

Dolphin Master Issuer

Monthly Portfolio and Performance Report

Reporting Period: 1-2013

Reporting Date: 28-2-2013

AMOUNTS ARE IN EURO

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Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

Table of Contents

	Page
Key Dates	3
The Mortgage Loan Portfolio	6
Delinquencies	7
Foreclosure Statistics - Total	8
Foreclosure Statistics - NHG Loans	9
Foreclosure Statistics - Non NHG Loans	10
Performance Ratios	11
Stratification Tables	12
Glossary	41
Contact Information	43

As this Template Portfolio and Performance Report is a template it does not yet accommodate transaction specific features. These specifics will need to be inserted where relevant. Throughout the report these have been marked with * and where relevant the sections have been highlighted in green.

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
Key Dates

Note Class*	Dolphin 2008-1A	Dolphin 2009-2A	Dolphin 2010-1A	Dolphin 2010-1A	Dolphin 2010-1A	Dolphin 2010-1A	Dolphin 2010-2A	Dolphin 2010-2A	Dolphin 2010-3E
Key Dates									
Closing Date	15-12-2008	28-10-2009	29-03-2010	29-03-2010	29-03-2010	29-03-2010	28-04-2010	28-04-2010	14-06-2010
First Optional Redemption Date	28-09-2013	28-09-2016	28-03-2015	28-03-2015	28-03-2030	28-03-2040	28-03-2014	28-03-2016	28-06-2015
Step Up Date	28-09-2013	28-09-2016	28-03-2015	28-03-2015	28-03-2030	28-03-2040	28-03-2014	28-03-2016	28-06-2015
Original Weighted Average Life (expected)	5	7	5	5	20	30	4	6	5
Final Maturity Date	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099
Portfolio Date	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012
Determination Date	26-12-2012	28-10-2009	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012
Interest Payment Date	28-03-2013	30-09-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013
Principal Payment Date	28-03-2013	30-09-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013
Current Reporting Period	jan-13	jan-13	jan-13	jan-13	jan-13	jan-13	jan-13	jan-13	jan-13
Previous Reporting Period	dec-12	dec-12	dec-12	dec-12	dec-12	dec-12	dec-12	dec-12	dec-12
Accrual Start Date	28-12-2012	28-09-2012	28-12-2012	28-12-2012	28-12-2012	28-12-2012	28-12-2012	28-12-2012	28-12-2012
Accrual End Date	28-03-2013	30-09-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013
Accrual Period (in days)	90	367	90	90	90	90	90	90	90
Fixing Date Reference Rate	26-12-2012	28-10-2009	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012

* Transaction specific note structure to be inserted

Dolphin Master Issuer
Monthly Portfolio and Performance
Key Dates

Note Class*	Dolphin 2011-1A	Dolphin 2012-1E	Dolphin 2012-2A	Dolphin 2012-2A	Dolphin 2012-2A	Dolphin 2012-2A	Dolphin 2012-2A	Dolphin 2012-2A	Dolphin 2012-2A
Key Dates									
Closing Date	10-02-2011	28-06-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012
First Optional Redemption Date	28-12-2015	28-09-2017	28-09-2017	28-09-2013	28-09-2014	28-09-2015	28-09-2017	28-09-2017	28-09-2017
Step Up Date	28-12-2015	28-09-2017	28-09-2017	28-09-2013	28-09-2014	28-09-2015	28-09-2017	28-09-2017	28-09-2017
Original Weighted Average Life (expected)	5	5	5	1	2	3	5	5	5
Final Maturity Date	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099	28-09-2099
Portfolio Date	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012	30-11-2012
Determination Date	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012
Interest Payment Date	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013
Principal Payment Date	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013
Current Reporting Period	jan-13	jan-13	jan-13	jan-13	jan-13	jan-13	jan-13	jan-13	jan-13
Previous Reporting Period	dec-12	dec-12	dec-12	dec-12	dec-12	dec-12	dec-12	dec-12	dec-12
Accrual Start Date	28-12-2012	28-12-2012	28-12-2012	28-12-2012	28-12-2012	28-12-2012	28-12-2012	28-12-2012	28-12-2012
Accrual End Date	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013	28-03-2013
Accrual Period (in days)	90	90	90	90	90	90	90	90	90
Fixing Date Reference Rate	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012	26-12-2012

* Transaction specific note structure to be inserted

Dolphin Master Issuer
Monthly Portfolio and Performance
Key Dates

Note Class*	Dolphin 2012-2B	Dolphin 2012-2C	Dolphin 2012-2D	Dolphin 2012-2E
Key Dates				
Closing Date	28-09-2012	28-09-2012	28-09-2012	28-09-2012
First Optional Redemption Date	28-09-2017	28-09-2017	28-09-2017	28-09-2017
Step Up Date	28-09-2017	28-09-2017	28-09-2017	28-09-2017
Original Weighted Average Life (expected)	5	5	5	5
Final Maturity Date	28-09-2099	28-09-2099	28-09-2099	28-09-2099
Portfolio Date	30-11-2012	30-11-2012	30-11-2012	30-11-2012
Determination Date	26-12-2012	26-12-2012	26-12-2012	26-12-2012
Interest Payment Date	28-03-2013	28-03-2013	28-03-2013	28-03-2013
Principal Payment Date	28-03-2013	28-03-2013	28-03-2013	28-03-2013
Current Reporting Period	jan-13	jan-13	jan-13	jan-13
Previous Reporting Period	dec-12	dec-12	dec-12	dec-12
Accrual Start Date	28-12-2012	28-12-2012	28-12-2012	28-12-2012
Accrual End Date	28-03-2013	28-03-2013	28-03-2013	28-03-2013
Accrual Period (in days)	90	90	90	90
Fixing Date Reference Rate	26-12-2012	26-12-2012	26-12-2012	26-12-2012

* Transaction specific note structure to be inserted

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
The Mortgage Loan Portfolio

Previous reporting period end date		28-01-2013
Current reporting period end date		28-02-2013
Number of Mortgage Loans		
Number of Mortgage Loans at the beginning of the Reporting Period		324.480
Matured Mortgage Loans	-/-	327
Prepaid Mortgage Loans	-/-	1.439
Further Advances / Modified Mortgage Loans		55
Replacements		1.426
Replenishments		-
Loans repurchased by the Seller	-/-	199
Foreclosed Mortgage Loans	-/-	-
Others		172
Number of Mortgage Loans at the end of the Reporting Period		324.168
Amounts		
Net Outstanding Balance at the beginning of the Reporting Period		30.040.213.177
Scheduled Principal Receipts	-/-	26.055.156
Prepayments	-/-	184.022.191
Further Advances / Modified Mortgage Loans		3.961.918
Replacements		137.201.580
Replenishments		-
Loans repurchased by the Seller	-/-	13.760.453
Foreclosed Mortgage Loans	-/-	-
Other		(14.781.991)
Rounding		-
Net Outstanding Balance at the end of the Reporting Period		29.942.756.883
Losses		
Losses minus Recoveries since Closing at the beginning of the period		23.727.345
Change in Net Losses		764
Losses minus Recoveries since Closing at the end of the period		23.728.109
Amount of Construction Deposit Obligations		
Construction Deposit Obligations at the beginning of the Reporting Period		4.737.751
Changes in Construction Deposit Obligations		106.165
Construction Deposit Obligations at the end of the Reporting Period		4.843.916
Amount of Saving Deposits		
Saving Deposit at the beginning of the Reporting Period		996.485.860
Changes in Saving Deposits		12.995.761
Saving Deposits at the end of the Reporting Period		1.009.481.622

