

Dolphin Master Issuer B.V.

Monthly Portfolio and Performance Report

Reporting period: 1 June 2015 - 30 June 2015

Reporting Date: 28-7-2015

AMOUNTS IN EURO

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

Key Dates

Note Series*	Dolphin 2009-2 A	Dolphin 2010-1 A3	Dolphin 2010-1 A4	Dolphin 2010-2 A2	Dolphin 2011-1 A	Dolphin 2012-1 E	Dolphin 2012-2 A1	Dolphin 2012-2 A5	Dolphin 2012-2 A6	Dolphin 2012-2 A7	Dolphin 2012-2 B	Dolphin 2012-2 C
Key Dates												
Closing Date	28-10-2009	29-03-2010	29-03-2010	28-04-2010	10-02-2011	28-06-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012
First Optional Redemption Date	28-09-2016	28-03-2030	28-03-2040	28-03-2016	28-12-2015	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017
Step Up Date	28-09-2016	28-03-2030	28-03-2040	28-03-2016	28-12-2015	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)	6,9	20	30	5,9	4,9	5,3	5	5	5	5	5	5
Legal 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	28-09-2099
Portfolio Date	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015
Determination Date	28-10-2009	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015
Interest Payment Date	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015
Principal Payment Date	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015
Current Reporting Period	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15
Previous Reporting Period	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15
Accrual Start Date	29-09-2014	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015
Accrual End Date	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015
Accrual Period (in days)	364	91	91	91	91	91	91	91	91	91	91	91
Fixing Date Reference Rate	28-10-2009	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015

Key Dates

Note Series*	Dolphin 2012-2 D	Dolphin 2012-2 E	Dolphin 2013-1 A1	Dolphin 2013-1 A2	Dolphin 2013-1 E	Dolphin 2013-2 A	Dolphin 2014-1 A	Dolphin 2014-2 A	Dolphin 2014-2 D	Dolphin 2014-3 A	Dolphin 2015-1 A1	Dolphin 2015-1 A2	Dolphin 2015-1 A3	Dolphin 2015-1 A4	Dolphin 2015-2 E
Key Dates															
Closing Date	28-09-2012	28-09-2012	30-09-2013	30-09-2013	30-09-2013	22-10-2013	28-03-2014	29-09-2014	29-09-2014	22-10-2014	30-03-2015	30-03-2015	30-03-2015	30-03-2015	29-06-2015
First Optional Redemption Date	28-09-2017	28-09-2017	28-09-2016	28-09-2019	28-09-2017	28-09-2018	28-09-2019	28-09-2018	28-09-2017	28-09-2019	28-09-2018	28-09-2020	28-09-2021	28-09-2022	28-09-2017
Step Up Date	28-09-2017	28-09-2017	28-09-2016	28-09-2019	28-09-2017	28-09-2018	28-09-2019	28-09-2018	28-09-2017	28-09-2019	28-09-2018	28-09-2020	28-09-2021	28-09-2022	28-09-2017
Original Weighted Average Life (expected)	5	5	3	6	4	4,9	5,5	4	3	4,9	3,5	5,5	6,5	7,5	2,3
Legal 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	28-09-2099	28-09-2099	28-09-2099	28-09-2099
Portfolio Date	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015	30-06-2015
Determination Date	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015
Interest Payment Date	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015
Principal Payment Date	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015
Current Reporting Period	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15	jun-15
Previous Reporting Period	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15	mei-15
Accrual Start Date	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015	29-06-2015
Accrual End Date	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015	28-09-2015
Accrual Period (in days)	91	91	91	91	91	91	91	91	91	91	91	91	91	91	91
Fixing Date Reference Rate	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015	25-06-2015

The Mortgage Loan Portfolio

Number of Mortgage Loans

Number of Mortgage Loans at the beginning of the Reporting Period		340.850
Matured Mortgage Loans	-/-	621
Prepaid Mortgage Loans	-/-	1.095
Further Advances / Modified Mortgage Loans		160
Replacements		0
Replenishments		1.758
Loans repurchased by the Seller	-/-	329
Foreclosed Mortgage Loans	-/-	0
Others		-44
Number of Mortgage Loans at the end of the Reporting Period		340.679

