

Dolphin Master Issuer

Monthly Portfolio and Performance Report

Reporting Period: 01 July 2013 - 31 July 2013

Reporting Date: 28-8-2013

AMOUNTS ARE IN EURO

ABN AMRO Hypotheken Groep B.V.

companyadministrator@aaHG.nl / www.abnamro.com/ir
www.dutchsecuritisation.nl

Report Version 1.0

Dolphin Master Issuer

Monthly Portfolio and Performance Report: 01 July 2013 - 31 July 2013

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This Portfolio and Performance Report has been prepared based on the Template Notes and Cash Report as published by the Dutch Securitisation Association and applicable as at the time of this report. The Template Notes and Cash Report has been recognised by PCS as part of the Domestic Market Guideline applicable to Dutch RMBS transactions

Key Dates

| Note Class* | Dolphin 2008-1 A0 | Dolphin 2009-2 A | Dolphin 2010-1 A1 | Dolphin 2010-1 A2 | Dolphin 2010-1 A3 | Dolphin 2010-1 A4 | Dolphin 2010-2 A1 | Dolphin 2010-2 A2 | Dolphin 2010-3 E | Dolphin 2011-1 A | Dolphin 2012-1 E |
|---|-------------------|------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|------------------|------------------|------------------|
| 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 | 10-02-2011 | 28-06-2012 |
| 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 | 28-12-2015 | 28-09-2017 |
| 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 | 28-12-2015 | 28-09-2017 |
| Original Weighted Average Life (expected) | 5 | 7 | 5 | 5 | 20 | 30 | 4 | 6 | 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 | 28-09-2099 | 28-09-2099 |
| Portfolio Date | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 |
| Determination Date | 26-06-2013 | 28-10-2009 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 |
| Interest Payment Date | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 |
| Principal Payment Date | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 |
| Current Reporting Period | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 |
| Previous Reporting Period | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 |
| Accrual Start Date | 28-06-2013 | 28-09-2012 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 |
| Accrual End Date | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 |
| Accrual Period (in days) | 94 | 367 | 94 | 94 | 94 | 94 | 94 | 94 | 94 | 94 | 94 |
| Fixing Date Reference Rate | 26-06-2013 | 28-10-2009 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 |

* Transaction specific note structure to be inserted

Key Dates

| Note Class* | Dolphin 2012-2 A1 | Dolphin 2012-2 A2 | Dolphin 2012-2 A3 | Dolphin 2012-2 A4 | Dolphin 2012-2 A5 | Dolphin 2012-2 A6 | Dolphin 2012-2 A7 | Dolphin 2012-2 B | Dolphin 2012-2 C | Dolphin 2012-2 D | Dolphin 2012-2 E |
|---|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|------------------|------------------|------------------|------------------|
| Key Dates | | | | | | | | | | | |
| Closing Date | 28-09-2012 | 28-09-2012 | 28-09-2012 | 28-09-2012 | 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 | 28-09-2017 | 28-09-2013 | 28-09-2014 | 28-09-2015 | 28-09-2017 | 28-09-2017 | 28-09-2017 | 28-09-2017 | 28-09-2017 | 28-09-2017 | 28-09-2017 |
| Step Up Date | 28-09-2017 | 28-09-2013 | 28-09-2014 | 28-09-2015 | 28-09-2017 | 28-09-2017 | 28-09-2017 | 28-09-2017 | 28-09-2017 | 28-09-2017 | 28-09-2017 |
| Original Weighted Average Life (expected) | 5 | 1 | 2 | 3 | 5 | 5 | 5 | 5 | 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 | 28-09-2099 | 28-09-2099 |
| Portfolio Date | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 | 31-07-2013 |
| Determination Date | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 |
| Interest Payment Date | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 |
| Principal Payment Date | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 |
| Current Reporting Period | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 | jul-13 |
| Previous Reporting Period | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 | jun-13 |
| Accrual Start Date | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 | 28-06-2013 |
| Accrual End Date | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 | 30-09-2013 |
| Accrual Period (in days) | 94 | 94 | 94 | 94 | 94 | 94 | 94 | 94 | 94 | 94 | 94 |
| Fixing Date Reference Rate | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 | 26-06-2013 |

* Transaction specific note structure to be inserted

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The Mortgage Loan Portfolio

Number of Mortgage Loans

| | | |
|---|-----|---------|
| Number of Mortgage Loans at the beginning of the Reporting Period | | 328.838 |
| Matured Mortgage Loans | -/- | 271 |
| Prepaid Mortgage Loans | -/- | 804 |
| Further Advances / Modified Mortgage Loans | | 143 |
| Replacements | | 1.093 |
| Replenishments | | - |
| Loans repurchased by the Seller | -/- | 181 |
| Foreclosed Mortgage Loans | -/- | - |
| Others | | 239 |
| Number of Mortgage Loans at the end of the Reporting Period | | 329.057 |

Amounts

| | | |
|--|-----|----------------|
| Net Outstanding Balance at the beginning of the Reporting Period | | 30.083.112.152 |
| Scheduled Principal Receipts | -/- | 23.714.049 |
| Prepayments | -/- | 113.443.510 |
| Further Advances / Modified Mortgage Loans | | 9.240.929 |
| Replacements | | 96.614.356 |
| Replenishments | | - |
| Loans repurchased by the Seller | -/- | 10.592.955 |
| Foreclosed Mortgage Loans | -/- | - |
| Other | | (17.076.032) |
| Rounding | | - |
| Net Outstanding Balance at the end of the Reporting Period | | 30.024.140.890 |

Amount of Construction Deposit Obligations

| | | |
|---|--|-----------|
| Construction Deposit Obligations at the beginning of the Reporting Period | | 5.461.214 |
| Changes in Construction Deposit Obligations | | (661.457) |
| Construction Deposit Obligations at the end of the Reporting Period | | 4.799.757 |

Amount of Saving Deposits

| | | |
|---|--|---------------|
| Saving Deposit at the beginning of the Reporting Period | | 1.089.814.999 |
| Changes in Saving Deposits | | 17.207.204 |
| Saving Deposits at the end of the Reporting Period | | 1.107.022.202 |

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Delinquencies

| From (>) | Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Mortgage Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|--------------|------------|-----------------------------------|----------------|----------------------|----------------|-------------------------|---------------------------|
| < | 0 | 29.222.074.470,83 | 97,33% | 321.499 | 97,70% | 4,69% | 21,15 |
| 0 | 1 | 133.391.176,77 | 0,44% | 1.337 | 0,41% | 4,81% | 20,98 |
| 1 | 2 | 306.849.148,27 | 1,02% | 2.955 | 0,90% | 4,76% | 20,87 |
| 2 | 3 | 102.007.410,05 | 0,34% | 917 | 0,28% | 4,80% | 20,85 |
| 3 | > | 259.818.684,03 | 0,87% | 2.349 | 0,71% | 4,86% | 20,92 |
| Total | | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,69% | 21,14 |

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Foreclosure Statistics - Total

Previous Reporting Period Current Reporting Period

Foreclosures reporting periodically

| | | | |
|--|-----|-----------|-----------|
| Number of Mortgage Loans foreclosed during the Reporting Period | | 32 | 35 |
| Net principal balance of Mortgage Loans foreclosed during the Reporting Period | | 6.165.742 | 7.389.962 |
| Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period | -/- | 4.603.458 | 5.025.096 |
| Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period | | 1.562.283 | 2.364.866 |
| Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period | -/- | - | - |
| Losses minus recoveries during the Reporting Period | | 1.562.283 | 2.364.866 |
| Average loss severity during the Reporting Period | | 25,34% | 32,00% |