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
Delinquencies

								not available		not applicable	
From (>)	Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Mortgage Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV	% of Total Not. Amount at Closing Date		
<	0	29.049.059.705,99	97,02%	315.576	97,35%	4,72%	21,59				
0	1	171.984.811,30	0,57%	1.702	0,53%	4,85%	21,50				
1	2	372.623.963,61	1,24%	3.691	1,14%	4,76%	21,31				
2	3	108.150.754,96	0,36%	1.003	0,31%	4,81%	21,53				
3	>	240.937.647,54	0,80%	2.196	0,68%	4,93%	21,48				
Total		29.942.756.883,40	100,00%	324.168	100,00%	4,73%	21,58				

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
Foreclosure Statistics - Total

	Previous Reporting Period	Current Reporting Period
Foreclosures reporting periodically		
Number of Mortgage Loans foreclosed during the Reporting Period	54	1
Net principal balance of Mortgage Loans foreclosed during the Reporting Period	11.026.083	106.424
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/-	8.104.796
Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period	2.921.287	764
Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period	-/-	-
Losses minus recoveries during the Reporting Period	2.921.287	764
Average loss severity during the Reporting Period (in bps)	0,97	0,00
Foreclosures since Closing Date		
Number of Mortgage Loans foreclosed since the Closing Date	535	536
Percentage of number of Mortgage Loans at Closing Date (% , including replenished loans)	n.a.	n.a.
Net principal balance of Mortgage Loans foreclosed since the Closing Date	85.926.478	86.032.902
Percentage of net principal balance at the Closing Date (% , including replenished loans)	n.a.	n.a.
Net principal balance of Mortgage Loans foreclosed since the Closing Date	85.926.478	86.032.902
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	61.153.017
Total amount of losses on Mortgage Loans foreclosed since the Closing Date	24.773.461	24.774.225
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	1.046.116
Losses minus recoveries since the Closing Date	23.727.345	23.728.109
Average loss severity since the Closing Date (in bps)	0,13	0,16
Foreclosures		
Number of Mortgage Loans in foreclosure at the beginning of the Reporting Period	n.a.	n.a.
Number of new Mortgage Loans in foreclosure during the Reporting Period	n.a.	n.a.
Number of Mortgage Loans for which foreclosure was completed in the Reporting Period	-/-	n.a.
Number of Mortgage Loans in foreclosure at the end of the Reporting Period	n.a.	n.a.
Net principal balance of Mortgage Loans in foreclosure at the beginning of the Reporting Period	n.a.	n.a.
Net principal balance of new Mortgage Loans in foreclosure during the Reporting Period	n.a.	n.a.
Net principal balance of Mortgage Loans for which foreclosure was completed during the Reporting Period	-/-	n.a.
Net principal balance of Mortgage Loans in foreclosure at the end of the Reporting Period	n.a.	n.a.
Constant Default Rate		
Constant Default Rate current month	n.a.	n.a.
Constant Default Rate 3-month average	n.a.	n.a.
Constant Default Rate 6-month average	n.a.	n.a.
Constant Default Rate 12-month average	n.a.	n.a.
Constant Default Rate to date	n.a.	n.a.

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
Foreclosure Statistics - NHG Loans

	Previous Reporting Period	Current Reporting Period
Foreclosures reporting periodically		
Number of NHG Loans foreclosed during the Reporting Period	0	0
Net principal balance of NHG Loans foreclosed during the Reporting Period	0	0
Recoveries from sales on Foreclosed NHG Loans during the Reporting Period	-/-	0
Total amount of losses on Foreclosed NHG Loans during the Reporting Period	0	0
Post-foreclosure recoveries on foreclosed NHG loans during the Reporting Period	-/-	0
Losses minus recoveries during the Reporting Period	0	0
Average loss severity NHG Loans during the Reporting Period	-	-
Foreclosures since Closing Date		
Net principal balance of NHG Loans foreclosed since the Closing Date	0	0
Recoveries from sales on foreclosed NHG Loans since the Closing Date	-/-	0
Total amount of losses on NHG Loans foreclosed since the Closing Date	0	0
Post-Foreclosure recoveries on NHG Loans foreclosed since the Closing Date	-/-	0
Losses minus recoveries since the Closing Date	0	0
Average loss severity non NHG Loans since the Closing Date	-	-
Foreclosures		
Number of NHG Loans in foreclosure at the beginning of the Reporting Period	n.a.	n.a.
Number of new NHG Loans in foreclosure during the Reporting Period	n.a.	n.a.
Number of NHG Loans for which foreclosure was completed in the Reporting Period	-/-	n.a.
Number of NHG Loans in foreclosure at the end of the Reporting Period	n.a.	n.a.
Net principal balance of NHG Loans in foreclosure at the beginning of the Reporting Period	n.a.	n.a.
Net principal balance of new NHG Loans in foreclosure during the Reporting Period	n.a.	n.a.
Net principal balance of NHG Loans for which foreclosure was completed during the Reporting Period	-/-	n.a.
Net principal balance of NHG Loans in foreclosure at the end of the Reporting Period	n.a.	n.a.
WEW Claims periodically		
Number of claims to WEW at the beginning of the Reporting Period	0	0
New claims to WEW during the Reporting Period	0	0
Finalised claims with WEW during the Reporting Period	-/-	0
Number of claims to WEW at the end of the Reporting Period	0	0
Notional amount of claims to WEW at the beginning of the Reporting Period	0	0
Notional amount of new claims to WEW during the Reporting Period	0	0
Notional amount of finalised claims with WEW during the Reporting Period	-/-	0
Notional amount of claims to WEW at the end of the Reporting Period	0	0
Notional amount of finalised claims with WEW during the Reporting Period	0	0
Amount paid out by WEW during the Reporting Period	0	0
Payout ratio WEW during the Reporting Period	0	0
WEW Claims since Closing		
Number of finalised claims to WEW since the Closing Date	0	0
Amount of finalised claims with WEW since the Closing Date	0	0
Amount paid out by WEW since the Closing Date	0	0
Payout ratio WEW since the Closing Date	0	0
Reasons for non payout as percentage of non recovered claim amount		
Amount of finalised claims with WEW since the Closing Date	0	0
Amount paid out by WEW since the Closing Date	0	0
Non recovered amount of WEW since the Closing Date	0	0
Insufficient guaranteed amount due to decrease with annuity amount	0	0
Loan does not comply with NHG criteria at origination	0	0
Other administrative reasons	0	0
Other	0	0

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
Foreclosure Statistics - Non NHG Loans

	Previous Reporting Period	Current Reporting Period
Foreclosures reporting periodically		
Number of Non NHG Loans foreclosed during the Reporting Period	54	1
Net principal balance of Non NHG Loans foreclosed during the Reporting Period	11.026.083	106.424
Recoveries from sales on Foreclosed Non NHG Loans during the Reporting Period	-/-	8.104.796
Total amount of losses on Foreclosed Non NHG Loans during the Reporting Period	2.921.287	764
Post-foreclosure recoveries on Foreclosed Non NHG Loans during the Reporting Period	-/-	0
Losses minus recoveries during the Reporting Period	2.921.287	764
Average loss severity Non NHG Loans during the Reporting Period (bps)	0,97	0,00
Foreclosures since Closing Date		
Net principal balance of Non NHG loans foreclosed since the Closing Date	85.926.478	86.032.902
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/-	61.153.017
Total amount of losses on Non NHG Loans foreclosed since the Closing Date	24.773.460,67	24.774.224,77
Post-Foreclosure recoveries on Non NHG Loans foreclosed since the Closing Date	-/-	1.046.115,80
Losses minus recoveries since the Closing Date	23.727.344,87	23.728.108,97
Average loss severity Non NHG Loans since the Closing Date (in bps)	0,13	0,16
Foreclosures		
Number of Non NHG Loans in foreclosure at the beginning of the Reporting Period	n.a.	n.a.
Number of new Non NHG Loans in foreclosure during the Reporting Period	n.a.	n.a.
Number of Non NHG Loans for which foreclosure was completed in the Reporting Period	-/-	n.a.
Number of Non NHG Loans in foreclosure at the end of the Reporting Period	n.a.	n.a.
Net principal balance of Non NHG Loans in foreclosure at the beginning of the Reporting Period	n.a.	n.a.
Net principal balance of new Non NHG Loans in foreclosure during the Reporting Period	n.a.	n.a.
Net principal balance of Non NHG Loans for which foreclosure was completed during the Reporting Period	-/-	n.a.
Net principal balance of Non NHG Loans in foreclosure at the end of the Reporting Period	n.a.	n.a.

