage Loans	-/-	33
Foreclosed Mortgage Loans	-/-	0
Other		12
Number of Mortgage Loans at the end of the Reporting Period		3,337

Amounts of Mortgage Loans

Net Outstanding balance at the beginning of the Reporting Period		1,041,527,630.31
Repayments	-/-	1,856,760.81
Prepayments	-/-	7,800,820.83
Further Advances		20,809,946.84
Purchased Mortgage Loans		27,723,389.95
Repurchased Mortgage Loans	-/-	28,068,871.67
Foreclosed Mortgage Loans	-/-	0.00
Other		743,252.22
Net Outstanding balance at the end of the Reporting Period		1,053,077,766.01

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period	450,380.32
Changes in Construction Deposit Obligations	12,738.84
Construction Deposit Obligations at the end of the Reporting Period	463,119.16

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		1,314,623	1,312,293
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	6.043%	6.372%
Annualized 1-month average CPR	5.531%	8.643%
Annualized 3-month average CPR	6.053%	5.756%
Annualized 6-month average CPR	6.542%	7.153%
Annualized 12-month average CPR	N/A	N/A
Principal Payment Rate (PPR)		
Annualized Life PPR	2.108%	2.111%
Annualized 1-month average PPR	2.120%	2.135%
Annualized 3-month average PPR	2.117%	2.121%
Annualized 6-month average PPR	2.111%	2.117%
Annualized 12-month average PPR	N/A	N/A
Payment Ratio		
Periodic Payment Ratio	99.670%	99.300%
Constant Default Rate		
Constant Default Rate current month	0.357%	0.000%
Constant Default Rate 3-month average	0.119%	0.119%
Constant Default Rate 6-month average	0.187%	0.187%
Constant Default Rate 12-month average	N/A	N/A
Constant Default Rate to date	0.216%	0.189%

Transaction Specific Information

Stratifications

1. Key Characteristics

Description	As per Reporting Date	As per Closing Date
Principal amount	1,053,077,766.01	1,053,099,999.98
Value of savings deposits	0.00	0.00
Net principal balance	1,053,077,766.01	1,053,099,999.98
Construction Deposits	463,119.16	811,681.42
Net principal balance excl. Construction and Saving Deposits	1,052,614,646.85	1,052,288,318.56
Negative balance	0.00	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	1,052,614,646.85	1,052,288,318.56
Number of loans	3,337	3,283
Number of loanparts	7,111	7,047
Number of negative loanparts	0	0
Average principal balance (borrower)	315,576.20	320,773.68
Weighted average current interest rate	3.21%	3.14%
Weighted average maturity (in years)	25.68	26.07
Weighted average remaining time to interest reset (in years)	8.29	8.83
Weighted average seasoning (in years)	3.56	3.14
Weighted average CLTOMV	67.28%	66.97%
Weighted average CLTIMV	58.33%	58.16%
Weighted average OLTOMV	74.43%	73.36%

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	42,368.88	1,051,765,473.23	99.88%	7,105	99.92%	3.21%	25.68	67.25%
< 29 days								
30 days - 59 days								
60 days - 89 days								
90 days - 119 days	6,397.10	326,319.62	0.03%	3	0.04%	3.42%	28.99	97.41%
120 days - 149 days	3,413.56	310,014.93	0.03%	1	0.01%	3.40%	28.33	95.39%
150 days - 179 days								
180 days >	0.00	675,958.23	0.06%	2	0.03%	3.60%	26.75	94.21%
Total	52,179.54	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%

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)	822,280,495.61	78.08%	5,133	72.18%	3.33%	25.93	71.71%	77.06%
German Amortisation (DEXX)								
Linear (FIXE)	38,402,782.22	3.65%	274	3.85%	3.07%	25.41	54.14%	3.87%
Interest Only (BLLT)	192,394,488.18	18.27%	1,704	23.96%	2.76%	24.68	50.99%	19.07%
Other (OTHR)								
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	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%	4,134,527.16	0.39%	33	0.46%	0.94%	24.46	68.63%	0.42%
1.00% - 1.50%	96,114,654.26	9.13%	735	10.34%	1.31%	24.16	61.58%	9.95%
1.50% - 2.00%	143,552,434.07	13.63%	1,132	15.92%	1.73%	23.69	59.18%	15.94%
2.00% - 2.50%	74,165,429.72	7.04%	594	8.35%	2.25%	23.65	57.03%	8.06%
2.50% - 3.00%	38,848,482.85	3.69%	260	3.66%	2.70%	24.22	63.52%	4.41%
3.00% - 3.50%	103,712,787.93	9.85%	745	10.48%	3.32%	25.82	67.83%	7.58%
3.50% - 4.00%	281,545,871.00	26.74%	1,899	26.71%	3.77%	26.64	68.41%	23.41%
4.00% - 4.50%	252,840,877.67	24.01%	1,384	19.46%	4.19%	26.94	74.51%	24.13%
4.50% - 5.00%	57,274,742.77	5.44%	324	4.56%	4.62%	26.46	74.33%	5.99%
5.00% - 5.50%	887,958.58	0.08%	5	0.07%	5.07%	26.66	72.85%	0.13%
5.50% - 6.00%								
6.00% - 6.50%								
6.50% - 7.00%								
7.00% >=								
Unknown								
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	3.21%
Minimum	0.85%
Maximum	5.40%