Foreclosures since Closing Date

| | | | |
|---|-----|-------------|-------------|
| Number of Mortgage Loans foreclosed since the Closing Date | | 689 | 724 |
| 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 | | 123.703.398 | 131.093.360 |
| 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 | | 123.703.398 | 131.093.360 |
| Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date | -/- | 85.447.062 | 90.472.158 |
| Total amount of losses on Mortgage Loans foreclosed since the Closing Date | | 38.256.336 | 40.621.202 |
| Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date | -/- | 1.046.116 | 1.046.116 |
| Losses minus recoveries since the Closing Date | | 37.210.220 | 39.575.086 |
| Average loss severity since the Closing Date | | 30,08% | 30,19% |

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. | 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. | 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. |

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Foreclosure Statistics - NHG Loans

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

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Foreclosure Statistics - Non NHG Loans

| | | Previous Reporting Period | Current Reporting Period |
|--|-----|---------------------------|--------------------------|
| Foreclosures reporting periodically | | | |
| Number of Non NHG Loans foreclosed during the Reporting Period | | 32 | 35 |
| Net principal balance of Non NHG Loans foreclosed during the Reporting Period | | 6.165.742 | 7.389.962 |
| Recoveries from sales on Foreclosed Non NHG Loans during the Reporting Period | -/- | 4.603.458 | 5.025.096 |
| Total amount of losses on Foreclosed Non NHG Loans during the Reporting Period | | 1.562.283 | 2.364.866 |
| Post-foreclosure recoveries on Foreclosed Non NHG Loans during the Reporting Period | -/- | 0 | 0 |
| Losses minus recoveries during the Reporting Period | | 1.562.283 | 2.364.866 |
| Average loss severity Non NHG Loans during the Reporting Period | | 25,34% | 32,00% |
| Foreclosures since Closing Date | | | |
| Net principal balance of Non NHG loans foreclosed since the Closing Date | | 123.703.398 | 131.093.360 |
| Recoveries from sales on foreclosed Non NHG Loans since the Closing Date | -/- | 85.447.062 | 90.472.158 |
| Total amount of losses on Non NHG Loans foreclosed since the Closing Date | | 38.256.335,62 | 40.621.202,10 |
| Post-Foreclosure recoveries on Non NHG Loans foreclosed since the Closing Date | -/- | 1.046.115,80 | 1.046.115,80 |
| Losses minus recoveries since the Closing Date | | 37.210.219,82 | 39.575.086,30 |
| Average loss severity Non NHG Loans since the Closing Date | | 30,08% | 30,19% |
| 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. | 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. | n.a. |
| Net principal balance of Non NHG Loans in foreclosure at the end of the Reporting Period | | n.a. | n.a. |

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Performance Ratios

| | Previous Reporting Period | Current Reporting Period |
|--|------------------------------|-----------------------------|
| <u>Constant Prepayment Rate (CPR)</u> | | |
| Annualised Life CPR | 5,93% | 5,82% |
| 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. |
| <u>Principal Payment Rate (PPR)</u> | | |
| 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. |
| <u>Payment Ratio</u> | | |
| Periodic Payment Ratio | n.a. | n.a. |

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Stratification Tables

1. Key Characteristics

not applicable

| | As per Reporting Date | As per Closing Date |
|--|-----------------------|---------------------|
| Principal balance | 31.131.163.092,18 | |
| Value of Saving Deposits | 1.107.022.202,23 | |
| Net principal balance | 30.024.140.889,95 | |
| Construction Deposits | 4.799.756,66 | |
| Net principal balance excl. Construction and Saving Deposits | 30.019.341.133,29 | |
| Number of loans | 187.464 | |
| Number of loanparts | 329.057 | |
| Average principal balance (loan) | 160.160 | |
| Weighted average current interest rate | 4,69% | |
| Weighted average maturity (in years) | 21,14 | |
| Weighted average remaining time to interest reset (in years) | 6,98 | |
| Weighted average seasoning (in years) | 7,58 | |
| Weighted average CLTOMV | 72,83% | |
| Weighted average CLTIMV | 80,72% | |
| Weighted average CLTOFV | 85,68% | |
| Weighted average CLTIFV | 94,97% | |

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2. Redemption Type

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|----------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| Annuity | 310.272.972,90 | 1,033% | 6.500 | 1,975% | 4,726% | 20,36 |
| Bank Savings | 302.862.369,73 | 1,009% | 4.904 | 1,49% | 4,944% | 21,76 |
| Interest only | 16.449.258.117,29 | 54,787% | 184.922 | 56,198% | 4,66% | 22,75 |
| Investment | 2.251.600.862,09 | 7,499% | 13.438 | 4,084% | 4,695% | 19,88 |
| Universal life | 5.415.470.362,56 | 18,037% | 52.677 | 16,008% | 4,631% | 17,84 |
| Linear | 58.732.381,59 | 0,196% | 1.366 | 0,415% | 4,666% | 18,75 |
| Savings | 3.243.516.612,93 | 10,803% | 40.249 | 12,232% | 5,133% | 19,31 |
| Hybrid | 1.532.641.573,70 | 5,105% | 11.401 | 3,465% | 4,596% | 21,66 |
| Other | 459.785.637,16 | 1,531% | 13.600 | 4,133% | 3,315% | 20,43 |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

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3. Outstanding Loan Amount

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|
| <= 25.000 | 284.732.450,12 | 0,948% | 18.479 | 9,857% | 4,507% | 18,89 |
| 25.000 - 50.000 | 739.819.847,57 | 2,464% | 19.444 | 10,372% | 4,686% | 17,70 |
| 50.000 - 75.000 | 978.063.481,81 | 3,258% | 15.481 | 8,258% | 4,787% | 17,53 |
| 75.000 - 100.000 | 1.348.506.961,17 | 4,491% | 15.186 | 8,101% | 4,753% | 18,81 |
| 100.000 - 150.000 | 3.838.136.137,35 | 12,784% | 30.259 | 16,141% | 4,719% | 20,25 |
| 150.000 - 200.000 | 5.136.270.901,00 | 17,107% | 29.244 | 15,60% | 4,702% | 21,14 |
| 200.000 - 250.000 | 5.184.777.104,68 | 17,269% | 23.016 | 12,278% | 4,684% | 21,52 |
| 250.000 - 300.000 | 4.569.002.303,52 | 15,218% | 16.680 | 8,898% | 4,685% | 21,99 |
| 300.000 - 350.000 | 2.695.390.724,74 | 8,977% | 8.324 | 4,44% | 4,671% | 22,00 |
| 350.000 - 400.000 | 1.682.569.973,98 | 5,604% | 4.493 | 2,397% | 4,663% | 22,13 |
| 400.000 - 450.000 | 1.045.680.781,54 | 3,483% | 2.458 | 1,311% | 4,677% | 22,01 |
| 450.000 - 500.000 | 753.359.676,23 | 2,509% | 1.583 | 0,844% | 4,612% | 22,15 |
| 500.000 - 550.000 | 495.463.842,38 | 1,65% | 942 | 0,502% | 4,639% | 22,18 |
| 550.000 - 600.000 | 340.871.488,90 | 1,135% | 591 | 0,315% | 4,58% | 22,25 |
| 600.000 - 650.000 | 255.227.875,42 | 0,85% | 407 | 0,217% | 4,686% | 21,99 |
| 650.000 - 700.000 | 197.053.654,59 | 0,656% | 291 | 0,155% | 4,65% | 22,12 |
| 700.000 - 750.000 | 133.872.513,69 | 0,446% | 184 | 0,098% | 4,591% | 22,24 |
| 750.000 - 800.000 | 91.876.302,10 | 0,306% | 118 | 0,063% | 4,653% | 22,15 |
| 800.000 - 850.000 | 79.355.787,94 | 0,264% | 96 | 0,051% | 4,55% | 22,30 |
| 850.000 - 900.000 | 63.143.487,29 | 0,21% | 72 | 0,038% | 4,59% | 22,32 |
| 900.000 - 950.000 | 51.201.450,94 | 0,171% | 55 | 0,029% | 4,452% | 22,09 |
| 950.000 - 1.000.000 | 59.764.142,99 | 0,199% | 61 | 0,033% | 4,519% | 21,91 |
| 1.000.000 > | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