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
Performance Ratios

	Previous Reporting Period	Current Reporting Period
Constant Prepayment Rate (CPR)		
Annualised Life CPR	5,74%	5,90%
Annualised 1-month average CPR	n.a.	n.a.
Annualised 3-month average CPR	n.a.	n.a.
Annualised 6-month average CPR	n.a.	n.a.
Annualised 12-month average CPR	n.a.	n.a.
Principal Payment Rate (PPR)		
Annualised Life PPR	n.a.	n.a.
Annualised 1-month average PPR	n.a.	n.a.
Annualised 3-month average PPR	n.a.	n.a.
Annualised 6-month average PPR	n.a.	n.a.
Annualised 12-month average PPR	n.a.	n.a.
Payment Ratio		
Periodic Payment Ratio	n.a.	n.a.

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

Stratification Tables
1. Key Characteristics

	not applicable	
	As per Reporting Date	As per Closing Date
Principal balance	30.952.238.504,90	
Value of Saving Deposits	1.009.481.621,50	
Net principal balance	29.942.756.883,40	
Construction Deposits	4.843.916,31	
Net principal balance excl. Construction and Saving Deposits	29.937.912.967,09	
Number of loans	187.009	
Number of loanparts	324.168	
Average principal balance (loan)	160.114	
Weighted average current interest rate	4,74%	
Weighted average maturity (in years)	21,41	
Weighted average remaining time to interest reset (in years)	7,25	
Weighted average seasoning (in years)	7,27	
Weighted average CLTOMV	72,62%	
Weighted average CLTIMV	77,02%	
Weighted average CLTOFV	85,44%	
Weighted average CLTIFV	90,61%	

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
2. Redemption Type

Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	not available	not applicable
							Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
Annuity	257.994.425,82	0,862%	5.717	1,764%	4,831%	20,41		
Bank Savings	173.261.738,34	0,579%	2.714	0,837%	5,013%	22,52		
Interest only	16.477.067.549,68	55,029%	183.538	56,618%	4,693%	23,17		
Investment	2.315.111.631,09	7,732%	13.755	4,243%	4,782%	20,38		
Universal life	5.519.156.285,73	18,432%	53.462	16,492%	4,677%	18,36		
Linear	56.328.460,38	0,188%	1.306	0,403%	4,738%	18,94		
Savings	3.108.957.057,67	10,383%	38.230	11,793%	5,167%	19,66		
Hybrid	1.565.035.027,62	5,227%	11.546	3,562%	4,592%	22,15		
Other	469.844.707,07	1,569%	13.900	4,288%	3,615%	20,92		
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
3. Outstanding Loan Amount

 not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% 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	286.376.159,26	0,956%	18.596	9,944%	4,621%	19,28		
25.000 - 50.000	737.165.508,81	2,462%	19.383	10,365%	4,773%	18,09		
50.000 - 75.000	971.994.909,85	3,246%	15.382	8,225%	4,854%	17,94		
75.000 - 100.000	1.344.546.964,11	4,49%	15.133	8,092%	4,809%	19,22		
100.000 - 150.000	3.825.570.844,97	12,776%	30.138	16,116%	4,766%	20,70		
150.000 - 200.000	5.123.872.490,24	17,112%	29.166	15,596%	4,738%	21,59		
200.000 - 250.000	5.143.701.989,78	17,178%	22.831	12,209%	4,718%	21,97		
250.000 - 300.000	4.593.442.411,03	15,341%	16.764	8,964%	4,711%	22,45		
300.000 - 350.000	2.702.570.983,15	9,026%	8.343	4,461%	4,702%	22,42		
350.000 - 400.000	1.675.473.737,39	5,596%	4.474	2,392%	4,702%	22,60		
400.000 - 450.000	1.033.222.116,24	3,451%	2.428	1,298%	4,71%	22,48		
450.000 - 500.000	748.987.705,38	2,501%	1.574	0,842%	4,652%	22,58		
500.000 - 550.000	488.275.772,78	1,631%	928	0,496%	4,661%	22,56		
550.000 - 600.000	345.082.587,96	1,152%	598	0,32%	4,612%	22,60		
600.000 - 650.000	250.720.425,40	0,837%	400	0,214%	4,719%	22,50		
650.000 - 700.000	198.407.733,55	0,663%	293	0,157%	4,665%	22,35		
700.000 - 750.000	128.682.434,93	0,43%	177	0,095%	4,63%	22,50		
750.000 - 800.000	86.320.378,10	0,288%	111	0,059%	4,703%	22,55		
800.000 - 850.000	81.818.019,26	0,273%	99	0,053%	4,599%	22,73		
850.000 - 900.000	63.957.931,28	0,214%	73	0,039%	4,587%	22,74		
900.000 - 950.000	55.698.765,74	0,186%	60	0,032%	4,524%	22,90		
950.000 - 1.000.000	56.867.014,19	0,19%	58	0,031%	4,541%	22,42		
1.000.000 >								
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
4. Origination Year

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
< 1995	168.544.333,80	0,563%	3.874	1,195%	5,216%	10,76		
1995 - 1996	88.743.760,87	0,296%	1.785	0,551%	4,831%	12,01		
1996 - 1997	132.371.109,01	0,442%	2.700	0,833%	4,852%	12,50		
1997 - 1998	170.531.700,77	0,57%	3.227	0,995%	4,956%	13,64		
1998 - 1999	311.579.696,05	1,041%	5.496	1,695%	5,247%	14,65		
1999 - 2000	556.604.915,19	1,859%	8.749	2,699%	5,072%	15,71		
2000 - 2001	441.575.930,23	1,475%	5.792	1,787%	4,947%	17,20		
2001 - 2002	835.361.503,00	2,79%	8.836	2,726%	5,037%	18,76		
2002 - 2003	1.447.190.032,18	4,833%	14.470	4,464%	4,923%	19,51		
2003 - 2004	2.393.177.748,04	7,993%	24.235	7,476%	4,901%	20,14		
2004 - 2005	2.380.517.923,00	7,95%	25.132	7,753%	4,793%	20,68		
2005 - 2006	4.220.113.353,29	14,094%	43.298	13,357%	4,264%	21,42		
2006 - 2007	6.337.437.482,97	21,165%	63.621	19,626%	4,398%	22,05		
2007 - 2008	3.945.715.496,84	13,178%	39.038	12,043%	4,813%	23,20		
2008 - 2009	3.578.197.043,40	11,95%	36.039	11,117%	5,193%	24,16		
2009 - 2010	1.345.984.565,30	4,495%	16.438	5,071%	4,993%	24,16		
2010 - 2011	757.683.585,63	2,53%	9.853	3,039%	4,814%	24,15		
2011 - 2012	373.315.583,70	1,247%	5.329	1,644%	4,653%	22,89		
2012 - 2013	422.588.095,64	1,411%	5.784	1,784%	4,549%	21,11		
2013 >=	35.523.024,49	0,119%	472	0,146%	4,487%	20,07		
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