Amounts

Net Outstanding balance at the beginning of the Reporting Period		30.140.319.795,30
Scheduled Principal Receipts	-/-	56.515.425,19
Prepayments	-/-	142.184.137,81
Further Advances / Modified Mortgage Loans		10.863.465,96
Replacements		0,00
Replenishments		213.442.032,77
Loans repurchased by the Seller	-/-	19.495.640,41
Foreclosed Mortgage Loans	-/-	0,00
Others		-6.089.017,46
Rounding		0,00
Net Outstanding balance at the end of the Reporting Period		30.140.341.073,16

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period		17.202.660,04
Changes in Construction Deposit Obligations		4.985.258,86
Construction Deposit Obligations at the end of the Reporting Period		22.187.918,90

Amount of Saving Deposits

Saving Deposit at the beginning of the Reporting Period		1.297.208.159,64
Changes in Saving Deposits		-138.636,61
Saving Deposits at the end of the Reporting Period		1.297.069.523,03

Foreclosure Statistics - Total

	Previous Period	Current Period
Foreclosures reporting periodically		
Number of Mortgage Loans foreclosed during the Reporting Period	39	62
Net principal balance of Mortgage Loans foreclosed during the Reporting Period	8.244.668,08	11.313.271,43
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/-	8.539.484,78
Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period	2.000.343,82	2.773.786,65
Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period	-/-	-
Losses minus recoveries during the Reporting Period	2.000.343,82	2.773.786,65
Average loss severity during the Reporting Period	24,26%	24,52%
Foreclosures since Closing Date		
Number of Mortgage Loans foreclosed since the Closing Date	1.627	1.689
Net principal balance of Mortgage Loans foreclosed since the Closing Date	334.707.323,22	346.020.594,65
Net principal balance of Mortgage Loans foreclosed since the Closing Date	334.707.323,22	346.020.594,65
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/-	238.045.713,84
Total amount of losses on Mortgage Loans foreclosed since the Closing Date	105.201.094,16	107.974.880,81
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/-	1.502.547,58
Losses minus recoveries since the Closing Date	103.698.546,59	106.472.333,24
Average loss severity since the Closing Date	30,98%	30,77%
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.

Foreclosure Statistics - NHG Loans

	Previous Period	Current 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 NHG Loans since the Closing Date	-	-
Foreclosures		
Number of NHG Loans in foreclosure at the beginning of the Reporting Period	-	-
Number of new NHG Loans in foreclosure during the Reporting Period	-	-
Number of NHG Loans for which foreclosure was completed in the Reporting Period	-/-	-
Number of NHG Loans in foreclosure at the end of the Reporting Period	-	-
Net principal balance of NHG Loans in foreclosure at the beginning of the Reporting Period	-	-
Net principal balance of new NHG Loans in foreclosure during the Reporting Period	-	-
Net principal balance of NHG Loans for which foreclosure was completed during the Reporting Period	-/-	-
Net principal balance of NHG Loans in foreclosure at the end of the Reporting Period	-	-
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	0,00%	0,00%
Loan does not comply with NHG criteria at origination	0,00%	0,00%
Other administrative reasons	0,00%	0,00%
Other	0,00%	0,00%

Foreclosure Statistics - Non NHG Loans

	Previous Period	Current Period
Foreclosures reporting periodically		
Number of Non NHG Loans foreclosed during the Reporting Period	39	62
Net principal balance of Non NHG Loans foreclosed during the Reporting Period	8.244.668,08	11.313.271,43
Recoveries from sales on Foreclosed Non NHG Loans during the Reporting Period	-/-	6.244.324,26
Total amount of losses on Foreclosed Non NHG Loans during the Reporting Period	2.000.343,82	2.773.786,65
Post-foreclosure recoveries on Foreclosed Non NHG Loans during the Reporting Period	-/-	-
Losses minus recoveries during the Reporting Period	2.000.343,82	2.773.786,65
Average loss severity Non NHG Loans during the Reporting Period	24,26%	24,52%
Foreclosures since Closing Date		
Net principal balance of Non NHG loans foreclosed since the Closing Date	334.707.323,22	346.020.594,65
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/-	229.506.229,06
Total amount of losses on Non NHG Loans foreclosed since the Closing Date	105.201.094,16	107.974.880,81
Post-Foreclosure recoveries on Non NHG Loans foreclosed since the Closing Date	-/-	1.502.547,58
Losses minus recoveries since the Closing Date	103.698.546,59	106.472.333,24
Average loss severity Non NHG Loans since the Closing Date	30,98%	30,77%
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.