Dolphin Master Issuer

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4. Origination Year

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|------------------------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| < 1995 | 166.994.809,93 | 0,556% | 3.870 | 1,176% | 5,158% | 10,60 |
| 1995 - 1996 | 88.392.510,87 | 0,294% | 1.794 | 0,545% | 4,783% | 11,62 |
| 1996 - 1997 | 132.695.038,95 | 0,442% | 2.699 | 0,82% | 4,778% | 12,13 |
| 1997 - 1998 | 170.254.079,73 | 0,567% | 3.219 | 0,978% | 4,866% | 13,36 |
| 1998 - 1999 | 310.400.097,17 | 1,034% | 5.483 | 1,666% | 5,165% | 14,26 |
| 1999 - 2000 | 559.154.094,50 | 1,862% | 8.744 | 2,657% | 5,034% | 15,33 |
| 2000 - 2001 | 451.705.465,42 | 1,504% | 5.843 | 1,776% | 4,869% | 16,70 |
| 2001 - 2002 | 844.653.773,98 | 2,813% | 8.925 | 2,712% | 4,973% | 18,25 |
| 2002 - 2003 | 1.394.955.430,22 | 4,646% | 14.188 | 4,312% | 4,81% | 19,06 |
| 2003 - 2004 | 2.285.437.108,19 | 7,612% | 23.387 | 7,107% | 4,734% | 19,69 |
| 2004 - 2005 | 2.365.284.236,29 | 7,878% | 25.021 | 7,604% | 4,757% | 20,31 |
| 2005 - 2006 | 4.150.784.241,78 | 13,825% | 42.790 | 13,004% | 4,25% | 20,97 |
| 2006 - 2007 | 6.133.124.461,93 | 20,427% | 62.344 | 18,946% | 4,392% | 21,56 |
| 2007 - 2008 | 3.881.129.129,67 | 12,927% | 38.950 | 11,837% | 4,802% | 22,71 |
| 2008 - 2009 | 3.607.974.380,68 | 12,017% | 36.704 | 11,154% | 5,172% | 23,66 |
| 2009 - 2010 | 1.365.496.706,51 | 4,548% | 16.731 | 5,085% | 4,92% | 23,69 |
| 2010 - 2011 | 811.257.768,05 | 2,702% | 10.326 | 3,138% | 4,794% | 23,80 |
| 2011 - 2012 | 410.543.948,87 | 1,367% | 5.739 | 1,744% | 4,601% | 22,72 |
| 2012 - 2013 | 452.071.645,37 | 1,506% | 6.140 | 1,866% | 4,499% | 21,03 |
| 2013 >= | 441.831.961,84 | 1,472% | 6.160 | 1,872% | 4,568% | 20,94 |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

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5. Seasoning

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| < 1 year | 606.591.776,69 | 2,02% | 8.337 | 2,534% | 4,537% | 20,80 |
| 1 year - 2 years | 407.484.612,87 | 1,357% | 5.617 | 1,707% | 4,543% | 21,68 |
| 2 years - 3 years | 483.053.532,64 | 1,609% | 6.630 | 2,015% | 4,592% | 23,01 |
| 3 years - 4 years | 965.661.491,40 | 3,216% | 12.278 | 3,731% | 4,916% | 23,91 |
| 4 years - 5 years | 2.101.662.648,61 | 7,00% | 23.208 | 7,053% | 5,12% | 23,74 |
| 5 years - 6 years | 3.890.855.884,81 | 12,959% | 39.355 | 11,96% | 5,068% | 23,41 |
| 6 years - 7 years | 4.180.010.803,05 | 13,922% | 41.997 | 12,763% | 4,637% | 22,38 |
| 7 years - 8 years | 6.688.206.108,67 | 22,276% | 67.675 | 20,566% | 4,263% | 21,27 |
| 8 years - 9 years | 2.711.113.844,62 | 9,03% | 28.989 | 8,81% | 4,472% | 20,74 |
| 9 years - 10 years | 2.561.046.265,05 | 8,53% | 26.852 | 8,16% | 4,82% | 20,02 |
| 10 years - 11 years | 1.779.823.256,36 | 5,928% | 18.290 | 5,558% | 4,668% | 19,54 |
| 11 years - 12 years | 1.282.001.929,61 | 4,27% | 12.762 | 3,878% | 4,858% | 18,81 |
| 12 years - 13 years | 684.656.356,68 | 2,28% | 7.735 | 2,351% | 4,988% | 17,73 |
| 13 years - 14 years | 429.975.888,20 | 1,432% | 6.105 | 1,855% | 4,929% | 16,13 |
| 14 years - 15 years | 522.533.159,94 | 1,74% | 8.593 | 2,611% | 5,077% | 14,91 |
| 15 years - 16 years | 242.818.300,11 | 0,809% | 4.362 | 1,326% | 5,089% | 13,87 |
| 16 years - 17 years | 143.960.686,78 | 0,479% | 2.802 | 0,852% | 4,774% | 13,28 |
| 17 years - 18 years | 124.207.872,31 | 0,414% | 2.526 | 0,768% | 4,759% | 11,89 |
| 18 years - 19 years | 75.100.068,99 | 0,25% | 1.581 | 0,48% | 4,943% | 11,07 |
| 19 years - 20 years | 86.987.212,91 | 0,29% | 1.983 | 0,603% | 5,201% | 10,78 |
| 20 years - 21 years | 39.128.878,32 | 0,13% | 932 | 0,283% | 5,057% | 10,30 |
| 21 years - 22 years | 17.260.311,33 | 0,057% | 448 | 0,136% | 5,293% | 9,87 |
| 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 | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

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6. Legal Maturity

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|--------------------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| < 2015 | 69.089.931,21 | 0,23% | 2.734 | 0,831% | 4,606% | 0,58 |
| 2015 - 2020 | 426.128.017,01 | 1,419% | 9.124 | 2,773% | 4,804% | 4,37 |
| 2020 - 2025 | 926.538.888,07 | 3,086% | 16.198 | 4,923% | 4,923% | 9,43 |
| 2025 - 2030 | 2.819.273.723,51 | 9,39% | 40.743 | 12,382% | 4,779% | 14,37 |
| 2030 - 2035 | 8.349.482.808,56 | 27,809% | 82.193 | 24,978% | 4,716% | 19,31 |
| 2035 - 2040 | 16.081.212.060,91 | 53,561% | 159.952 | 48,609% | 4,635% | 23,47 |
| 2040 - 2045 | 1.052.887.777,47 | 3,507% | 14.601 | 4,437% | 4,80% | 27,44 |
| 2045 - 2050 | 18.611.729,81 | 0,062% | 272 | 0,083% | 4,749% | 35,08 |
| 2050 - 2055 | 26.994.991,09 | 0,09% | 304 | 0,092% | 4,678% | 38,97 |
| 2055 - 2060 | 34.182.428,90 | 0,114% | 368 | 0,112% | 4,717% | 43,75 |
| 2060 - 2065 | 39.569.220,02 | 0,132% | 438 | 0,133% | 4,705% | 48,81 |
| 2065 - 2070 | 50.770.915,19 | 0,169% | 569 | 0,173% | 4,671% | 53,91 |
| 2070 - 2075 | 53.020.240,31 | 0,177% | 636 | 0,193% | 4,767% | 58,89 |
| 2075 - 2080 | 47.219.011,01 | 0,157% | 544 | 0,165% | 4,61% | 63,82 |
| 2080 - 2085 | 23.343.948,62 | 0,078% | 310 | 0,094% | 4,637% | 68,74 |
| 2085 - 2090 | 5.815.198,26 | 0,019% | 71 | 0,022% | 4,546% | 72,76 |
| 2090 - 2095 | | | | | | |
| 2095 - 2100 | | | | | | |
| 2100 >= | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