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	606,844.37	0.06%	44	1.32%	3.47%	26.00	4.51%	0.03%
25,000 - 50,000	1,934,431.25	0.18%	53	1.59%	3.37%	25.30	9.83%	0.15%
50,000 - 75,000	4,621,557.97	0.44%	77	2.31%	3.35%	23.79	17.32%	0.46%
75,000 - 100,000	10,575,194.74	1.00%	118	3.54%	3.18%	23.28	26.66%	0.86%
100,000 - 150,000	34,182,231.73	3.25%	276	8.27%	3.11%	24.01	34.89%	3.51%
150,000 - 200,000	54,170,041.27	5.14%	311	9.32%	2.97%	24.63	47.29%	5.18%
200,000 - 250,000	86,492,723.22	8.21%	379	11.36%	2.99%	25.28	53.38%	7.50%
250,000 - 300,000	109,050,169.63	10.36%	404	12.11%	2.99%	25.34	60.16%	10.09%
300,000 - 350,000	153,614,872.82	14.59%	473	14.17%	3.41%	26.09	78.07%	14.92%
350,000 - 400,000	71,454,532.59	6.79%	191	5.72%	3.01%	25.50	66.02%	5.57%
400,000 - 450,000	85,162,089.98	8.09%	199	5.96%	3.22%	25.79	71.99%	6.25%
450,000 - 500,000	170,195,630.68	16.16%	359	10.76%	3.49%	26.37	76.20%	17.30%
500,000 - 550,000	145,965,770.15	13.86%	280	8.39%	3.59%	26.59	78.66%	16.36%
550,000 - 600,000	25,091,960.50	2.38%	44	1.32%	2.96%	24.92	65.72%	2.18%
600,000 - 650,000	18,776,786.73	1.78%	30	0.90%	2.60%	24.67	65.44%	1.73%
650,000 - 700,000	12,157,189.25	1.15%	18	0.54%	2.14%	24.05	60.06%	1.15%
700,000 - 750,000	10,208,612.78	0.97%	14	0.42%	2.75%	24.71	65.58%	0.97%
750,000 - 800,000	10,062,840.66	0.96%	13	0.39%	2.59%	24.89	63.74%	0.96%
800,000 - 850,000	6,588,905.81	0.63%	8	0.24%	2.65%	24.98	70.84%	0.86%
850,000 - 900,000	14,025,845.23	1.33%	16	0.48%	2.91%	25.34	68.51%	0.84%
900,000 - 950,000	17,535,103.70	1.67%	19	0.57%	3.06%	25.85	69.50%	1.75%
950,000 - 1,000,000	10,604,430.95	1.01%	11	0.33%	2.81%	25.26	63.96%	1.38%
1.000.000 >								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Average	315,576
Minimum	283
Maximum	983,816

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%	1,032,633,417.62	98.06%	3,281	98.32%	3.21%	25.66	67.04%	97.25%
0% - 10%	19,320,828.23	1.83%	52	1.56%	3.41%	26.94	80.37%	2.58%
10% - 20%	1,123,520.16	0.11%	4	0.12%	3.48%	25.29	60.02%	0.17%
20% - 30%								
30% - 40%								
40% - 50%								
50% - 60%								
60% - 70%								
70% - 80%								
80% - 90%								
90% >								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	0%
Minimum	0%
Maximum	15%