5. Seasoning

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% 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	392.161.319,33	1,31%	5.346	1,649%	4,539%	20,85		
1 year - 2 years	383.851.857,92	1,282%	5.410	1,669%	4,657%	22,72		
2 years - 3 years	695.882.593,87	2,324%	9.099	2,807%	4,783%	24,14		
3 years - 4 years	1.255.063.072,15	4,192%	15.559	4,80%	4,976%	24,19		
4 years - 5 years	3.348.704.065,37	11,184%	33.749	10,411%	5,20%	24,21		
5 years - 6 years	3.701.372.079,90	12,361%	36.862	11,371%	4,886%	23,32		
6 years - 7 years	5.884.137.657,23	19,651%	59.301	18,293%	4,465%	22,20		
7 years - 8 years	5.026.902.529,04	16,788%	50.894	15,70%	4,219%	21,54		
8 years - 9 years	2.394.511.424,88	7,997%	25.400	7,835%	4,754%	20,77		
9 years - 10 years	2.458.233.834,61	8,21%	25.087	7,739%	4,883%	20,12		
10 years - 11 years	1.494.558.218,61	4,991%	14.962	4,616%	4,938%	19,79		
11 years - 12 years	966.351.165,54	3,227%	10.017	3,09%	5,023%	18,77		
12 years - 13 years	458.371.006,49	1,531%	5.864	1,809%	4,934%	17,33		
13 years - 14 years	556.912.065,42	1,86%	8.617	2,658%	5,07%	15,88		
14 years - 15 years	338.920.643,97	1,132%	5.939	1,832%	5,235%	14,70		
15 years - 16 years	178.465.048,64	0,596%	3.323	1,025%	4,994%	13,76		
16 years - 17 years	131.612.004,93	0,44%	2.699	0,833%	4,871%	12,89		
17 years - 18 years	98.291.530,68	0,328%	1.955	0,603%	4,798%	11,96		
18 years - 19 years	82.346.066,50	0,275%	1.759	0,543%	5,117%	10,89		
19 years - 20 years	63.484.646,00	0,212%	1.507	0,465%	5,285%	11,03		
20 years - 21 years	29.857.356,65	0,10%	753	0,232%	5,27%	9,92		
21 years - 22 years	2.766.695,67	0,009%	66	0,02%	5,109%	11,33		
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 >								
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
6. Legal Maturity

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
< 2015	82.427.326,13	0,275%	2.457	0,758%	4,717%	0,88		
2015 - 2020	431.525.616,18	1,441%	9.088	2,803%	4,868%	4,87		
2020 - 2025	931.425.119,81	3,111%	16.003	4,937%	4,979%	9,92		
2025 - 2030	2.811.274.634,56	9,389%	40.209	12,404%	4,828%	14,87		
2030 - 2035	8.360.494.715,43	27,922%	81.213	25,053%	4,797%	19,81		
2035 - 2040	16.119.856.020,79	53,836%	158.724	48,964%	4,647%	23,96		
2040 - 2045	913.083.299,63	3,049%	13.095	4,04%	4,856%	27,83		
2045 - 2050	18.721.864,76	0,063%	274	0,085%	4,865%	35,65		
2050 - 2055	27.719.995,38	0,093%	304	0,094%	4,749%	39,48		
2055 - 2060	33.472.101,77	0,112%	356	0,11%	4,774%	44,26		
2060 - 2065	39.594.144,61	0,132%	425	0,131%	4,78%	49,32		
2065 - 2070	49.915.249,73	0,167%	559	0,172%	4,744%	54,40		
2070 - 2075	52.077.665,95	0,174%	607	0,187%	4,831%	59,43		
2075 - 2080	44.426.698,65	0,148%	509	0,157%	4,707%	64,24		
2080 - 2085	21.817.154,68	0,073%	285	0,088%	4,736%	69,20		
2085 - 2090	4.925.275,34	0,016%	60	0,019%	4,544%	73,29		
2090 - 2095								
2095 - 2100								
2100 >=								
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
7. Remaining Tenor

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% 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	46.288.188,64	0,155%	1.477	0,456%	4,614%	0,44		
1 - 2 years	40.413.060,90	0,135%	1.089	0,336%	4,83%	1,50		
2 - 3 years	51.395.778,23	0,172%	1.155	0,356%	4,725%	2,53		
3 - 4 years	67.427.874,48	0,225%	1.480	0,457%	4,832%	3,48		
4 - 5 years	79.884.835,36	0,267%	1.644	0,507%	4,802%	4,51		
5 - 6 years	106.855.130,74	0,357%	2.312	0,713%	4,964%	5,51		
6 - 7 years	132.110.470,39	0,441%	2.581	0,796%	4,911%	6,46		
7 - 8 years	113.659.686,89	0,38%	2.123	0,655%	4,939%	7,50		
8 - 9 years	123.747.414,08	0,413%	2.126	0,656%	4,922%	8,48		
9 - 10 years	169.104.629,00	0,565%	2.936	0,906%	4,997%	9,49		
10 - 11 years	237.128.454,59	0,792%	3.990	1,231%	5,013%	10,52		
11 - 12 years	304.101.989,02	1,016%	5.060	1,561%	4,979%	11,46		
12 - 13 years	328.895.544,93	1,098%	5.110	1,576%	4,782%	12,51		
13 - 14 years	470.648.153,09	1,572%	6.938	2,14%	4,761%	13,46		
14 - 15 years	488.251.809,49	1,631%	7.208	2,224%	4,806%	14,49		
15 - 16 years	677.236.766,26	2,262%	9.628	2,97%	4,92%	15,51		
16 - 17 years	895.126.811,11	2,989%	11.821	3,647%	4,816%	16,46		
17 - 18 years	898.960.536,39	3,002%	10.093	3,114%	4,71%	17,53		
18 - 19 years	1.432.190.109,89	4,783%	13.957	4,305%	4,80%	18,50		
19 - 20 years	1.701.566.663,11	5,683%	15.879	4,898%	4,809%	19,46		
20 - 21 years	2.265.829.456,47	7,567%	21.188	6,536%	4,846%	20,51		
21 - 22 years	2.188.930.015,83	7,31%	21.162	6,528%	4,752%	21,47		
22 - 23 years	3.671.692.708,37	12,262%	36.352	11,214%	4,27%	22,58		
23 - 24 years	5.152.514.597,42	17,208%	49.922	15,40%	4,389%	23,41		
24 - 25 years	3.230.219.157,17	10,788%	30.926	9,54%	4,819%	24,46		
25 - 26 years	2.940.114.926,63	9,819%	28.570	8,813%	5,231%	25,46		
26 - 27 years	976.654.057,39	3,262%	11.708	3,612%	5,129%	26,43		
27 - 28 years	549.198.050,88	1,834%	7.657	2,362%	4,92%	27,38		
28 - 29 years	193.180.534,13	0,645%	2.917	0,90%	4,756%	28,39		
29 - 30 years	106.617.752,24	0,356%	1.624	0,501%	4,622%	29,39		
> 30 years	302.811.720,28	1,011%	3.535	1,09%	4,772%	52,97		
Null values								
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

8. Original Loan to Original Foreclosure Value

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
<= 10 %	18.173.881,67	0,061%	707	0,378%	4,571%	20,87		
10 % - 20 %	92.268.961,45	0,308%	2.465	1,318%	4,608%	20,62		
20 % - 30 %	268.359.674,66	0,896%	5.126	2,741%	4,633%	20,49		
30 % - 40 %	570.281.101,67	1,905%	8.279	4,427%	4,615%	20,42		
40 % - 50 %	1.065.823.606,89	3,56%	12.281	6,567%	4,617%	20,52		
50 % - 60 %	1.872.694.244,90	6,254%	17.431	9,321%	4,616%	20,56		
60 % - 70 %	2.235.608.637,77	7,466%	18.029	9,641%	4,641%	21,00		
70 % - 80 %	3.153.298.121,43	10,531%	21.398	11,442%	4,63%	21,31		
80 % - 90 %	3.472.332.448,46	11,597%	20.096	10,746%	4,671%	21,91		
90 % - 100 %	3.632.319.645,84	12,131%	18.009	9,63%	4,704%	21,45		
100 % - 110 %	2.906.094.422,89	9,706%	13.497	7,217%	4,762%	21,71		
110 % - 120 %	3.775.933.861,27	12,611%	16.841	9,005%	4,822%	22,03		
120 % - 130 %	6.451.846.232,16	21,547%	28.489	15,234%	4,842%	22,19		
130 % - 140 %	180.089.106,71	0,601%	1.107	0,592%	4,773%	21,05		
140 % - 150 %	81.619.294,41	0,273%	610	0,326%	4,748%	20,51		
150 % >	166.013.641,22	0,554%	2.644	1,414%	4,648%	20,59		
(CATCH-ALL)	0,00	0,00%	0	0,00%				
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