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7. Remaining Tenor

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|-----------------------------------|----------------|-----------------|----------------|-------------------------|---------------------------|
| < 1 year | 51.872.095,44 | 0,173% | 2.306 | 0,701% | 4,575% | 0,38 |
| 1 - 2 years | 41.889.350,78 | 0,14% | 1.017 | 0,309% | 4,666% | 1,47 |
| 2 - 3 years | 61.597.809,47 | 0,205% | 1.348 | 0,41% | 4,698% | 2,48 |
| 3 - 4 years | 69.760.048,93 | 0,232% | 1.533 | 0,466% | 4,767% | 3,48 |
| 4 - 5 years | 90.917.876,69 | 0,303% | 1.934 | 0,588% | 4,795% | 4,49 |
| 5 - 6 years | 123.356.682,40 | 0,411% | 2.664 | 0,81% | 4,866% | 5,48 |
| 6 - 7 years | 116.700.300,19 | 0,389% | 2.258 | 0,686% | 4,906% | 6,42 |
| 7 - 8 years | 120.605.955,61 | 0,402% | 2.166 | 0,658% | 4,858% | 7,46 |
| 8 - 9 years | 140.467.417,22 | 0,468% | 2.460 | 0,748% | 4,905% | 8,50 |
| 9 - 10 years | 188.803.620,46 | 0,629% | 3.254 | 0,989% | 4,909% | 9,49 |
| 10 - 11 years | 291.908.336,92 | 0,972% | 5.100 | 1,55% | 4,95% | 10,49 |
| 11 - 12 years | 290.458.536,75 | 0,967% | 4.709 | 1,431% | 4,90% | 11,45 |
| 12 - 13 years | 425.433.619,90 | 1,417% | 6.367 | 1,935% | 4,659% | 12,50 |
| 13 - 14 years | 458.170.257,74 | 1,526% | 6.865 | 2,086% | 4,753% | 13,47 |
| 14 - 15 years | 559.381.682,22 | 1,863% | 8.264 | 2,511% | 4,795% | 14,49 |
| 15 - 16 years | 831.866.726,76 | 2,771% | 11.775 | 3,578% | 4,827% | 15,49 |
| 16 - 17 years | 823.427.856,34 | 2,743% | 10.209 | 3,103% | 4,725% | 16,43 |
| 17 - 18 years | 1.179.985.056,45 | 3,93% | 12.364 | 3,757% | 4,692% | 17,50 |
| 18 - 19 years | 1.664.277.287,36 | 5,543% | 15.741 | 4,784% | 4,757% | 18,47 |
| 19 - 20 years | 1.784.174.223,75 | 5,942% | 17.197 | 5,226% | 4,637% | 19,49 |
| 20 - 21 years | 2.341.848.289,05 | 7,80% | 22.457 | 6,825% | 4,762% | 20,44 |
| 21 - 22 years | 2.348.755.785,43 | 7,823% | 23.524 | 7,149% | 4,571% | 21,48 |
| 22 - 23 years | 5.392.610.758,65 | 17,961% | 52.696 | 16,014% | 4,214% | 22,50 |
| 23 - 24 years | 3.660.598.645,81 | 12,192% | 36.062 | 10,959% | 4,587% | 23,41 |
| 24 - 25 years | 3.113.442.049,60 | 10,37% | 30.612 | 9,303% | 5,008% | 24,46 |
| 25 - 26 years | 2.102.104.208,36 | 7,001% | 21.236 | 6,454% | 5,268% | 25,30 |
| 26 - 27 years | 835.156.527,21 | 2,782% | 10.627 | 3,23% | 5,039% | 26,41 |
| 27 - 28 years | 348.544.240,93 | 1,161% | 4.920 | 1,495% | 4,749% | 27,38 |
| 28 - 29 years | 171.265.885,37 | 0,57% | 2.441 | 0,742% | 4,632% | 28,43 |
| 29 - 30 years | 87.698.650,49 | 0,292% | 1.317 | 0,40% | 4,489% | 29,40 |
| > 30 years | 307.061.107,67 | 1,023% | 3.634 | 1,104% | 4,687% | 52,96 |
| Null values | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

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8. Original Loan to Original Foreclosure Value

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|-----------------------------------|----------------|----------------|----------------|-------------------------|---------------------------|
| <= 10 % | 18.139.589,55 | 0,06% | 713 | 0,38% | 4,477% | 20,60 |
| 10 % - 20 % | 90.297.432,47 | 0,301% | 2.407 | 1,284% | 4,527% | 20,09 |
| 20 % - 30 % | 269.131.209,55 | 0,896% | 5.123 | 2,733% | 4,572% | 20,06 |
| 30 % - 40 % | 570.472.863,84 | 1,90% | 8.338 | 4,448% | 4,562% | 20,02 |
| 40 % - 50 % | 1.058.261.188,99 | 3,525% | 12.235 | 6,527% | 4,567% | 20,10 |
| 50 % - 60 % | 1.848.917.087,59 | 6,158% | 17.221 | 9,186% | 4,57% | 20,17 |
| 60 % - 70 % | 2.214.556.947,21 | 7,376% | 17.905 | 9,551% | 4,599% | 20,60 |
| 70 % - 80 % | 3.127.648.022,25 | 10,417% | 21.281 | 11,352% | 4,594% | 20,87 |
| 80 % - 90 % | 3.436.151.746,30 | 11,445% | 19.975 | 10,655% | 4,637% | 21,44 |
| 90 % - 100 % | 3.641.491.817,62 | 12,129% | 18.063 | 9,635% | 4,672% | 21,02 |
| 100 % - 110 % | 2.910.693.055,41 | 9,695% | 13.542 | 7,224% | 4,731% | 21,28 |
| 110 % - 120 % | 3.734.670.487,20 | 12,439% | 16.790 | 8,956% | 4,781% | 21,57 |
| 120 % - 130 % | 6.409.595.160,01 | 21,348% | 28.451 | 15,177% | 4,801% | 21,72 |
| 130 % - 140 % | 223.035.817,66 | 0,743% | 1.295 | 0,691% | 4,723% | 20,72 |
| 140 % - 150 % | 122.090.220,26 | 0,407% | 773 | 0,412% | 4,674% | 20,49 |
| 150 % > | 348.988.244,04 | 1,162% | 3.352 | 1,788% | 4,689% | 20,81 |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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9. Current Loan to Original Foreclosure Value

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|
| <= 10 % | 228.506.193,91 | 0,761% | 13.577 | 7,242% | 4,414% | 20,70 |
| 10 % - 20 % | 528.739.892,55 | 1,761% | 14.234 | 7,593% | 4,547% | 19,92 |
| 20 % - 30 % | 732.508.169,72 | 2,44% | 12.024 | 6,414% | 4,634% | 19,25 |
| 30 % - 40 % | 1.053.466.555,25 | 3,509% | 12.287 | 6,554% | 4,657% | 19,24 |
| 40 % - 50 % | 1.517.934.815,98 | 5,056% | 13.577 | 7,242% | 4,639% | 19,81 |
| 50 % - 60 % | 2.193.188.363,78 | 7,305% | 15.752 | 8,403% | 4,62% | 20,32 |
| 60 % - 70 % | 2.530.876.249,68 | 8,429% | 15.125 | 8,068% | 4,635% | 20,89 |
| 70 % - 80 % | 3.169.707.200,37 | 10,557% | 16.544 | 8,825% | 4,631% | 21,17 |
| 80 % - 90 % | 3.594.829.132,21 | 11,973% | 16.455 | 8,778% | 4,657% | 21,58 |
| 90 % - 100 % | 3.508.215.880,44 | 11,685% | 14.109 | 7,526% | 4,671% | 21,31 |
| 100 % - 110 % | 2.974.265.436,30 | 9,906% | 11.482 | 6,125% | 4,755% | 21,50 |
| 110 % - 120 % | 3.965.318.697,60 | 13,207% | 15.524 | 8,281% | 4,815% | 22,11 |
| 120 % - 130 % | 4.026.584.302,16 | 13,411% | 16.774 | 8,948% | 4,743% | 21,50 |
| 130 % - 140 % | | | | | | |
| 140 % - 150 % | | | | | | |
| 150 % > | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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10. Current Loan to Indexed Foreclosure Value