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 >=	15,296,091.05	1.45%	136	1.91%	3.71%	28.89	77.02%	
2025 - 2026	174,498,695.96	16.57%	1,182	16.62%	3.43%	27.67	71.81%	13.93%
2024 - 2025	293,077,589.92	27.83%	1,799	25.30%	3.73%	26.91	70.63%	26.69%
2023 - 2024	255,187,980.79	24.23%	1,564	21.99%	3.69%	25.82	70.05%	25.45%
2022 - 2023	119,028,630.47	11.30%	766	10.77%	2.33%	25.14	64.44%	12.47%
2021 - 2022	63,242,016.30	6.01%	436	6.13%	1.50%	24.30	62.27%	6.81%
2020 - 2021	35,571,812.05	3.38%	253	3.56%	1.65%	23.09	60.52%	3.94%
2019 - 2020	23,250,902.12	2.21%	193	2.71%	2.04%	22.23	55.66%	2.61%
2018 - 2019	16,744,282.41	1.59%	146	2.05%	2.15%	21.51	54.42%	1.81%
2017 - 2018	9,318,581.51	0.88%	96	1.35%	1.86%	20.26	52.82%	1.09%
2016 - 2017	13,471,276.40	1.28%	122	1.72%	3.40%	18.90	46.76%	1.52%
2015 - 2016	22,959,126.45	2.18%	270	3.80%	3.45%	18.85	43.77%	2.37%
2014 - 2015	9,138,442.14	0.87%	120	1.69%	3.32%	17.51	42.19%	1.03%
2013 - 2014	1,690,007.19	0.16%	20	0.28%	3.14%	16.64	39.30%	0.23%
2012 - 2013	602,331.25	0.06%	8	0.11%	2.44%	15.46	36.81%	0.06%
2011 - 2012								
2010 - 2011								
2009 - 2010								
2008 - 2009								
2007 - 2008								
2006 - 2007								
2005 - 2006								
2004 - 2005								
< 2004								
Unknown								
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	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	786,236.61	0.07%	14	0.20%	3.30%	2.15	45.92%	0.08%
2030 - 2035	1,476,911.65	0.14%	37	0.52%	3.03%	6.49	45.38%	0.15%
2035 - 2040	3,627,456.94	0.34%	45	0.63%	3.39%	10.18	40.66%	0.37%
2040 - 2045	22,815,554.88	2.17%	282	3.97%	2.97%	17.18	46.73%	2.51%
2045 - 2050	160,798,584.48	15.27%	1,470	20.67%	2.56%	20.99	55.50%	17.03%
2050 - 2055	703,048,294.07	66.76%	4,236	59.57%	3.29%	26.51	69.36%	68.42%
2055 - 2060	160,524,727.38	15.24%	1,027	14.44%	3.58%	28.63	73.81%	11.44%
2060 - 2065								
2065 - 2070								
2070 - 2075								
2075 - 2080								
2080 >=								
Credit Mortgage								
Unknown								
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	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	24,072,564.66	2.29%	215	3.02%	3.65%	28.70	75.90%	10.97%
1 year - 2 years	241,546,477.94	22.94%	1,574	22.13%	3.48%	27.55	71.37%	27.16%
2 years - 3 years	299,873,908.64	28.48%	1,807	25.41%	3.81%	26.62	71.35%	25.92%
3 years - 4 years	211,018,492.61	20.04%	1,348	18.96%	3.51%	25.57	67.88%	13.48%
4 years - 5 years	96,983,569.01	9.21%	616	8.66%	1.87%	24.94	63.27%	7.42%
5 years - 6 years	56,513,199.19	5.37%	395	5.55%	1.55%	24.08	62.75%	3.98%
6 years - 7 years	32,891,625.44	3.12%	233	3.28%	1.67%	22.82	59.35%	2.62%
7 years - 8 years	20,379,563.44	1.94%	178	2.50%	2.13%	22.07	55.55%	1.97%
8 years - 9 years	15,733,539.70	1.49%	144	2.03%	2.11%	21.08	54.24%	1.20%
9 years - 10 years	7,429,444.39	0.71%	75	1.05%	1.89%	20.40	53.23%	1.27%
10 years - 11 years	19,689,319.40	1.87%	192	2.70%	3.47%	18.97	46.05%	2.59%
11 years - 12 years	18,901,591.16	1.79%	224	3.15%	3.48%	18.51	42.24%	1.03%
12 years - 13 years	6,643,548.38	0.63%	91	1.28%	3.23%	17.22	44.40%	0.31%
13 years - 14 years	1,148,590.80	0.11%	12	0.17%	2.44%	16.13	37.28%	0.08%
14 years - 15 years	252,331.25	0.02%	7	0.10%	3.24%	14.48	28.49%	
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	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	3.6
Minimum	0.0
Maximum	14.4