Performance Ratios

	Previous Period	Current Period
<u>Constant Prepayment Rate (CPR)</u>		
Annualized Life CPR	7,133%	7,320%
Annualized 1-month average CPR	0,000%	0,000%
Annualized 3-month average CPR	0,000%	0,000%
Annualized 6-month average CPR	0,000%	0,000%
Annualized 12-month average CPR	0,000%	0,000%
<u>Principal Payment Rate (PPR)</u>		
Annualized Life PPR	0,000%	0,000%
Annualized 1-month average PPR	0,000%	0,000%
Annualized 3-month average PPR	0,000%	0,000%
Annualized 6-month average PPR	0,000%	0,000%
Annualized 12-month average PPR	0,000%	0,000%
<u>Payment Ratio</u>		
Periodic Payment Ratio	0,000%	0,000%

Stratifications

1. Key Characteristics

Description	As per Reporting Date
Principal amount	31.437.410.596,19
Value of savings deposits	1.297.069.523,03
Net principal balance	30.140.341.073,16
Construction Deposits	22.187.918,90
Net principal balance excl. Construction and Saving Deposits	30.118.153.154,26
Number of loans	190.716
Number of loanparts	340.679
Average principal balance (borrower)	158.037,82
Weighted average current interest rate	4,427%
Weighted average maturity (in years)	20,08
Weighted average remaining time to interest reset (in years)	6,00
Weighted average seasoning (in years)	8,73
Weighted average CLTOMV	71,51%
Weighted average CLTIMV	76,89%
Weighted average CLTOFV	84,13%
Weighted average CLTIFV	90,98%

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Delinquencies

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Performing	29.451.151.403,57	97,71%	333.691	98,02%	4,43%	20,10
< 30 days	349.965.129,87	1,16%	3.674	1,02%	4,49%	19,49
30 days - 60 days	101.897.461,30	0,34%	1.018	0,30%	4,45%	19,22
60 days - 90 days	52.660.624,95	0,17%	529	0,15%	4,52%	19,27
90 days - 120 days	33.691.750,91	0,11%	333	0,10%	4,45%	20,33
120 days - 150 days	17.550.640,68	0,06%	186	0,05%	4,75%	20,17
150 days - 180 days	16.289.043,03	0,05%	150	0,05%	4,60%	19,50
180 days >	117.135.018,85	0,39%	1.098	0,31%	4,55%	18,98
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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2. Redemption Type

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Annuity	1.082.222.038,71	3,59%	15.718	4,61%	3,92%	23,57
Bank Savings	438.779.967,07	1,46%	6.882	2,02%	4,74%	20,10
Interest only	16.588.707.484,07	55,04%	191.238	56,13%	4,42%	21,89
Investment	2.145.783.291,59	7,12%	13.080	3,84%	4,32%	17,94
Universal life	4.956.967.043,87	16,45%	49.501	14,53%	4,35%	15,92
Linear	159.999.220,49	0,53%	2.402	0,71%	3,67%	22,31
Savings	2.970.014.734,56	9,85%	38.745	11,37%	5,05%	17,53
Hybrid	1.383.057.253,08	4,59%	10.922	3,21%	4,49%	19,58
Other	414.810.039,72	1,38%	12.191	3,58%	2,91%	18,60
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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3. Outstanding Loan Amount