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|
| <= 10 % | 214.550.230,63 | 0,715% | 13.336 | 7,114% | 4,412% | 19,48 |
| 10 % - 20 % | 562.343.500,94 | 1,873% | 15.584 | 8,313% | 4,577% | 18,81 |
| 20 % - 30 % | 774.819.646,06 | 2,581% | 13.119 | 6,998% | 4,686% | 18,01 |
| 30 % - 40 % | 1.029.866.005,50 | 3,43% | 12.383 | 6,606% | 4,698% | 18,15 |
| 40 % - 50 % | 1.259.322.858,05 | 4,194% | 11.898 | 6,347% | 4,679% | 18,94 |
| 50 % - 60 % | 1.648.373.791,51 | 5,49% | 12.365 | 6,596% | 4,636% | 19,70 |
| 60 % - 70 % | 1.971.415.313,68 | 6,566% | 12.481 | 6,658% | 4,623% | 20,42 |
| 70 % - 80 % | 2.289.352.614,58 | 7,625% | 12.606 | 6,724% | 4,612% | 20,85 |
| 80 % - 90 % | 2.701.598.885,41 | 8,998% | 13.229 | 7,057% | 4,62% | 21,39 |
| 90 % - 100 % | 2.823.797.335,83 | 9,405% | 12.559 | 6,699% | 4,625% | 21,39 |
| 100 % - 110 % | 3.081.338.989,89 | 10,263% | 12.688 | 6,768% | 4,665% | 21,55 |
| 110 % - 120 % | 3.011.312.139,52 | 10,03% | 11.763 | 6,275% | 4,711% | 21,44 |
| 120 % - 130 % | 3.008.025.991,92 | 10,019% | 11.739 | 6,262% | 4,72% | 21,67 |
| 130 % - 140 % | 2.925.897.944,19 | 9,745% | 11.285 | 6,02% | 4,737% | 22,33 |
| 140 % - 150 % | 2.155.132.035,04 | 7,178% | 8.266 | 4,409% | 4,878% | 23,17 |
| 150 % > | 566.993.607,20 | 1,888% | 2.163 | 1,154% | 5,105% | 23,68 |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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11. Original Loan to Original Market Value

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|-----------------------------------|----------------|----------------|----------------|-------------------------|---------------------------|
| <= 10 % | 26.345.045,66 | 0,088% | 959 | 0,512% | 4,529% | 20,34 |
| 10 % - 20 % | 149.475.953,95 | 0,498% | 3.637 | 1,94% | 4,546% | 20,00 |
| 20 % - 30 % | 453.120.116,50 | 1,509% | 7.576 | 4,041% | 4,561% | 20,05 |
| 30 % - 40 % | 987.268.550,75 | 3,288% | 12.415 | 6,623% | 4,576% | 20,09 |
| 40 % - 50 % | 1.871.224.076,81 | 6,232% | 18.365 | 9,797% | 4,571% | 20,13 |
| 50 % - 60 % | 2.737.286.531,31 | 9,117% | 22.172 | 11,827% | 4,592% | 20,58 |
| 60 % - 70 % | 3.557.081.258,39 | 11,847% | 23.850 | 12,717% | 4,601% | 20,88 |
| 70 % - 80 % | 3.851.702.934,76 | 12,829% | 21.569 | 11,512% | 4,646% | 21,39 |
| 80 % - 90 % | 4.376.945.904,43 | 14,578% | 20.765 | 11,077% | 4,69% | 21,15 |
| 90 % - 100 % | 3.609.680.186,75 | 12,023% | 16.754 | 8,937% | 4,758% | 21,34 |
| 100 % - 110 % | 7.221.200.724,34 | 24,051% | 31.665 | 16,891% | 4,804% | 21,76 |
| 110 % - 120 % | 724.995.575,94 | 2,415% | 3.706 | 1,977% | 4,769% | 21,30 |
| 120 % - 130 % | 132.190.320,36 | 0,44% | 843 | 0,45% | 4,691% | 20,42 |
| 130 % - 140 % | 92.684.216,46 | 0,309% | 602 | 0,321% | 4,727% | 20,56 |
| 140 % - 150 % | 73.109.618,63 | 0,244% | 448 | 0,239% | 4,627% | 20,69 |
| 150 % > | 159.829.874,91 | 0,532% | 2.138 | 1,14% | 4,69% | 21,12 |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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12. Current Loan to Original Market Value

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|-----------------------------------|----------------|----------------|----------------|-------------------------|---------------------------|
| <= 10 % | 309.583.838,62 | 1,031% | 16.368 | 8,731% | 4,443% | 20,58 |
| 10 % - 20 % | 678.724.280,13 | 2,261% | 15.785 | 8,42% | 4,568% | 19,74 |
| 20 % - 30 % | 1.008.060.855,19 | 3,358% | 14.022 | 7,48% | 4,651% | 19,10 |
| 30 % - 40 % | 1.539.899.823,77 | 5,129% | 15.222 | 8,12% | 4,657% | 19,60 |
| 40 % - 50 % | 2.342.131.436,74 | 7,801% | 17.556 | 9,365% | 4,621% | 20,23 |
| 50 % - 60 % | 3.072.122.498,29 | 10,232% | 18.565 | 9,903% | 4,632% | 20,85 |
| 60 % - 70 % | 3.667.558.283,57 | 12,215% | 18.744 | 9,999% | 4,638% | 21,21 |
| 70 % - 80 % | 4.110.384.839,46 | 13,69% | 18.126 | 9,669% | 4,661% | 21,55 |
| 80 % - 90 % | 4.028.741.294,10 | 13,418% | 15.819 | 8,438% | 4,697% | 21,33 |
| 90 % - 100 % | 4.169.372.904,37 | 13,887% | 16.297 | 8,693% | 4,798% | 21,94 |
| 100 % - 110 % | 4.778.606.124,63 | 15,916% | 19.550 | 10,429% | 4,764% | 21,66 |
| 110 % - 120 % | 318.954.711,08 | 1,062% | 1.410 | 0,752% | 4,744% | 21,36 |
| 120 % - 130 % | | | | | | |
| 130 % - 140 % | | | | | | |
| 140 % - 150 % | | | | | | |
| 150 % > | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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13. Current Loan to Indexed Market Value

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|-----------------------------------|----------------|----------------|----------------|-------------------------|---------------------------|
| <= 10 % | 295.413.733,23 | 0,984% | 16.344 | 8,718% | 4,437% | 19,44 |
| 10 % - 20 % | 735.502.847,74 | 2,45% | 17.510 | 9,34% | 4,619% | 18,48 |
| 20 % - 30 % | 1.037.665.347,17 | 3,456% | 14.813 | 7,902% | 4,697% | 17,99 |
| 30 % - 40 % | 1.365.357.168,09 | 4,548% | 14.055 | 7,497% | 4,694% | 18,64 |
| 40 % - 50 % | 1.846.605.698,00 | 6,15% | 14.510 | 7,74% | 4,644% | 19,56 |
| 50 % - 60 % | 2.306.067.756,15 | 7,681% | 14.664 | 7,822% | 4,62% | 20,39 |
| 60 % - 70 % | 2.764.939.019,94 | 9,209% | 14.932 | 7,965% | 4,613% | 20,97 |
| 70 % - 80 % | 3.238.127.746,53 | 10,785% | 15.347 | 8,187% | 4,624% | 21,43 |
| 80 % - 90 % | 3.493.442.213,02 | 11,635% | 14.928 | 7,963% | 4,63% | 21,43 |
| 90 % - 100 % | 3.570.958.457,58 | 11,894% | 14.149 | 7,548% | 4,708% | 21,51 |
| 100 % - 110 % | 3.540.836.918,20 | 11,793% | 13.792 | 7,357% | 4,718% | 21,60 |
| 110 % - 120 % | 3.445.306.588,96 | 11,475% | 13.283 | 7,086% | 4,742% | 22,36 |
| 120 % - 130 % | 2.119.370.883,73 | 7,059% | 8.133 | 4,338% | 4,917% | 23,28 |
| 130 % - 140 % | 263.623.711,61 | 0,878% | 1.000 | 0,533% | 5,159% | 23,81 |
| 140 % - 150 % | 922.800,00 | 0,003% | 4 | 0,002% | 5,642% | 24,60 |
| 150 % > | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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14. Loanpart Coupon (interest rate bucket)