10. Remaining Tenor

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not.Amount at Closing Date
< 1 year	16,273.45	0.00%	3	0.04%	4.51%	0.82	30.90%	0.00%
1 years - 2 years	508,798.22	0.05%	3	0.04%	3.37%	1.91	49.33%	0.00%
2 years - 3 years	236,811.19	0.02%	7	0.10%	3.02%	2.67	41.61%	0.05%
3 years - 4 years	26,415.22	0.00%	2	0.03%	3.66%	3.21	30.33%	0.02%
4 years - 5 years	145,662.24	0.01%	9	0.13%	3.82%	4.57	37.55%	0.01%
5 years - 6 years	296,114.98	0.03%	8	0.11%	2.84%	5.44	53.87%	0.01%
6 years - 7 years	455,214.70	0.04%	7	0.10%	2.90%	6.44	46.80%	0.05%
7 years - 8 years	469,252.97	0.04%	10	0.14%	3.02%	7.44	40.00%	0.04%
8 years - 9 years	423,712.92	0.04%	6	0.08%	3.39%	8.55	34.00%	0.05%
9 years - 10 years	1,702,811.57	0.16%	15	0.21%	3.68%	9.47	42.82%	0.06%
10 years - 11 years	819,929.68	0.08%	13	0.18%	2.89%	10.21	45.10%	0.19%
11 years - 12 years	298,340.48	0.03%	6	0.08%	2.90%	11.45	54.11%	0.04%
12 years - 13 years	284,580.12	0.03%	5	0.07%	3.28%	12.68	21.22%	0.02%
13 years - 14 years	810,020.41	0.08%	9	0.13%	2.84%	13.45	45.82%	0.05%
14 years - 15 years	1,507,642.04	0.14%	19	0.27%	2.40%	14.39	40.26%	0.12%
15 years - 16 years	626,271.14	0.06%	11	0.15%	2.38%	15.58	39.13%	0.08%
16 years - 17 years	3,465,654.90	0.33%	36	0.51%	2.95%	16.74	51.84%	0.11%
17 years - 18 years	11,614,041.21	1.10%	155	2.18%	3.00%	17.55	47.08%	0.77%
18 years - 19 years	25,726,716.22	2.44%	291	4.09%	3.29%	18.55	46.61%	1.56%
19 years - 20 years	30,690,775.55	2.91%	295	4.15%	3.03%	19.41	50.66%	3.38%
20 years - 21 years	20,280,518.51	1.93%	186	2.62%	2.20%	20.52	58.93%	2.49%
21 years - 22 years	32,853,847.40	3.12%	302	4.25%	2.32%	21.50	56.84%	2.74%
22 years - 23 years	43,763,365.95	4.16%	352	4.95%	2.31%	22.43	59.48%	4.05%
23 years - 24 years	50,071,607.48	4.75%	368	5.18%	1.97%	23.45	61.88%	4.72%
24 years - 25 years	69,238,013.83	6.57%	498	7.00%	1.66%	24.49	63.70%	5.24%
25 years - 26 years	96,470,963.54	9.16%	626	8.80%	1.94%	25.51	63.87%	8.34%
26 years - 27 years	176,161,255.62	16.73%	1,045	14.70%	3.71%	26.51	69.50%	12.47%
27 years - 28 years	258,206,321.31	24.52%	1,418	19.94%	4.02%	27.44	73.16%	21.29%
28 years - 29 years	204,284,300.22	19.40%	1,217	17.11%	3.63%	28.37	72.96%	22.96%
29 years - 30 years	20,891,696.88	1.98%	178	2.50%	3.67%	29.34	76.06%	9.07%
30 years >=	730,836.06	0.07%	11	0.15%	3.97%	30.00	57.89%	
Credit Mortgage								
Unknown								
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	26 years
Minimum	0 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)	202,262,285.61	19.21%	781	23.40%	3.43%	26.64	81.29%	15.56%
< 10.00%	1,398,287.41	0.13%	55	1.65%	3.37%	27.56	5.83%	0.11%
10.00% - 20.00%	8,003,404.72	0.76%	97	2.91%	3.32%	25.81	14.08%	0.81%
20.00% - 30.00%	18,515,653.41	1.76%	140	4.20%	3.30%	25.48	23.44%	1.84%
30.00% - 40.00%	38,179,915.31	3.63%	210	6.29%	3.02%	24.44	30.84%	3.97%
40.00% - 50.00%	67,009,966.64	6.36%	268	8.03%	2.96%	24.54	40.22%	6.57%
50.00% - 60.00%	121,700,912.80	11.56%	389	11.66%	3.02%	24.45	47.96%	12.27%
60.00% - 70.00%	148,335,908.46	14.09%	402	12.05%	2.90%	25.01	56.90%	15.27%
70.00% - 80.00%	131,132,626.50	12.45%	313	9.38%	2.89%	25.10	66.04%	13.19%
80.00% - 90.00%	111,034,509.15	10.54%	245	7.34%	3.10%	25.67	75.84%	11.41%
90.00% - 100.00%	123,336,363.87	11.71%	263	7.88%	3.68%	26.77	88.32%	11.39%
100.00 %	72,777,164.60	6.91%	153	4.58%	3.81%	27.27	94.38%	6.81%
100.01 % - 110.00 %	9,390,767.53	0.89%	21	0.63%	3.51%	26.61	91.79%	0.81%
110.00% >=								
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	74.43%
Minimum	0.99%
Maximum	106.25%

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)	202,262,285.61	19.21%	781	23.40%	3.43%	26.64	81.29%	15.56%
< 10.00%	2,720,369.94	0.26%	90	2.70%	3.30%	26.25	6.42%	0.25%
10.00% - 20.00%	14,659,446.28	1.39%	156	4.67%	3.43%	24.69	15.58%	1.37%
20.00% - 30.00%	32,789,356.63	3.11%	201	6.02%	3.15%	24.58	25.85%	3.22%
30.00% - 40.00%	69,849,711.98	6.63%	312	9.35%	3.02%	24.13	35.57%	6.30%
40.00% - 50.00%	106,547,916.57	10.12%	353	10.58%	2.95%	24.09	45.54%	10.89%
50.00% - 60.00%	145,489,240.55	13.82%	399	11.96%	2.89%	24.98	54.99%	14.05%
60.00% - 70.00%	143,102,110.19	13.59%	337	10.10%	2.83%	25.23	64.94%	14.73%
70.00% - 80.00%	110,446,936.96	10.49%	233	6.98%	3.02%	25.54	74.83%	10.99%
80.00% - 90.00%	95,011,261.44	9.02%	203	6.08%	3.40%	26.47	84.97%	9.83%
90.00% - 100.00%	130,199,129.86	12.36%	272	8.15%	4.01%	27.54	94.83%	12.77%
100.00% - 110.00%								0.05%
110.00% >=								
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	67.28%
Minimum	0.18%
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)	202,262,285.61	19.21%	781	23.40%	3.43%	26.64	81.29%	15.56%
< 10.00%	5,212,966.28	0.50%	128	3.84%	3.42%	24.72	9.27%	0.45%
10.00% - 20.00%	28,401,171.34	2.70%	235	7.04%	3.27%	23.29	23.05%	2.66%
20.00% - 30.00%	59,845,931.04	5.68%	307	9.20%	3.03%	23.81	33.03%	5.83%
30.00% - 40.00%	97,905,507.88	9.30%	343	10.28%	2.86%	24.24	42.89%	9.19%
40.00% - 50.00%	148,773,901.50	14.13%	428	12.83%	2.86%	24.80	53.22%	14.21%
50.00% - 60.00%	148,481,066.65	14.10%	358	10.73%	2.85%	25.27	63.14%	14.78%
60.00% - 70.00%	140,546,385.78	13.35%	293	8.78%	3.03%	25.58	73.49%	14.17%
70.00% - 80.00%	108,135,113.85	10.27%	226	6.77%	3.70%	26.69	85.45%	10.84%
80.00% - 90.00%	84,417,755.76	8.02%	179	5.36%	3.94%	27.57	92.91%	9.27%
90.00% - 100.00%	29,095,680.32	2.76%	59	1.77%	3.84%	28.14	97.09%	3.03%
100.00% - 110.00%								
110.00% >=								
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	58.33%
Minimum	0.08%
Maximum	98.76%