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 25,000	282.916.368,73	0,94%	18.376	9,64%	4,18%	17,16
25,000 - 50,000	757.200.620,99	2,51%	19.884	10,43%	4,32%	16,54
50,000 - 75,000	1.043.067.116,88	3,46%	16.519	8,66%	4,42%	16,54
75,000 - 100,000	1.434.425.202,29	4,76%	16.163	8,47%	4,41%	17,84
100,000 - 150,000	4.001.468.623,53	13,28%	31.638	16,59%	4,42%	19,14
150,000 - 200,000	5.225.678.142,53	17,34%	29.801	15,63%	4,44%	20,07
200,000 - 250,000	5.172.623.485,65	17,16%	22.981	12,05%	4,46%	20,44
250,000 - 300,000	4.363.404.111,39	14,48%	15.937	8,36%	4,48%	20,88
300,000 - 350,000	2.617.037.714,18	8,68%	8.083	4,24%	4,44%	21,03
350,000 - 400,000	1.664.142.189,37	5,52%	4.446	2,33%	4,45%	21,14
400,000 - 450,000	1.068.663.418,06	3,55%	2.513	1,32%	4,41%	21,30
450,000 - 500,000	744.923.085,00	2,47%	1.567	0,82%	4,33%	21,15
500,000 - 550,000	470.190.700,32	1,56%	894	0,47%	4,37%	21,58
550,000 - 600,000	351.323.796,36	1,17%	610	0,32%	4,24%	21,52
600,000 - 650,000	255.946.780,95	0,85%	408	0,21%	4,37%	21,76
650,000 - 700,000	216.728.030,42	0,72%	320	0,17%	4,28%	21,43
700,000 - 750,000	125.922.706,10	0,42%	173	0,09%	4,30%	22,39
750,000 - 800,000	97.949.985,31	0,32%	126	0,07%	4,38%	20,88
800,000 - 850,000	78.712.670,83	0,26%	95	0,05%	4,20%	21,72
850,000 - 900,000	63.076.839,46	0,21%	72	0,04%	4,11%	20,88
900,000 - 950,000	55.836.290,81	0,19%	60	0,03%	4,22%	22,35
950,000 - 1,000,000	49.103.194,00	0,16%	50	0,03%	4,16%	20,75
1,000,000 >						
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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4. Origination Year

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
< 1995	148.460.450,29	0,49%	3.433	1,01%	4,42%	9,73
1995 - 1996	82.127.779,66	0,27%	1.753	0,51%	4,38%	10,13
1996 - 1997	130.789.759,00	0,43%	2.754	0,81%	4,48%	10,53
1997 - 1998	191.175.667,61	0,63%	3.706	1,09%	4,57%	11,81
1998 - 1999	331.866.614,36	1,10%	6.032	1,77%	4,82%	12,92
1999 - 2000	549.781.064,91	1,82%	8.987	2,64%	4,54%	13,73
2000 - 2001	479.606.274,03	1,59%	6.457	1,90%	4,44%	14,94
2001 - 2002	833.433.955,31	2,77%	9.096	2,67%	4,65%	16,35
2002 - 2003	1.295.271.442,83	4,30%	13.514	3,97%	4,47%	17,21
2003 - 2004	2.032.735.973,84	6,74%	21.580	6,33%	4,26%	17,90
2004 - 2005	2.068.368.386,17	6,86%	22.665	6,65%	4,17%	18,47
2005 - 2006	3.767.606.250,59	12,50%	40.361	11,85%	4,05%	19,39
2006 - 2007	5.520.803.422,14	18,32%	57.819	16,97%	4,34%	19,81
2007 - 2008	3.528.293.443,47	11,71%	36.713	10,78%	4,81%	20,96
2008 - 2009	3.254.476.612,61	10,80%	34.239	10,05%	5,24%	21,88
2009 - 2010	1.358.436.741,08	4,51%	16.578	4,87%	4,55%	21,93
2010 - 2011	792.933.781,42	2,63%	10.286	3,02%	4,69%	22,18
2011 - 2012	519.532.312,72	1,72%	6.948	2,04%	4,44%	24,24
2012 - 2013	564.609.527,31	1,87%	7.561	2,22%	4,30%	23,36
2013 >=	2.690.031.613,81	8,93%	30.197	8,86%	3,67%	25,72
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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5. Seasoning