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|-----------------------------------|----------------|-----------------|----------------|-------------------------|---------------------------|
| <= 0,50 % | 4.861,07 | 0,00% | 3 | 0,001% | 0,00% | 3,20 |
| 0,50 % - 1,00 % | 39.147.553,00 | 0,13% | 253 | 0,077% | 0,812% | 21,86 |
| 1,00 % - 1,50 % | 126.215.901,66 | 0,42% | 1.293 | 0,393% | 1,248% | 21,37 |
| 1,50 % - 2,00 % | 14.632.303,54 | 0,049% | 313 | 0,095% | 1,84% | 19,59 |
| 2,00 % - 2,50 % | 39.965.023,96 | 0,133% | 365 | 0,111% | 2,257% | 19,08 |
| 2,50 % - 3,00 % | 10.958.476,04 | 0,036% | 127 | 0,039% | 2,864% | 22,27 |
| 3,00 % - 3,50 % | 1.030.030.004,50 | 3,431% | 19.496 | 5,925% | 3,318% | 19,89 |
| 3,50 % - 4,00 % | 3.600.025.937,11 | 11,99% | 36.529 | 11,101% | 3,84% | 20,97 |
| 4,00 % - 4,50 % | 7.366.270.258,08 | 24,534% | 71.505 | 21,73% | 4,301% | 21,09 |
| 4,50 % - 5,00 % | 8.189.474.422,59 | 27,276% | 83.791 | 25,464% | 4,778% | 21,36 |
| 5,00 % - 5,50 % | 6.485.972.049,63 | 21,603% | 73.424 | 22,313% | 5,25% | 21,64 |
| 5,50 % - 6,00 % | 2.338.534.194,77 | 7,789% | 30.624 | 9,307% | 5,727% | 20,84 |
| 6,00 % - 6,50 % | 663.548.754,82 | 2,21% | 9.584 | 2,913% | 6,218% | 19,12 |
| 6,50 % - 7,00 % | 108.111.835,51 | 0,36% | 1.560 | 0,474% | 6,695% | 16,31 |
| 7,00 % > | 11.249.313,67 | 0,037% | 190 | 0,058% | 7,388% | 12,06 |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

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15. Remaining Interest Rate Fixed Period

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|--------------------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| < 1 | 5.077.134.686,70 | 16,91% | 65.215 | 19,819% | 4,113% | 19,83 |
| 1 - 2 | 1.911.541.128,31 | 6,367% | 22.210 | 6,75% | 4,673% | 19,95 |
| 2 - 3 | 3.681.398.717,69 | 12,261% | 40.723 | 12,376% | 4,314% | 20,45 |
| 3 - 4 | 1.579.747.178,05 | 5,262% | 18.917 | 5,749% | 4,85% | 20,44 |
| 4 - 5 | 2.177.737.997,59 | 7,253% | 25.286 | 7,684% | 4,90% | 21,34 |
| 5 - 6 | 1.762.764.487,41 | 5,871% | 20.538 | 6,241% | 5,395% | 21,66 |
| 6 - 7 | 945.792.101,78 | 3,15% | 11.539 | 3,507% | 5,277% | 21,52 |
| 7 - 8 | 989.772.336,99 | 3,297% | 11.595 | 3,524% | 4,717% | 19,94 |
| 8 - 9 | 619.792.469,60 | 2,064% | 7.389 | 2,246% | 5,248% | 20,22 |
| 9 - 10 | 641.744.179,16 | 2,137% | 7.309 | 2,221% | 5,254% | 20,99 |
| 10 - 11 | 361.785.579,82 | 1,205% | 3.961 | 1,204% | 5,398% | 20,13 |
| 11 - 12 | 254.648.746,75 | 0,848% | 2.717 | 0,826% | 5,083% | 20,18 |
| 12 - 13 | 3.275.665.800,35 | 10,91% | 29.746 | 9,04% | 4,381% | 21,36 |
| 13 - 14 | 3.442.663.718,32 | 11,466% | 31.746 | 9,648% | 4,661% | 22,42 |
| 14 - 15 | 2.015.300.358,07 | 6,712% | 18.509 | 5,625% | 5,087% | 23,28 |
| 15 - 16 | 749.291.888,54 | 2,496% | 6.879 | 2,091% | 5,501% | 23,96 |
| 16 - 17 | 92.347.532,81 | 0,308% | 949 | 0,288% | 5,612% | 23,48 |
| 17 - 18 | 46.426.479,26 | 0,155% | 551 | 0,167% | 5,445% | 23,11 |
| 18 - 19 | 16.938.089,31 | 0,056% | 212 | 0,064% | 5,733% | 21,81 |
| 19 - 20 | 39.253.870,11 | 0,131% | 371 | 0,113% | 5,381% | 22,90 |
| 20 - 21 | 39.331.859,91 | 0,131% | 329 | 0,10% | 5,58% | 23,56 |
| 21 - 22 | 5.309.623,84 | 0,018% | 56 | 0,017% | 5,694% | 25,33 |
| 22 - 23 | 3.340.505,84 | 0,011% | 35 | 0,011% | 5,327% | 23,79 |
| 23 - 24 | 1.311.083,59 | 0,004% | 17 | 0,005% | 5,298% | 23,81 |
| 24 - 25 | 91.106.207,70 | 0,303% | 724 | 0,22% | 5,212% | 24,96 |
| 25 - 26 | 136.188.284,31 | 0,454% | 1.030 | 0,313% | 5,396% | 25,30 |
| 26 - 27 | 38.098.692,08 | 0,127% | 289 | 0,088% | 5,585% | 26,78 |
| 27 - 28 | 26.472.318,34 | 0,088% | 204 | 0,062% | 5,24% | 27,41 |
| 28 - 29 | 1.224.967,72 | 0,004% | 10 | 0,003% | 5,307% | 28,32 |
| 29 - 30 | 10.000,00 | 0,00% | 1 | 0,00% | 6,25% | 29,58 |
| 30 >= | | | | | | |
| Unknown | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

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16. Interest Payment Type

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|--------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| Fixed | 28.588.055.014,51 | 95,217% | 304.574 | 92,56% | 4,764% | 21,20 |
| Floating | 1.436.085.875,44 | 4,783% | 24.483 | 7,44% | 3,183% | 20,05 |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