9. Current Loan to Original Foreclosure Value

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
<= 10 %	229.235.881,43	0,766%	13.598	7,271%	4,524%	21,12		
10 % - 20 %	519.647.443,09	1,735%	14.051	7,514%	4,639%	20,39		
20 % - 30 %	713.187.753,82	2,382%	11.806	6,313%	4,703%	19,66		
30 % - 40 %	1.036.756.867,34	3,462%	12.143	6,493%	4,71%	19,64		
40 % - 50 %	1.494.399.915,28	4,991%	13.512	7,225%	4,685%	20,19		
50 % - 60 %	2.165.885.360,94	7,233%	15.637	8,362%	4,657%	20,70		
60 % - 70 %	2.521.544.735,98	8,421%	15.211	8,134%	4,671%	21,29		
70 % - 80 %	3.141.499.067,90	10,492%	16.482	8,813%	4,661%	21,62		
80 % - 90 %	3.567.564.749,45	11,915%	16.412	8,776%	4,688%	22,07		
90 % - 100 %	3.471.618.432,07	11,594%	14.041	7,508%	4,70%	21,70		
100 % - 110 %	2.943.403.866,62	9,83%	11.330	6,059%	4,784%	21,95		
110 % - 120 %	4.000.407.472,87	13,36%	15.611	8,348%	4,849%	22,54		
120 % - 130 %	4.137.605.336,61	13,818%	17.175	9,184%	4,791%	21,99		
130 % - 140 %								
140 % - 150 %								
150 % >								
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

10. Current Loan to Indexed Foreclosure Value

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
<= 10 %	233.222.566,49	0,779%	14.074	7,526%	4,535%	19,90		
10 % - 20 %	598.216.992,66	1,998%	15.934	8,52%	4,68%	19,22		
20 % - 30 %	819.833.164,99	2,738%	13.321	7,123%	4,759%	18,36		
30 % - 40 %	1.095.422.880,72	3,658%	12.619	6,748%	4,767%	18,67		
40 % - 50 %	1.368.037.004,24	4,569%	12.411	6,637%	4,725%	19,52		
50 % - 60 %	1.777.673.873,74	5,937%	12.866	6,88%	4,677%	20,28		
60 % - 70 %	2.131.425.714,03	7,118%	13.014	6,959%	4,656%	21,02		
70 % - 80 %	2.577.512.342,15	8,608%	13.671	7,31%	4,644%	21,44		
80 % - 90 %	2.819.880.286,08	9,418%	13.414	7,173%	4,668%	21,90		
90 % - 100 %	3.055.194.194,65	10,203%	13.184	7,05%	4,656%	21,82		
100 % - 110 %	3.134.603.886,92	10,469%	12.598	6,737%	4,724%	22,03		
110 % - 120 %	3.175.129.191,87	10,604%	12.277	6,565%	4,762%	21,89		
120 % - 130 %	3.099.236.793,18	10,351%	12.120	6,481%	4,745%	22,37		
130 % - 140 %	2.844.978.874,09	9,501%	10.901	5,829%	4,817%	23,29		
140 % - 150 %	1.145.934.157,30	3,827%	4.350	2,326%	5,073%	24,06		
150 % >	66.454.960,29	0,222%	255	0,136%	5,249%	24,82		
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
11. Original Loan to Original Market Value

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
<= 10 %	26.570.153,64	0,089%	956	0,511%	4,615%	20,69		
10 % - 20 %	152.286.851,49	0,509%	3.706	1,982%	4,614%	20,48		
20 % - 30 %	451.401.478,88	1,508%	7.517	4,02%	4,617%	20,50		
30 % - 40 %	997.009.375,79	3,33%	12.485	6,676%	4,63%	20,50		
40 % - 50 %	1.886.437.380,72	6,30%	18.470	9,877%	4,615%	20,50		
50 % - 60 %	2.765.575.167,67	9,236%	22.353	11,953%	4,636%	20,99		
60 % - 70 %	3.586.912.087,12	11,979%	24.007	12,837%	4,636%	21,33		
70 % - 80 %	3.873.793.565,95	12,937%	21.637	11,57%	4,679%	21,86		
80 % - 90 %	4.369.810.240,99	14,594%	20.658	11,047%	4,724%	21,57		
90 % - 100 %	3.633.416.368,19	12,135%	16.808	8,988%	4,796%	21,81		
100 % - 110 %	7.298.346.133,18	24,374%	31.807	17,008%	4,843%	22,22		
110 % - 120 %	662.963.114,71	2,214%	3.425	1,831%	4,821%	21,78		
120 % - 130 %	85.778.621,93	0,286%	659	0,352%	4,738%	20,49		
130 % - 140 %	49.184.010,61	0,164%	420	0,225%	4,698%	20,67		
140 % - 150 %	33.612.659,49	0,112%	305	0,163%	4,635%	20,70		
150 % >	69.659.673,04	0,233%	1.796	0,96%	4,612%	20,57		
(CATCH-ALL)	0,00	0,00%	0	0,00%				
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
12. Current Loan to Original Market Value

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
<= 10 %	308.159.890,53	1,029%	16.331	8,733%	4,55%	21,06		
10 % - 20 %	666.977.520,70	2,228%	15.612	8,348%	4,655%	20,14		
20 % - 30 %	982.973.643,13	3,283%	13.768	7,362%	4,712%	19,52		
30 % - 40 %	1.518.116.052,89	5,07%	15.111	8,08%	4,705%	19,97		
40 % - 50 %	2.312.478.915,08	7,723%	17.464	9,339%	4,659%	20,61		
50 % - 60 %	3.052.818.632,70	10,196%	18.576	9,933%	4,667%	21,27		
60 % - 70 %	3.632.373.908,49	12,131%	18.674	9,986%	4,667%	21,67		
70 % - 80 %	4.066.246.176,46	13,58%	18.053	9,654%	4,69%	22,01		
80 % - 90 %	4.009.265.911,42	13,39%	15.762	8,428%	4,73%	21,75		
90 % - 100 %	4.151.218.173,34	13,864%	16.196	8,661%	4,825%	22,36		
100 % - 110 %	4.933.460.328,71	16,476%	20.095	10,745%	4,811%	22,15		
110 % - 120 %	308.667.729,95	1,031%	1.367	0,731%	4,789%	21,83		
120 % - 130 %								
130 % - 140 %								
140 % - 150 %								
150 % >								
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
13. Current Loan to Indexed Market Value

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
<= 10 %	322.184.873,39	1,076%	17.179	9,186%	4,556%	19,84		
10 % - 20 %	775.844.139,27	2,591%	17.765	9,50%	4,716%	18,88		
20 % - 30 %	1.106.739.373,09	3,696%	15.159	8,106%	4,77%	18,45		
30 % - 40 %	1.463.965.891,22	4,889%	14.525	7,767%	4,741%	19,17		
40 % - 50 %	2.006.364.095,78	6,701%	15.132	8,092%	4,682%	20,11		
50 % - 60 %	2.485.829.971,31	8,302%	15.253	8,156%	4,66%	20,99		
60 % - 70 %	3.108.867.126,93	10,383%	16.202	8,664%	4,64%	21,56		
70 % - 80 %	3.364.453.775,84	11,236%	15.440	8,256%	4,667%	21,86		
80 % - 90 %	3.693.385.735,38	12,335%	15.393	8,231%	4,695%	21,94		
90 % - 100 %	3.731.993.634,26	12,464%	14.505	7,756%	4,752%	21,89		
100 % - 110 %	3.644.294.467,65	12,171%	14.250	7,62%	4,742%	22,29		
110 % - 120 %	3.264.444.681,95	10,902%	12.501	6,685%	4,827%	23,31		
120 % - 130 %	958.178.462,32	3,20%	3.639	1,946%	5,102%	24,13		
130 % - 140 %	16.210.655,01	0,054%	66	0,035%	5,227%	25,55		
140 % - 150 %								
150 % >								
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