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	19,663,019.06	1.87%	205	2.88%	2.74%	22.54	56.46%	2.45%
12 month(s) - 24 month(s)	29,303,310.10	2.78%	288	4.05%	2.73%	24.02	55.06%	1.82%
24 month(s) - 36 month(s)	55,195,792.33	5.24%	442	6.22%	3.18%	25.08	61.66%	3.04%
36 month(s) - 48 month(s)	71,864,287.58	6.82%	530	7.45%	2.65%	24.99	63.04%	7.21%
48 month(s) - 60 month(s)	48,950,677.84	4.65%	397	5.58%	2.03%	23.99	59.81%	5.42%
60 month(s) - 72 month(s)	47,832,046.28	4.54%	360	5.06%	1.82%	24.56	61.84%	4.70%
72 month(s) - 84 month(s)	125,373,314.33	11.91%	730	10.27%	3.81%	25.98	69.77%	6.81%
84 month(s) - 96 month(s)	188,845,381.51	17.93%	1,015	14.27%	4.10%	26.96	74.64%	16.03%
96 month(s) - 108 month(s)	169,651,234.26	16.11%	1,031	14.50%	3.67%	27.45	72.98%	16.61%
108 month(s) - 120 month(s)	34,369,382.22	3.26%	287	4.04%	3.60%	25.82	68.30%	9.11%
120 month(s) - 132 month(s)	6,746,101.64	0.64%	60	0.84%	2.43%	25.61	59.38%	0.85%
132 month(s) - 144 month(s)	19,946,564.59	1.89%	141	1.98%	3.08%	23.48	67.35%	0.63%
144 month(s) - 156 month(s)	26,054,720.36	2.47%	175	2.46%	2.87%	23.67	62.58%	2.76%
156 month(s) - 168 month(s)	27,763,742.08	2.64%	206	2.90%	2.26%	23.50	60.82%	2.54%
168 month(s) - 180 month(s)	39,778,592.42	3.78%	303	4.26%	1.69%	24.13	62.85%	2.83%
180 month(s) - 192 month(s)	67,327,416.45	6.39%	436	6.13%	1.93%	25.03	63.03%	5.22%
192 month(s) - 204 month(s)	32,935,644.37	3.13%	211	2.97%	3.51%	25.75	67.08%	6.85%
204 month(s) - 216 month(s)	20,131,524.92	1.91%	127	1.79%	4.36%	27.03	68.14%	2.47%
216 month(s) - 228 month(s)	15,568,063.84	1.48%	118	1.66%	3.95%	27.62	67.55%	1.41%
228 month(s) - 240 month(s)	2,230,516.54	0.21%	23	0.32%	4.19%	25.88	58.79%	0.91%
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	3,546,433.29	0.34%	26	0.37%	3.92%	11.56	46.72%	0.34%
Unknown								
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	99
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	3,546,433.29	0.34%	26	0.37%	3.92%	11.56	46.72%	0.34%
Fixed	1,049,531,332.72	99.66%	7,085	99.63%	3.21%	25.73	67.35%	99.66%
Unknown								
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	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	785,317,132.36	74.57%	2,265	67.88%	3.24%	25.50	67.22%	76.04%
Apartment	267,760,633.65	25.43%	1,072	32.12%	3.15%	26.21	67.44%	23.96%
House / Business (< 50%)								
House / Business (> 50%)								
Business								
Other								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	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	19,568,318.74	1.86%	75	2.25%	3.07%	24.69	61.78%	1.83%
Flevoland	75,567,346.24	7.18%	237	7.10%	3.36%	26.30	75.58%	6.83%
Friesland	23,863,154.86	2.27%	92	2.76%	3.12%	24.79	63.75%	2.25%
Gelderland	94,458,263.09	8.97%	314	9.41%	3.06%	25.41	63.95%	9.40%
Groningen	23,303,538.33	2.21%	100	3.00%	2.97%	25.38	66.99%	2.00%
Limburg	18,515,871.68	1.76%	76	2.28%	3.12%	25.15	65.07%	1.65%
Noord-Brabant	131,014,747.45	12.44%	413	12.38%	3.21%	25.67	66.34%	12.42%
Noord-Holland	271,847,190.06	25.81%	766	22.95%	3.19%	25.69	67.09%	26.14%
Overijssel	45,964,728.43	4.36%	167	5.00%	3.21%	25.52	67.09%	4.16%
Utrecht	86,062,486.23	8.17%	256	7.67%	3.30%	25.77	64.39%	8.43%
Zeeland	11,967,362.07	1.14%	45	1.35%	3.18%	24.95	61.71%	1.08%
Zuid-Holland	250,944,758.83	23.83%	796	23.85%	3.28%	25.86	68.97%	23.81%
Unknown / Not specified								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	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	1,323,939.79	0.13%	8	0.24%	2.45%	25.32	77.90%
NL114- Oost-Groningen	5,581,482.76	0.53%	25	0.75%	2.81%	25.76	63.02%
NL115- Overig Groningen	16,398,115.78	1.56%	67	2.01%	3.07%	25.26	67.46%
NL126- Zuidoost-Friesland	8,843,165.64	0.84%	36	1.08%	3.16%	24.09	60.44%
NL127- Noord-Friesland	11,035,492.80	1.05%	41	1.23%	3.15%	25.54	69.92%
NL128- Zuidwest-Friesland	3,984,496.42	0.38%	15	0.45%	2.95%	24.28	54.02%
NL131- Noord-Drenthe	6,492,529.56	0.62%	22	0.66%	3.14%	24.77	62.27%
NL132- Zuidoost-Drenthe	5,112,218.35	0.49%	25	0.75%	2.81%	24.82	65.14%
NL133- Zuidwest-Drenthe	8,196,903.36	0.78%	29	0.87%	3.20%	24.51	59.10%
NL211- Noord-Overijssel	17,872,815.46	1.70%	59	1.77%	3.21%	25.50	65.48%
NL212- Zuidwest-Overijssel	5,868,176.19	0.56%	20	0.60%	3.25%	25.80	68.47%
NL213- Twente	21,990,404.25	2.09%	87	2.61%	3.19%	25.49	68.17%
NL221- Veluwe	39,212,025.74	3.72%	127	3.81%	3.11%	25.04	61.39%
NL224- Zuidwest-Gelderland	8,236,683.98	0.78%	26	0.78%	3.46%	26.14	70.13%
NL225- Achterhoek	11,234,690.69	1.07%	45	1.35%	2.96%	25.14	60.84%
NL226- Arnhem/Nijmegen	35,774,862.68	3.40%	116	3.48%	2.95%	25.73	66.32%
NL230- Flevoland	75,567,346.24	7.18%	237	7.10%	3.36%	26.30	75.58%
NL321- Kop van Noord Holland	20,850,153.88	1.98%	75	2.25%	3.17%	25.89	69.81%
NL323- IJmond	8,861,133.64	0.84%	33	0.99%	3.38%	25.24	61.92%
NL325- Zaanstreek	20,877,125.92	1.98%	65	1.95%	3.38%	25.36	69.00%
NL327- Het Gooi en Vechstreek	30,190,065.67	2.87%	67	2.01%	3.05%	25.33	65.11%
NL328- Alkmaar en omgeving	16,346,971.78	1.55%	55	1.65%	3.41%	26.17	72.37%
NL32A- Agglomeratie Haarlem	17,644,813.59	1.68%	48	1.44%	3.04%	25.23	63.46%
NL32B- Groot-Amsterdam	157,076,925.58	14.92%	423	12.68%	3.18%	25.80	67.01%
NL341- Zeeuwsch-Vlaanderen	2,230,527.39	0.21%	9	0.27%	3.49%	24.80	72.48%
NL342- Overig Zeeland	9,736,834.68	0.92%	36	1.08%	3.11%	24.99	59.24%
NL350- Utrecht	86,341,613.63	8.20%	257	7.70%	3.30%	25.78	64.34%
NL361- Agglomeratie 's-Gravenhage	73,760,818.29	7.00%	228	6.83%	3.40%	26.18	69.95%
NL362- Delft en Westland	15,138,522.08	1.44%	45	1.35%	3.42%	26.30	65.37%
NL363- Agglomeratie Leiden en Bollenstreek	27,476,710.79	2.61%	83	2.49%	3.24%	25.86	67.03%
NL364- Zuidoost-Zuid-Holland	11,059,938.93	1.05%	36	1.08%	3.05%	25.07	68.47%
NL365- Oost-Zuid-Holland	21,698,717.98	2.06%	68	2.04%	3.53%	26.21	69.32%
NL366- Groot-Rijnmond	101,530,923.36	9.64%	335	10.04%	3.15%	25.58	69.36%
NL411- West-Noord-Brabant	36,006,824.17	3.42%	107	3.21%	3.03%	25.49	65.56%
NL414- Zuidoost-Noord-Brabant	36,438,267.23	3.46%	113	3.39%	3.21%	25.65	64.12%
NL415- Midden-Noord-Brabant	27,224,312.28	2.59%	91	2.73%	3.19%	25.89	70.68%
NL416- Noordoost-Noord-Brabant	31,345,343.77	2.98%	102	3.06%	3.42%	25.71	66.05%
NL421- Noord-Limburg	6,635,054.98	0.63%	25	0.75%	3.05%	24.24	61.75%
NL422- Midden-Limburg	3,881,910.76	0.37%	15	0.45%	2.57%	25.72	64.47%
NL423- Zuid-Limburg	7,998,905.94	0.76%	36	1.08%	3.45%	25.63	68.10%
Unknown							
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%