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
< 1 year	1.358.512.093,12	4,51%	13.719	4,03%	3,38%	27,27
1 year - 2 years	830.372.149,87	2,76%	9.427	2,77%	3,75%	26,04
2 years - 3 years	731.271.134,23	2,43%	10.155	2,98%	4,32%	21,23
3 years - 4 years	556.938.402,37	1,85%	7.327	2,15%	4,37%	24,91
4 years - 5 years	562.389.373,53	1,87%	7.527	2,21%	4,48%	22,85
5 years - 6 years	975.113.572,41	3,24%	12.689	3,72%	4,71%	22,03
6 years - 7 years	2.288.733.634,08	7,59%	24.910	7,31%	5,03%	21,99
7 years - 8 years	3.447.200.363,95	11,44%	36.214	10,63%	5,08%	21,51
8 years - 9 years	3.866.875.907,10	12,83%	40.223	11,81%	4,58%	20,54
9 years - 10 years	5.950.262.251,23	19,74%	62.401	18,32%	4,18%	19,53
10 years - 11 years	2.296.712.660,45	7,62%	25.524	7,49%	4,07%	19,00
11 years - 12 years	2.243.045.248,06	7,44%	24.296	7,13%	4,22%	18,17
12 years - 13 years	1.539.935.387,76	5,11%	16.299	4,78%	4,31%	17,72
13 years - 14 years	1.173.176.417,91	3,89%	12.099	3,55%	4,57%	16,79
14 years - 15 years	664.219.353,98	2,20%	7.926	2,33%	4,62%	15,76
15 years - 16 years	458.133.439,09	1,52%	6.863	2,01%	4,40%	14,32
16 years - 17 years	488.700.534,04	1,62%	8.523	2,50%	4,67%	13,30
17 years - 18 years	247.423.338,31	0,82%	4.637	1,36%	4,77%	12,41
18 years - 19 years	155.472.002,70	0,52%	3.098	0,91%	4,48%	11,56
19 years - 20 years	116.752.205,34	0,39%	2.482	0,73%	4,47%	10,21
20 years - 21 years	66.949.623,15	0,22%	1.463	0,43%	4,31%	9,88
21 years - 22 years	69.291.459,59	0,23%	1.558	0,46%	4,34%	9,83
22 years - 23 years	33.312.149,87	0,11%	800	0,23%	4,53%	9,94
23 years - 24 years	18.431.880,69	0,06%	492	0,14%	4,73%	8,64
24 years - 25 years	83.914,87	0,00%	4	0,00%	6,38%	5,73
25 years - 26 years	199.697,98	0,00%	4	0,00%	3,34%	5,74
26 years - 27 years	286.321,61	0,00%	6	0,00%	4,87%	4,22
27 years - 28 years	150.072,05	0,00%	2	0,00%	5,01%	5,50
28 years - 29 years	46.907,77	0,00%	1	0,00%	6,00%	3,08
29 years - 30 years	34.033,52	0,00%	1	0,00%	2,50%	6,92
30 years >	315.542,53	0,00%	9	0,00%	4,05%	12,79
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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6. Legal Maturity

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
< 2015	3.578.460,74	0,01%	869	0,26%	3,93%	-1,64
2015 - 2020	382.610.657,54	1,27%	9.400	2,76%	4,33%	2,60
2020 - 2025	902.297.598,72	2,99%	16.764	4,92%	4,50%	7,49
2025 - 2030	2.837.851.541,99	9,42%	42.883	12,59%	4,47%	12,48
2030 - 2035	8.117.912.943,07	26,93%	83.571	24,53%	4,33%	17,35
2035 - 2040	15.117.510.563,61	50,16%	154.939	45,48%	4,54%	21,56
2040 - 2045	1.765.519.542,40	5,86%	22.151	6,50%	4,27%	26,70
2045 - 2050	458.962.640,29	1,52%	4.173	1,22%	3,19%	29,89
2050 - 2055	28.528.422,31	0,09%	351	0,10%	4,26%	37,00
2055 - 2060	36.305.300,35	0,12%	404	0,12%	4,24%	41,88
2060 - 2065	40.054.749,36	0,13%	454	0,13%	4,31%	46,97
2065 - 2070	49.341.669,84	0,16%	572	0,17%	4,27%	51,96
2070 - 2075	53.297.069,04	0,18%	664	0,19%	4,36%	56,92
2075 - 2080	40.723.275,71	0,14%	511	0,15%	4,21%	61,95
2080 - 2085	76.712.629,31	0,25%	961	0,28%	4,34%	66,34
2085 - 2090	170.757.446,92	0,57%	1.524	0,45%	3,61%	72,61
2090 - 2095	58.376.561,96	0,19%	488	0,14%	2,87%	74,79
2095 - 2100						
2100 >=						
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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7. Remaining Tenor