14. Loanpart Coupon (interest rate bucket)

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% 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 %	5.710,79	0,00%	2	0,001%	0,00%	3,65		
0,50 % - 1,00 %	38.819.288,00	0,13%	251	0,077%	0,799%	22,32		
1,00 % - 1,50 %	106.430.494,51	0,355%	1.105	0,341%	1,213%	21,35		
1,50 % - 2,00 %	15.699.547,80	0,052%	318	0,098%	1,839%	20,17		
2,00 % - 2,50 %	37.772.894,29	0,126%	336	0,104%	2,255%	19,59		
2,50 % - 3,00 %	4.694.222,95	0,016%	43	0,013%	2,831%	22,61		
3,00 % - 3,50 %	252.263.000,21	0,842%	4.605	1,421%	3,445%	19,90		
3,50 % - 4,00 %	3.834.731.994,51	12,807%	45.742	14,111%	3,832%	21,43		
4,00 % - 4,50 %	7.346.901.100,81	24,536%	70.581	21,773%	4,301%	21,53		
4,50 % - 5,00 %	8.459.490.743,01	28,252%	84.756	26,146%	4,779%	21,78		
5,00 % - 5,50 %	6.663.857.546,44	22,255%	74.232	22,899%	5,25%	22,01		
5,50 % - 6,00 %	2.382.698.503,76	7,958%	30.763	9,49%	5,726%	21,17		
6,00 % - 6,50 %	678.405.785,58	2,266%	9.671	2,983%	6,218%	19,50		
6,50 % - 7,00 %	109.095.173,53	0,364%	1.568	0,484%	6,696%	16,71		
7,00 % >	11.890.877,21	0,04%	195	0,06%	7,377%	12,66		
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
15. Remaining Interest Rate Fixed Period

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
< 1	4.727.661.698,41	15,789%	59.900	18,478%	4,248%	20,31		
1 - 2	1.990.285.916,57	6,647%	23.118	7,131%	4,846%	20,04		
2 - 3	2.896.296.653,05	9,673%	31.902	9,841%	4,314%	20,82		
3 - 4	2.561.397.053,47	8,554%	29.354	9,055%	4,575%	20,94		
4 - 5	1.658.740.159,10	5,54%	19.629	6,055%	4,939%	21,38		
5 - 6	1.945.321.153,63	6,497%	21.527	6,641%	5,298%	22,56		
6 - 7	1.172.451.325,85	3,916%	14.617	4,509%	5,391%	21,57		
7 - 8	823.322.318,69	2,75%	9.610	2,965%	4,841%	21,36		
8 - 9	788.574.469,92	2,634%	9.373	2,891%	4,943%	20,23		
9 - 10	606.652.026,93	2,026%	7.017	2,165%	5,299%	21,02		
10 - 11	488.042.838,25	1,63%	5.090	1,57%	5,367%	21,34		
11 - 12	212.293.101,78	0,709%	2.361	0,728%	5,336%	19,97		
12 - 13	1.049.592.188,13	3,505%	9.357	2,886%	4,364%	21,38		
13 - 14	4.289.508.692,20	14,326%	38.678	11,931%	4,512%	22,31		
14 - 15	2.834.845.074,39	9,468%	25.539	7,878%	4,861%	23,39		
15 - 16	1.313.397.939,38	4,386%	11.738	3,621%	5,328%	24,22		
16 - 17	141.111.073,38	0,471%	1.447	0,446%	5,717%	24,42		
17 - 18	78.794.022,29	0,263%	858	0,265%	5,455%	23,77		
18 - 19	20.574.540,39	0,069%	253	0,078%	5,706%	22,77		
19 - 20	10.592.684,77	0,035%	132	0,041%	5,726%	22,72		
20 - 21	65.107.105,21	0,217%	545	0,168%	5,499%	23,93		
21 - 22	4.556.561,89	0,015%	52	0,016%	5,894%	25,34		
22 - 23	4.075.689,92	0,014%	37	0,011%	5,347%	24,03		
23 - 24	1.517.411,71	0,005%	19	0,006%	5,034%	24,17		
24 - 25	675.940,07	0,002%	13	0,004%	5,559%	25,56		
25 - 26	187.333.312,78	0,626%	1.437	0,443%	5,298%	25,57		
26 - 27	25.143.829,18	0,084%	217	0,067%	5,728%	26,57		
27 - 28	42.697.343,43	0,143%	321	0,099%	5,377%	27,59		
28 - 29	2.064.420,58	0,007%	24	0,007%	5,445%	28,17		
29 - 30	130.338,05	0,00%	3	0,001%	6,064%	29,18		
30 >=								
Unknown								
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
16. Interest Payment Type

not available not applicable

Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
Fixed	28.546.098.324,13	95,336%	299.892	92,511%	4,789%	21,64		
Floating	1.396.658.559,27	4,664%	24.276	7,489%	3,45%	20,47		
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
17. Property Description

not available not applicable

Property	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
House	27.352.863.540,96	91,351%	169.179	90,466%	4,724%	21,51		
Appartment	2.532.920.660,13	8,459%	17.524	9,371%	4,763%	22,37		
House / Business (< 50%)	56.972.682,31	0,19%	306	0,164%	4,649%	20,77		
Business								
Other								
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
18. Geographical Distribution (by province)

Province	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	not available	not applicable
							Weighted Average CLTMV	% of Total Not. Amount at Closing Date
Drenthe	606.015.057,36	2,024%	4.124	2,205%	4,677%	21,51		
Flevoland	772.469.559,00	2,58%	4.561	2,439%	4,757%	21,35		
Friesland	642.179.796,98	2,145%	4.537	2,426%	4,651%	21,80		
Gelderland	2.931.246.862,81	9,79%	17.503	9,359%	4,708%	21,86		
Groningen	611.593.403,65	2,043%	5.027	2,688%	4,709%	21,26		
Limburg	1.200.794.202,08	4,01%	8.243	4,408%	4,775%	21,51		
Noord-Brabant	4.531.229.646,40	15,133%	27.691	14,807%	4,727%	21,68		
Noord-Holland	5.585.746.898,45	18,655%	34.630	16,518%	4,719%	21,59		
Overijssel	1.460.836.713,13	4,879%	9.018	4,822%	4,659%	22,08		
Utrecht	2.840.471.855,45	9,486%	15.601	8,342%	4,713%	21,66		
Zeeland	661.666.182,50	2,21%	5.083	2,718%	4,763%	21,43		
Zuid-Holland	8.097.931.460,29	27,045%	50.987	27,264%	4,755%	21,36		
Unspecified	575.245,30	0,002%	4	0,002%	5,052%	22,04		
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013