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	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%
Buy-to-Let								
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	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	771,797,791.22	73.29%	2,294	68.74%	3.26%	25.86	70.73%	72.04%
Self Employed	183,988,083.63	17.47%	471	14.11%	3.17%	25.18	65.15%	18.43%
Other	97,291,891.16	9.24%	572	17.14%	2.97%	25.23	43.97%	9.53%
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	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	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	100.00%
Quarterly								
Semi-Annually								
Annually								
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	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++++	90,140,567.76	8.56%	250	7.49%	3.03%	25.38	66.75%	8.72%
A+++	192,699,160.10	18.30%	576	17.26%	2.98%	25.26	63.05%	18.75%
A++	85,407,759.56	8.11%	243	7.28%	2.97%	25.42	64.13%	8.42%
A+	161,759,185.92	15.36%	531	15.91%	3.23%	25.44	66.43%	15.03%
A	523,071,092.67	49.67%	1,737	52.05%	3.37%	26.01	69.71%	49.08%
B								
C								
D								
E								
F								
G								
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	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	1,375,245.87	0.13%	57	1.71%	3.37%	25.27	8.41%	0.09%
0.5 - 1.0	5,924,176.60	0.56%	84	2.52%	3.42%	24.01	19.28%	0.55%
1.0 - 1.5	17,538,928.27	1.67%	133	3.99%	3.02%	23.75	29.93%	1.55%
1.5 - 2.0	30,194,297.25	2.87%	157	4.70%	3.28%	23.77	39.75%	2.88%
2.0 - 2.5	48,962,446.10	4.65%	210	6.29%	2.98%	24.14	48.24%	4.42%
2.5 - 3.0	85,856,552.89	8.15%	303	9.08%	3.16%	24.98	56.98%	7.90%
3.0 - 3.5	139,992,792.49	13.29%	452	13.55%	3.11%	25.19	62.82%	12.77%
3.5 - 4.0	203,727,804.11	19.35%	600	17.98%	3.24%	25.64	69.06%	18.40%
4.0 - 4.5	286,615,183.50	27.22%	783	23.46%	3.31%	26.13	74.78%	26.55%
4.5 - 5.0	193,581,809.14	18.38%	458	13.72%	3.35%	26.67	77.00%	20.32%
5.0 - 5.5	28,405,778.39	2.70%	68	2.04%	2.51%	25.43	65.54%	3.64%
5.5 - 6.0	5,154,480.65	0.49%	16	0.48%	2.49%	26.16	59.53%	0.57%
6.0 - 6.5	3,411,928.65	0.32%	9	0.27%	2.35%	25.71	68.08%	0.27%
6.5 - 7.0	1,075,798.77	0.10%	3	0.09%	3.01%	25.67	71.53%	0.08%
7.0 >=	1,260,543.33	0.12%	4	0.12%	3.84%	26.76	51.96%	
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	3.8
Minimum	0.0
Maximum	8.5