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17. Property Description

| Property | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|----------------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|
| House | 27.455.471.627,93 | 91,445% | 169.764 | 90,558% | 4,685% | 21,07 |
| Appartment | 2.513.305.518,00 | 8,371% | 17.401 | 9,282% | 4,729% | 21,95 |
| House / Business (< 50%) | 55.363.744,02 | 0,184% | 299 | 0,159% | 4,60% | 20,29 |
| Business | | | | | | |
| Other | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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18. Geographical Distribution (by province)

| Province | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|
| Drenthe | 599.518.643,77 | 1,997% | 4.102 | 2,188% | 4,619% | 21,03 |
| Flevoland | 782.545.429,51 | 2,606% | 4.613 | 2,461% | 4,711% | 20,98 |
| Friesland | 639.700.456,50 | 2,131% | 4.522 | 2,412% | 4,615% | 21,38 |
| Gelderland | 2.940.030.448,95 | 9,792% | 17.590 | 9,383% | 4,676% | 21,41 |
| Groningen | 610.112.970,57 | 2,032% | 5.025 | 2,681% | 4,666% | 20,80 |
| Limburg | 1.202.100.510,99 | 4,004% | 8.290 | 4,422% | 4,735% | 21,06 |
| Noord-Brabant | 4.553.589.768,41 | 15,166% | 27.829 | 14,845% | 4,692% | 21,25 |
| Noord-Holland | 5.568.307.679,84 | 18,546% | 34.489 | 18,398% | 4,674% | 21,13 |
| Overijssel | 1.473.448.091,00 | 4,908% | 9.093 | 4,851% | 4,621% | 21,62 |
| Utrecht | 2.846.231.235,37 | 9,48% | 15.650 | 8,348% | 4,677% | 21,24 |
| Zeeland | 668.311.115,21 | 2,226% | 5.119 | 2,731% | 4,73% | 20,99 |
| Zuid-Holland | 8.139.670.222,15 | 27,11% | 51.138 | 27,279% | 4,717% | 20,92 |
| Unspecified | 574.317,68 | 0,002% | 4 | 0,002% | 4,949% | 21,55 |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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19. Geographical Distribution (by economic region)

| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---|---|----------------|----------------|----------------|-------------------------------|---------------------------------|
| NL111 - Oost-Groningen | 176.339.358,99 | 0,587% | 1.395 | 0,744% | 4,668% | 20,94 |
| NL112 - Delfzijl en omgeving | 66.210.923,73 | 0,221% | 756 | 0,403% | 4,693% | 19,91 |
| NL113 - Overig Groningen | 367.562.687,85 | 1,224% | 2.874 | 1,533% | 4,659% | 20,89 |
| NL121 - Noord-Friesland | 300.281.224,64 | 1,00% | 2.189 | 1,168% | 4,63% | 21,36 |
| NL122 - Zuidwest-Friesland | 117.142.347,85 | 0,39% | 822 | 0,438% | 4,59% | 21,33 |
| NL123 - Zuidoost-Friesland | 222.276.884,01 | 0,74% | 1.511 | 0,806% | 4,609% | 21,45 |
| NL131 - Noord-Drenthe | 227.897.954,91 | 0,759% | 1.499 | 0,80% | 4,627% | 21,16 |
| NL132 - Zuidoost-Drenthe | 195.453.367,45 | 0,651% | 1.347 | 0,719% | 4,644% | 21,16 |
| NL133 - Zuidwest-Drenthe | 176.167.321,41 | 0,587% | 1.256 | 0,67% | 4,58% | 20,72 |
| NL211 - Noord-Overijssel | 438.728.822,02 | 1,461% | 2.634 | 1,405% | 4,619% | 21,78 |
| NL212 - Zuidwest-Overijssel | 201.912.019,25 | 0,672% | 1.245 | 0,664% | 4,629% | 21,28 |
| NL213 - Twente | 832.807.249,73 | 2,774% | 5.214 | 2,781% | 4,62% | 21,62 |
| NL221 - Veluwe | 973.824.450,21 | 3,243% | 5.529 | 2,949% | 4,647% | 21,53 |
| NL224 - Zuidwest-Gelderland | 372.877.347,02 | 1,242% | 2.170 | 1,158% | 4,731% | 21,27 |
| NL225 - Achterhoek | 505.077.583,18 | 1,682% | 3.483 | 1,858% | 4,649% | 21,39 |
| NL226 - Arnhem/Nijmegen | 1.088.251.068,54 | 3,625% | 6.408 | 3,418% | 4,694% | 21,35 |
| NL230 - Flevoland | 782.545.429,51 | 2,606% | 4.613 | 2,461% | 4,711% | 20,98 |
| NL310 - Utrecht | 2.846.231.235,37 | 9,48% | 15.650 | 8,348% | 4,677% | 21,24 |
| NL321 - Kop van Noord-Holland | 810.381.987,08 | 2,699% | 6.005 | 3,203% | 4,648% | 20,93 |
| NL322 - Alkmaar en omgeving | 599.660.492,07 | 1,997% | 3.934 | 2,099% | 4,649% | 21,00 |
| NL323 - IJmond | 508.429.210,88 | 1,693% | 3.408 | 1,818% | 4,732% | 21,14 |
| NL324 - Agglomeratie Haarlem | 514.279.284,15 | 1,713% | 3.170 | 1,691% | 4,615% | 21,13 |
| NL325 - Zaanstreek | 385.798.952,48 | 1,285% | 2.713 | 1,447% | 4,714% | 21,00 |
| NL326 - Groot-Amsterdam | 2.263.374.183,22 | 7,539% | 13.026 | 6,949% | 4,692% | 21,15 |
| NL327 - Het Gooi en Vechtstreek | 486.383.569,96 | 1,62% | 2.233 | 1,191% | 4,628% | 21,59 |
| NL331 - Agglomeratie Leiden en Bollenstreek | 1.004.689.989,91 | 3,346% | 6.161 | 3,286% | 4,673% | 21,01 |
| NL332 - Agglomeratie 's-Gravenhage | 1.904.714.745,33 | 6,344% | 11.112 | 5,928% | 4,721% | 20,98 |
| NL333 - Delft en Westland | 586.925.511,89 | 1,955% | 3.775 | 2,014% | 4,663% | 20,91 |
| NL334 - Oost-Zuid-Holland | 728.436.847,14 | 2,426% | 4.752 | 2,535% | 4,75% | 20,82 |
| NL335 - Groot-Rijnmond | 3.214.251.259,50 | 10,706% | 20.706 | 11,045% | 4,735% | 20,86 |
| NL336 - Zuidoost-Zuid-Holland | 700.651.868,38 | 2,334% | 4.632 | 2,471% | 4,704% | 21,09 |
| NL341 - Zeeuwsch-Vlaanderen | 138.903.426,45 | 0,463% | 1.118 | 0,596% | 4,755% | 20,83 |
| NL342 - Overig Zeeland | 529.407.688,76 | 1,763% | 4.001 | 2,134% | 4,724% | 21,03 |
| NL411 - West-Noord-Brabant | 1.407.506.450,54 | 4,688% | 8.472 | 4,519% | 4,71% | 21,06 |
| NL412 - Midden-Noord-Brabant | 861.368.807,79 | 2,869% | 5.332 | 2,844% | 4,69% | 21,22 |
| NL413 - Noordoost-Noord-Brabant | 999.143.739,54 | 3,328% | 5.951 | 3,174% | 4,684% | 21,63 |
| NL414 - Zuidoost-Noord-Brabant | 1.285.570.770,54 | 4,282% | 8.074 | 4,307% | 4,68% | 21,20 |
| NL421 - Noord-Limburg | 391.498.471,89 | 1,304% | 2.634 | 1,405% | 4,69% | 21,20 |
| NL422 - Midden-Limburg | 275.791.864,27 | 0,919% | 1.853 | 0,988% | 4,727% | 21,15 |
| NL423 - Zuid-Limburg | 534.810.174,83 | 1,781% | 3.803 | 2,029% | 4,771% | 20,92 |
| NLZZZ - Extra-Regio | 574.317,68 | 0,002% | 4 | 0,002% | 4,949% | 21,55 |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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20. Construction Deposits