						not available	not applicable
19. Geographical Distribution (by economic region)							
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
							% of Total Not. Amount at Closing Date
NL111 - Oost-Groningen	175.171.576,45	0,585%	1.376	0,736%	4,719%	21,41	
NL112 - Delfzijl en omgeving	65.726.032,26	0,22%	754	0,403%	4,739%	20,39	
NL113 - Overig Groningen	370.695.794,94	1,238%	2.897	1,549%	4,699%	21,34	
NL121 - Noord-Friesland	301.016.513,74	1,005%	2.184	1,168%	4,667%	21,81	
NL122 - Zuidwest-Friesland	118.701.074,11	0,396%	832	0,445%	4,628%	21,79	
NL123 - Zuidoost-Friesland	222.462.209,13	0,743%	1.521	0,813%	4,64%	21,80	
NL131 - Noord-Drenthe	230.299.171,66	0,769%	1.503	0,804%	4,69%	21,64	
NL132 - Zuidoost-Drenthe	195.682.243,76	0,654%	1.348	0,721%	4,698%	21,68	
NL133 - Zuidwest-Drenthe	180.033.641,94	0,601%	1.273	0,681%	4,636%	21,14	
NL211 - Noord-Overijssel	436.198.312,39	1,457%	2.628	1,405%	4,647%	22,27	
NL212 - Zuidwest-Overijssel	198.358.589,25	0,662%	1.210	0,647%	4,666%	21,78	
NL213 - Twente	826.279.811,49	2,76%	5.180	2,77%	4,664%	22,06	
NL221 - Veluwe	969.843.552,55	3,239%	5.492	2,937%	4,681%	21,98	
NL224 - Zuidwest-Gelderland	370.098.695,80	1,236%	2.151	1,15%	4,757%	21,78	
NL225 - Achterhoek	505.358.931,25	1,688%	3.485	1,864%	4,684%	21,85	
NL226 - Arnhem/Nijmegen	1.085.945.683,21	3,627%	6.375	3,409%	4,726%	21,80	
NL230 - Flevoland	772.469.559,00	2,58%	4.561	2,439%	4,757%	21,35	
NL310 - Utrecht	2.840.471.855,45	9,486%	15.601	8,342%	4,713%	21,66	
NL321 - Kop van Noord-Holland	812.334.230,86	2,713%	6.031	3,225%	4,693%	21,36	
NL322 - Alkmaar en omgeving	605.791.685,45	2,023%	3.959	2,117%	4,701%	21,48	
NL323 - IJmond	503.199.373,48	1,681%	3.391	1,813%	4,764%	21,56	
NL324 - Agglomeratie Haarlem	516.244.209,48	1,724%	3.177	1,699%	4,663%	21,59	
NL325 - Zaanstreek	384.398.315,49	1,284%	2.721	1,455%	4,763%	21,49	
NL326 - Groot-Amsterdam	2.271.441.175,21	7,586%	13.116	7,014%	4,737%	21,61	
NL327 - Het Gooi en Vechtstreek	492.337.908,48	1,644%	2.235	1,195%	4,678%	22,10	
NL331 - Agglomeratie Leiden en Bollenstreek	1.003.181.859,54	3,35%	6.205	3,318%	4,707%	21,40	
NL332 - Agglomeratie 's-Gravenhage	1.904.646.174,62	6,361%	11.117	5,945%	4,764%	21,40	
NL333 - Delft en Westland	583.134.543,96	1,947%	3.746	2,003%	4,705%	21,41	
NL334 - Oost-Zuid-Holland	724.594.082,69	2,42%	4.744	2,537%	4,787%	21,29	
NL335 - Groot-Rijnmond	3.185.168.450,19	10,638%	20.557	10,993%	4,769%	21,30	
NL336 - Zuidoost-Zuid-Holland	697.206.349,29	2,328%	4.618	2,469%	4,74%	21,50	
NL341 - Zeeuwsch-Vlaanderen	134.567.001,63	0,449%	1.101	0,589%	4,798%	21,30	
NL342 - Overig Zeeland	527.099.180,87	1,76%	3.982	2,129%	4,755%	21,47	
NL411 - West-Noord-Brabant	1.393.750.758,24	4,655%	8.396	4,49%	4,747%	21,47	
NL412 - Midden-Noord-Brabant	860.570.694,68	2,874%	5.301	2,835%	4,727%	21,64	
NL413 - Noordoost-Noord-Brabant	997.329.105,85	3,331%	5.949	3,181%	4,712%	22,06	
NL414 - Zuidoost-Noord-Brabant	1.279.579.087,63	4,273%	8.045	4,302%	4,715%	21,64	
NL421 - Noord-Limburg	389.543.362,10	1,301%	2.604	1,392%	4,729%	21,66	
NL422 - Midden-Limburg	273.410.927,98	0,913%	1.830	0,979%	4,773%	21,47	
NL423 - Zuid-Limburg	537.839.912,00	1,796%	3.809	2,037%	4,809%	21,42	
NLZZZ - Extra-Regio	575.245,30	0,002%	4	0,002%	5,052%	22,04	
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58	

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
20. Construction Deposits

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
<= 5	29.918.736.654,92	99,92%	186.860	99,92%	4,727%	21,58		
5 - 10	11.618.076,36	0,039%	54	0,029%	4,949%	23,99		
10 - 15	4.718.646,65	0,016%	16	0,009%	4,635%	22,88		
15 - 20	1.523.468,29	0,005%	11	0,006%	4,729%	28,28		
20 - 25	1.855.297,10	0,006%	13	0,007%	4,097%	25,31		
25 - 30	338.180,00	0,001%	4	0,002%	4,042%	11,74		
30 - 35	1.208.288,81	0,004%	8	0,004%	4,657%	26,41		
35 - 40	313.366,03	0,001%	6	0,003%	4,587%	22,59		
40 - 45	878.380,29	0,003%	4	0,002%	4,089%	24,21		
45 - 50	592.558,23	0,002%	3	0,002%	4,777%	20,36		
50 - 55	59.569,61	0,00%	2	0,001%	4,616%	35,16		
55 - 60	173.000,00	0,001%	2	0,001%	5,106%	22,88		
60 >	741.397,11	0,002%	15	0,008%	4,756%	27,19		
Unknown	0,00	0,00%	11	0,006%				
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
21. Occupancy

Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	not available	not applicable
							Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
Owner Occupied	29.127.960.060,67	97,279%	122.124	99,988%	4,725%	21,79		
Buy-to-let								
Unknown	814.796.822,73	2,721%	15	0,012%	4,812%	14,22		
Total	29.942.756.883,40	100,00%	122.139	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
22. Employment Status Borrower

not available not applicable

Province	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
Employed	10.336.370.910,57	34,52%	53.702	28,716%	4,821%	22,85		
Self Employed	1.294.254.828,58	4,322%	5.720	3,059%	4,81%	23,07		
Other	3.059.068.495,70	10,216%	20.342	10,878%	4,768%	22,68		
Unknown	15.253.062.648,55	50,941%	107.245	57,348%	4,648%	20,38		
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
23. Loan to Income

not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% 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	123.487.130,44	0,412%	6.795	3,634%	4,825%	22,55		
0,5 - 1,0	216.533.763,82	0,723%	5.682	3,038%	4,851%	21,65		
1,0 - 1,5	247.409.381,83	0,826%	3.999	2,138%	4,812%	20,71		
1,5 - 2,0	359.561.812,69	1,201%	3.986	2,131%	4,799%	20,55		
2,0 - 2,5	554.557.229,22	1,852%	4.714	2,521%	4,77%	20,90		
2,5 - 3,0	856.830.139,40	2,862%	5.871	3,139%	4,753%	21,63		
3,0 - 3,5	1.208.612.393,56	4,036%	6.994	3,74%	4,738%	22,06		
3,5 - 4,0	1.710.231.920,98	5,712%	8.704	4,654%	4,744%	22,38		
4,0 - 4,5	2.177.829.677,56	7,273%	10.135	5,42%	4,749%	22,74		
4,5 - 5,0	2.422.003.425,85	8,089%	10.700	5,722%	4,722%	22,93		
5,0 - 5,5	2.064.310.617,62	6,894%	8.817	4,715%	4,678%	22,87		
5,5 - 6,0	1.472.794.106,49	4,919%	5.870	3,139%	4,656%	22,88		
6,0 - 6,5	939.150.335,33	3,136%	3.602	1,926%	4,702%	22,91		
6,5 - 7,0	709.917.131,27	2,371%	2.679	1,433%	4,767%	23,02		
7,0 >	3.095.044.920,43	10,337%	10.829	5,791%	4,842%	23,48		
Unknown	11.784.482.896,91	39,357%	87.632	46,86%	4,696%	19,91		
Total	29.942.756.883,40	100,00%	187.009	100,00%	4,727%	21,58		