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%	17,787,766.82	1.69%	207	6.20%	2.53%	24.65	27.09%	1.66%
5% - 10%	57,957,560.18	5.50%	302	9.05%	2.53%	24.55	40.16%	6.24%
10% - 15%	141,957,228.09	13.48%	520	15.58%	2.64%	24.42	52.77%	14.05%
15% - 20%	237,768,889.31	22.58%	728	21.82%	2.91%	25.08	63.27%	22.41%
20% - 25%	319,484,645.56	30.34%	881	26.40%	3.27%	25.95	72.33%	30.88%
25% - 30%	260,717,174.29	24.76%	660	19.78%	3.88%	26.83	80.62%	22.83%
30% - 35%	16,231,509.93	1.54%	37	1.11%	4.24%	27.02	77.95%	1.92%
35% - 40%	1,172,991.83	0.11%	2	0.06%	3.98%	28.14	97.45%	
40% - 45%								
45% - 50%								
50% - 55%								
55% - 60%								
60% - 65%								
65% - 70%								
70% >=								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	20%
Minimum	0%
Maximum	39%

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	202,262,285.61	19.21%	781	23.40%	3.43%	26.64	81.29%	15.56%
Non NHG Loans	850,815,480.40	80.79%	2,556	76.60%	3.16%	25.46	63.95%	84.44%
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	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	213,606,219.03	20.28%	1,468	20.64%	3.38%	26.49	80.98%	16.46%
Non NHG Loans	839,471,546.98	79.72%	5,643	79.36%	3.17%	25.48	63.79%	83.54%
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	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	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	100.00%
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	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	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	100.00%
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	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	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	100.00%
Total	1,053,077,766.01	100.00%	7,111	100.00%	3.21%	25.68	67.28%	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	145,497,408.30	13.82%	445	13.34%	3.13%	25.72	69.94%	14.03%
2023 - 2024	257,777,366.57	24.48%	787	23.58%	3.45%	26.32	70.54%	24.63%
2024 - 2025	435,912,222.72	41.39%	1,376	41.23%	3.21%	25.93	67.26%	40.84%
2025 - 2026	209,465,172.18	19.89%	715	21.43%	2.98%	24.35	61.38%	20.39%
2026 - 2027	4,425,596.24	0.42%	14	0.42%	3.41%	26.35	70.50%	0.11%
2027 - 2028								
2028 - 2029								
2029 - 2030								
2030 - 2031								
2031 - 2032								
2032 - 2033								
2033 - 2034								
2034 - 2035								
2035 >=								
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	2024
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	36,248,073.61	3.44%	116	3.48%	2.88%	26.21	72.31%	3.33%
2032 - 2033	109,249,334.69	10.37%	329	9.86%	3.21%	25.56	69.16%	10.71%
2033 - 2034	257,777,366.57	24.48%	787	23.58%	3.45%	26.32	70.54%	24.63%
2034 - 2035	435,912,222.72	41.39%	1,376	41.23%	3.21%	25.93	67.26%	40.84%
2035 - 2036	209,465,172.18	19.89%	715	21.43%	2.98%	24.35	61.38%	20.39%
2036 - 2037	4,425,596.24	0.42%	14	0.42%	3.41%	26.35	70.50%	0.11%
2037 >=								
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	2034
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	101,398,384.11	9.63%	285	8.54%	3.02%	25.38	66.70%	9.79%
0 - 30	160,056,955.04	15.20%	468	14.02%	2.95%	25.45	64.65%	15.62%
30 - 50	77,296,609.40	7.34%	244	7.31%	3.02%	25.26	63.93%	7.63%
50 - 75	94,905,769.15	9.01%	278	8.33%	3.26%	25.72	67.30%	8.94%
75 - 105	138,649,394.07	13.17%	466	13.96%	3.25%	25.44	66.74%	12.98%
105 - 160	480,326,965.18	45.61%	1,594	47.77%	3.35%	25.96	68.99%	45.03%
160 - 190	348,939.06	0.03%	1	0.03%	2.53%	21.25	50.21%	
190 - 250	94,750.00	0.01%	1	0.03%	1.34%	22.24	51.22%	
250 - 290								
290 - 335								
335 - 380								
380 - 400								
400 >=								
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	84
Minimum	-112
Maximum	209