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|
| <= 5 | 30.001.805.988,03 | 99,926% | 187.343 | 99,935% | 4,689% | 21,14 |
| 5 - 10 | 9.994.139,27 | 0,033% | 38 | 0,02% | 4,675% | 24,34 |
| 10 - 15 | 3.119.224,04 | 0,01% | 17 | 0,009% | 4,808% | 20,69 |
| 15 - 20 | 2.244.642,42 | 0,007% | 10 | 0,005% | 4,135% | 27,25 |
| 20 - 25 | 735.145,94 | 0,002% | 6 | 0,003% | 4,23% | 25,23 |
| 25 - 30 | 1.835.158,37 | 0,006% | 9 | 0,005% | 4,404% | 25,45 |
| 30 - 35 | 613.871,05 | 0,002% | 6 | 0,003% | 4,859% | 21,94 |
| 35 - 40 | 1.008.640,90 | 0,003% | 7 | 0,004% | 4,613% | 26,91 |
| 40 - 45 | 960.835,34 | 0,003% | 3 | 0,002% | 3,677% | 25,89 |
| 45 - 50 | 783.942,40 | 0,003% | 3 | 0,002% | 4,787% | 21,19 |
| 50 - 55 | 239.674,28 | 0,001% | 1 | 0,001% | 3,60% | 29,75 |
| 55 - 60 | 143.000,00 | 0,00% | 1 | 0,001% | 4,95% | 21,25 |
| 60 > | 656.627,91 | 0,002% | 9 | 0,005% | 4,498% | 26,72 |
| Unknown | 0,00 | 0,00% | 11 | 0,006% | | |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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21. Occupancy

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|----------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| Owner Occupied | 29.233.792.785,87 | 97,368% | 127.717 | 99,988% | 4,687% | 21,34 |
| Buy-to-let | | | | | | |
| Unknown | 790.348.104,08 | 2,632% | 15 | 0,012% | 4,733% | 13,81 |
| Total | 30.024.140.889,95 | 100,00% | 127.732 | 100,00% | 4,688% | 21,14 |

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22. Employment Status Borrower

| Province | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|
| Employed | 10.289.264.776,70 | 34,27% | 53.567 | 28,575% | 4,804% | 22,39 |
| Self Employed | 1.336.748.005,28 | 4,452% | 5.895 | 3,145% | 4,777% | 22,59 |
| Other | 3.262.108.819,69 | 10,865% | 21.222 | 11,321% | 4,759% | 22,30 |
| Unknown | 15.136.019.288,28 | 50,413% | 106.780 | 56,96% | 4,587% | 19,91 |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

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23. Loan to Income

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|--------------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|
| <= 0,5 | 124.367.681,54 | 0,414% | 6.821 | 3,639% | 4,771% | 22,07 |
| 0,5 - 1,0 | 221.314.296,85 | 0,737% | 5.766 | 3,076% | 4,784% | 21,16 |
| 1,0 - 1,5 | 255.243.371,42 | 0,85% | 4.090 | 2,182% | 4,742% | 20,24 |
| 1,5 - 2,0 | 373.190.023,71 | 1,243% | 4.131 | 2,204% | 4,753% | 20,17 |
| 2,0 - 2,5 | 573.595.118,34 | 1,91% | 4.847 | 2,586% | 4,756% | 20,52 |
| 2,5 - 3,0 | 879.222.653,24 | 2,928% | 5.953 | 3,176% | 4,732% | 21,17 |
| 3,0 - 3,5 | 1.236.468.254,98 | 4,118% | 7.158 | 3,818% | 4,713% | 21,66 |
| 3,5 - 4,0 | 1.759.295.319,59 | 5,86% | 8.885 | 4,74% | 4,729% | 21,98 |
| 4,0 - 4,5 | 2.234.139.443,46 | 7,441% | 10.327 | 5,509% | 4,732% | 22,31 |
| 4,5 - 5,0 | 2.434.288.133,49 | 8,108% | 10.708 | 5,712% | 4,71% | 22,46 |
| 5,0 - 5,5 | 2.053.862.849,65 | 6,841% | 8.750 | 4,668% | 4,67% | 22,41 |
| 5,5 - 6,0 | 1.461.707.955,48 | 4,868% | 5.771 | 3,078% | 4,641% | 22,46 |
| 6,0 - 6,5 | 930.883.659,03 | 3,10% | 3.555 | 1,896% | 4,695% | 22,49 |
| 6,5 - 7,0 | 714.512.194,10 | 2,38% | 2.697 | 1,439% | 4,75% | 22,61 |
| 7,0 > | 3.058.224.366,39 | 10,186% | 10.688 | 5,701% | 4,822% | 23,01 |
| Unknown | 11.713.825.568,68 | 39,015% | 87.317 | 46,578% | 4,624% | 19,46 |
| Total | 30.024.140.889,95 | 100,00% | 187.464 | 100,00% | 4,688% | 21,14 |

Dolphin Master Issuer

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24. Debt Service to Income

| From (>) - Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|---------------------------|---|---------------|----------------|---------------|-------------------------------|---------------------------------|
| <= 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 | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 244.938 | 100,00% | 4,688% | 21,14 |

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25. Loanpart Payment Frequency

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|--------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| Monthly | 30.024.088.906,28 | 100,00% | 329.055 | 99,999% | 4,688% | 21,14 |
| Quarterly | | | | | | |
| Half-yearly | 44.200,00 | 0,00% | 1 | 0,00% | 3,80% | 1,83 |
| Yearly | 7.783,67 | 0,00% | 1 | 0,00% | 5,05% | 10,50 |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

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26. Guarantee Type (NHG / Non NHG)

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|--------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| NHG | | | | | | |
| Non-NHG | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

Dolphin Master Issuer

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27. Originator

| Originator | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|--------------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| Direktbank (label) | 9.366.048.765,69 | 31,195% | 106.642 | 32,408% | 4,646% | 21,47 |
| AA Retailbank | 7.813.392.450,30 | 26,024% | 94.727 | 28,787% | 4,646% | 20,42 |
| Direktbank | 12.844.699.673,96 | 42,781% | 127.688 | 38,804% | 4,746% | 21,34 |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

Dolphin Master Issuer

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28. Servicer

| Servicer | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity |
|--------------|---|----------------|--------------------|----------------|-------------------------------|---------------------------------|
| Stater SSCH | 24.787.250.895,91 | 82,558% | 268.812 | 81,692% | 4,691% | 21,05 |
| Quion | 5.236.889.994,04 | 17,442% | 60.245 | 18,308% | 4,675% | 21,58 |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

Dolphin Master Issuer

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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 | |
|------------------------------|--|--------------------|---------------|-------------------------------|---------------------------------|-------|
| 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 | | | | | | |
| Total | 30.024.140.889,95 | 100,00% | 329.057 | 100,00% | 4,688% | 21,14 |

Dolphin Master Issuer

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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 (LTI) | . |
| Loanpart | . |
| Loanpart Payment Frequency | . |
| Loss | . |
| Loss Severity | . |

* Transaction specific definitions to be inserted

Dolphin Master Issuer

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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 | . |
| Repossession | . |
| 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 Issuer

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Account Bank

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

Auditors

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

Common Safekeeper (wrt Class A)

Clearstream
42 Avenue J.F. Kennedy
Luxembourg
Luxembourg

Company Administrator

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

Legal Advisor (Sellers and Issuer)

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

Paying Agent

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

Aranger

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

Common Depository

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

Common Safekeeper (wrt Class B & Class C)

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

Issuer

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

Listing Agent

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

Principal Paying Agent

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

Dolphin Master Issuer

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Contact Information (2)*

Reference Agent

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

Seller

ABN AMRO Bank N.V.
ABN AMRO Hypotheken Groep B.V.
Direktbank N.V.
MoneYou B.V.
Quion 9 B.V.
Oosteroever Hypotheken B.V.
WoonNexxt B.V.

Swap Counterparty

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

Security Trustee

Stichting Security Trustee Dolphin
Frederik Roeskestraat 123
1076 EE Amsterdam
the Netherlands

Servicer

ABN AMRO Hypotheken Groep B.V.

Sub-Servicers

Stater Nederland B.V.
Quion Groep B.V.