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

24. Debt Service to Income

 not available not applicable

From (>) - Until (<=)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
<= 5								
5 - 10								
10 - 15								
15 - 20								
20 - 25								
25 - 30								
30 - 35								
35 - 40								
40 - 45								
45 - 50								
50 - 55								
55 - 60								
60 - 65								
65 - 70								
70 >								
Unknown	29.942.756.883,40	100,00%	187.009,00	100,00%	4,73%	21,58		
Total	29.942.756.883,40	100,00%	187.009,00	100,00%	4,73%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
25. Loanpart Payment Frequency

not available not applicable

Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
Monthly	29.942.699.099,73	100,00%	324.166	99,999%	4,727%	21,58		
Quarterly								
Half-yearly	50.000,00	0,00%	1	0,00%	3,80%	2,33		
Yearly	7.783,67	0,00%	1	0,00%	4,90%	11,00		
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

26. Guarantee Type (NHG / Non NHG)

not available not applicable

Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
NHG								
Non-NHG	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013

27. Originator								not available	not applicable
Originator	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date	
Direktbank (label)	9.541.407.288,91	31,865%	107.440	33,143%	4,68%	21,94			
AA Retailbank	7.975.699.861,24	26,636%	94.633	29,193%	4,702%	20,87			
Direktbank	12.425.649.733,25	41,498%	122.095	37,664%	4,779%	21,77			
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58			

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
28. Servicer

not available not applicable

Servicer	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date
Stater SSCH	12.209.205.622,37	40,775%	141.576	43,674%	4,687%	21,20		
ASR	12.425.649.733,25	41,498%	122.095	37,664%	4,779%	21,77		
Quion	5.307.901.527,78	17,727%	60.497	18,662%	4,696%	22,04		
Total	29.942.756.883,40	100,00%	324.168	100,00%	4,727%	21,58		

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 1-2013

29. Capital Insurance Policy Provider

Insurance Policy Provider	Aggregate Outstanding % of Not. Amount Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV	% of Total Not. Amount at Closing Date	not available	not applicable
ABN AMRO									
ACE Group									
Aegon									
Allianz									
APG									
ASR									
Bloemers Nassau									
BNP Paribas									
Conservatrix									
De Goudse									
Dela Cooperatie									
Delta Lloyd - Aviva									
DSB									
Eureko									
Generali Group									
ING									
Klaverblad Levensverzekering									
Legal & General Group Plc									
Onderlinge 's-Gravenhage									
Paerel Leven									
PGGM									
Quantum Leben									
Rabobank									
SNS REAAL									
TAF B.V.									
VVAA									
Other									
No InsuranceProvider	29.942.756.883,40	100,00%	324.168,00	100,00%	4,73%	21,58			

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
Glossary (1)*

Term	Definition / Calculation
Arrears	.
Article 122a CRD	.
Back-Up Servicer	.
Cash Advance Facility	.
Cash Advance Facility Maximum Available Amount	.
Cash Advance Facility Provider	.
Cash Advance Facility Stand-by Drawing Account	.
Constant Default Rate (CDR)	.
Constant Prepayment Rate (CPR)	.
Construction Deposit	.
Construction Deposit Guarantee	.
Coupon	.
Credit Enhancement	.
Credit Rating	.
Current Loan to Indexed Foreclosure Value (CLTIFV)	.
Current Loan to Indexed Market Value (CLTIMV)	.
Current Loan to Original Foreclosure Value (CLTOFV)	.
Current Loan to Original Market Value (CLTOMV)	.
Cut-Off Date	.
Day Count Convention	.
Debt Service to Income	.
Deferred Purchase Price	.
Deferred Purchase Price Installment	.
Delinquency	.
Economic Region	.
Excess Spread	.
Excess Spread Margin	.
Final Maturity Date	.
First Optional Redemption Date	.
Foreclosed Mortgage Loan	.
Foreclosed NHG Loan	.
Foreclosed Non NHG Loan	.
Foreclosure	.
Foreclosure Value	.
Further Advances / Modified Loans	.
Indexed Foreclosure Value	.
Indexed Market Value	.
Interest Rate Fixed Period	.
Issuer Account Bank	.
Issuer Transaction Account	.
Loan to Income (LT)	.
Loanpart	.
Loanpart Payment Frequency	.
Loss	.
Loss Severity	.

* Transaction specific definitions to be inserted

Dolphin Master Issuer
Monthly Portfolio and Performance Report: 1-2013
Glossary (2)*

Term	Definition / Calculation
Market Value	.
Mortgage Loan	.
Mortgage Loan Portfolio	.
Mortgage Receivables	.
NHG Guarantee	.
NHG Loan	.
Non NHG Loan	.
Notification Events	.
Notification Trigger	.
Occupancy	.
Original Foreclosure Value	.
Original Loan to Original Foreclosure Value (OLTOFV)	.
Original Loan to Original Market Value (OLTOMV)	.
Original Market Value	.
Originator	.
Outstanding Principal Amount	.
Payment Ratio	.
Penalties	.
Performing Loans	.
Post-Foreclosure Proceeds	.
Prepayments	.
Prospectus	.
Principal Deficiency Ledger	.
Principal Payment Date	.
Principal Payment Rate (PPR)	.
Realised Losses	.
Recoveries	.
Redemption Priority of Payments	.
Remaining Tenor	.
Replacements	.
Replenishments	.
Repossessions	.
Reserve Fund/Account	.
Reserve Account Target Level	.
Revenue Priority of Payments	.
Saving Deposits	.
Seasoning	.
Seller	.
Servicer	.
Special Servicer	.
Subordinated Loan	.
Swap Counterparty	.
Swap Counterparty Default Payment	.
Swap Notional Amount	.
Trust Deed	.
Weighted Average Maturity	.
Weighted Average Life	.
WEW	.
WEW Claims	.

* Transaction specific definitions to be inserted

Dolphin Master IssuerMonthly Portfolio and Performance Report: 1-2013

Auditors

KPMG Accountants N.V.
Laan van Langerhuize 1
1186 DS Amstelveen
the Netherlands

Company Administrator

ABN AMRO Hypotheken Groep B.V.
Postbus 1700
3800 BS Amersfoort
the Netherlands

Floating Rate GIC Provider**Legal Advisor**

NautaDutilh N.V.
Strawinskylaan 1999
1077 XV Amsterdam
the Netherlands

Listing Agent

ABN AMRO Bank N.V.

Paying Agent

ABN AMRO Bank N.V.
Gustav Mahlerlaan 10
1082 PP Amsterdam
the Netherlands

Common Depository

BNP Paribas Securities Services

Collection Account Bank

ABN AMRO Bank N.V.

Issuer

Dolphin Master Issuer B.V.
Frederik Roeskestraat 123
1076 EE Amsterdam
the Netherlands

Liquidity Facility Provider**Originator(s)**

ABN AMRO Bank N.V.
Direktbank N.V.
Oosteroever Hypotheken B.V.
Quion 9 B.V.,

Principal Paying Agent

BNP Paribas Securities Services
Luxembourg Branch
33, rue de Gasperich
Howald - Hesperange
L-2085 Luxembourg

* Relevant Transaction Party

Dolphin Master IssuerMonthly Portfolio and Performance Report: 1-2013

Contact Information (2)*

Reference Agent

ABN AMRO Bank N.V.

Security Trustee

Stichting Security Trustee Dolphin

SellerABN AMRO Bank N.V.
Direktbank N.V.
Oosteroever Hypotheken B.V.
Quion 9 B.V.**Servicer**

ABN AMRO Hypotheken Groep B.V.

Swap Counterparty

ABN AMRO Bank N.V.

Swap Guarantor

* Relevant Transaction Party information to be inserted and updated