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	17,709,165.05	1.68%	47	1.41%	2.55%	25.25	66.38%	1.67%
1900 - 1910	19,112,546.68	1.81%	50	1.50%	3.19%	25.76	65.22%	1.87%
1910 - 1920	15,535,596.45	1.48%	39	1.17%	3.04%	25.86	65.94%	1.34%
1920 - 1930	40,142,618.33	3.81%	100	3.00%	3.10%	25.74	66.74%	3.83%
1930 - 1940	34,656,042.54	3.29%	98	2.94%	2.98%	24.97	62.83%	3.24%
1940 - 1950	7,396,019.20	0.70%	20	0.60%	3.43%	26.14	69.20%	0.69%
1950 - 1960	26,200,797.15	2.49%	77	2.31%	3.00%	25.28	65.66%	2.62%
1960 - 1970	33,044,142.08	3.14%	120	3.60%	3.28%	25.60	67.21%	3.17%
1970 - 1980	59,043,242.63	5.61%	204	6.11%	3.13%	25.80	68.56%	5.59%
1980 - 1990	91,638,162.13	8.70%	308	9.23%	3.53%	26.39	76.85%	8.17%
1990 - 2000	155,892,978.62	14.80%	531	15.91%	3.40%	26.23	70.52%	14.70%
2000 - 2005	99,482,996.74	9.45%	324	9.71%	3.44%	26.03	69.27%	9.08%
2005 - 2010	101,389,905.59	9.63%	338	10.13%	3.36%	25.87	64.43%	9.73%
2010 - 2015	47,221,775.11	4.48%	170	5.09%	3.29%	25.20	63.66%	4.33%
2015 - 2020	60,975,357.66	5.79%	186	5.57%	3.36%	23.96	59.13%	6.26%
2020 - 2021	14,771,198.75	1.40%	37	1.11%	2.87%	24.74	64.99%	1.50%
2021 - 2022	12,983,671.80	1.23%	44	1.32%	2.84%	25.14	61.89%	1.31%
2022 - 2023	23,381,092.17	2.22%	68	2.04%	2.34%	24.42	65.18%	2.42%
2023 - 2024	60,990,263.82	5.79%	191	5.72%	2.47%	25.57	65.32%	6.04%
2024 - 2025	100,409,442.91	9.53%	292	8.75%	3.17%	25.70	65.12%	10.13%
2025 - 2026	30,464,273.66	2.89%	90	2.70%	3.43%	25.99	69.70%	2.31%
2026 >=	636,476.94	0.06%	3	0.09%	2.25%	23.07	69.05%	
Unknown								
Total	1,053,077,766.01	100.00%	3,337	100.00%	3.21%	25.68	67.28%	100.00%

Weighted Average	1991
Minimum	1650
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 3 March 2026;
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 28 February 2026;
Interest Period	means the period from (and including) the Closing Date to (but excluding) the Notes Payment Date falling in [June 2026] 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 27 February 2026;
Stichting WEW	means Stichting Waarborgfonds Eigen Woningen;
Transfer Date	means: (a) in respect of the Mortgage Receivables comprising the Initial Portfolio, the Closing Date; and (b) in respect of any New Mortgage Receivables, the relevant Notes Payment Date on which such New Mortgage Receivable was purchased by the Issuer;
WOZ	means the Valuation of Immovable Property Act (Wet waardering onroerende zaken) as amended from time to time;

Contact Information

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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 2026-1 Basisweg 10 1043 AP Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75	**SELLER (SELL)**	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75
SERVICER (OTHR)	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75	**SWAP COUNTERPARTY (IRSP)**	ING Bank N.V. Bijlmerdreef 106 1102 CT Amsterdam The Netherlands (NL) 3TK20IVIUJ8J3ZU0QE75