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
< 1 year	61.235.101,41	0,20%	2.858	0,84%	4,02%	0,33
1 - 2 years	63.423.763,77	0,21%	1.495	0,44%	4,25%	1,48
2 - 3 years	82.214.416,14	0,27%	1.894	0,56%	4,36%	2,49
3 - 4 years	113.193.051,39	0,38%	2.680	0,79%	4,41%	3,47
4 - 5 years	117.508.612,00	0,39%	2.419	0,71%	4,46%	4,42
5 - 6 years	116.730.482,68	0,39%	2.262	0,66%	4,50%	5,46
6 - 7 years	139.019.995,18	0,46%	2.591	0,76%	4,51%	6,49
7 - 8 years	176.763.906,79	0,59%	3.284	0,96%	4,59%	7,47
8 - 9 years	268.591.583,21	0,89%	5.011	1,47%	4,46%	8,48
9 - 10 years	288.051.033,02	0,96%	4.874	1,43%	4,43%	9,44
10 - 11 years	399.270.320,06	1,32%	6.334	1,86%	4,43%	10,50
11 - 12 years	451.986.093,57	1,50%	7.107	2,09%	4,50%	11,47
12 - 13 years	545.013.715,29	1,81%	8.449	2,48%	4,53%	12,48
13 - 14 years	822.881.019,85	2,73%	12.184	3,58%	4,53%	13,47
14 - 15 years	875.134.199,50	2,90%	11.563	3,39%	4,30%	14,43
15 - 16 years	1.145.967.259,13	3,80%	12.954	3,80%	4,42%	15,50
16 - 17 years	1.613.736.968,84	5,35%	16.031	4,71%	4,50%	16,47
17 - 18 years	1.682.809.592,71	5,58%	16.845	4,94%	4,35%	17,48
18 - 19 years	2.189.560.283,40	7,26%	21.773	6,39%	4,23%	18,44
19 - 20 years	2.186.622.088,89	7,25%	22.517	6,61%	4,06%	19,46
20 - 21 years	4.898.942.288,61	16,25%	49.579	14,55%	4,12%	20,51
21 - 22 years	3.581.206.186,61	11,88%	36.288	10,65%	4,51%	21,41
22 - 23 years	2.774.351.305,41	9,20%	28.371	8,33%	4,99%	22,44
23 - 24 years	2.262.730.334,53	7,51%	22.918	6,73%	5,20%	23,31
24 - 25 years	865.376.756,94	2,87%	11.013	3,23%	4,71%	24,39
25 - 26 years	402.290.003,43	1,33%	5.660	1,66%	4,69%	25,37
26 - 27 years	254.541.190,47	0,84%	3.284	0,96%	4,50%	26,42
27 - 28 years	141.346.266,77	0,47%	1.961	0,58%	4,26%	27,44
28 - 29 years	416.061.265,76	1,38%	4.293	1,26%	3,71%	28,47
29 - 30 years	617.482.105,97	2,05%	5.857	1,72%	3,24%	29,59
> 30 years	586.299.881,83	1,95%	6.330	1,86%	3,92%	60,48
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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8. Original Loan to Original Foreclosure Value

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 10 %	159.675.398,11	0,53%	8.699	4,56%	4,14%	20,16
10 % - 20 %	391.803.989,61	1,30%	11.874	6,23%	4,16%	19,26
20 % - 30 %	533.068.264,60	1,77%	10.255	5,38%	4,21%	18,37
30 % - 40 %	759.702.997,35	2,52%	10.683	5,60%	4,25%	18,14
40 % - 50 %	1.186.490.523,93	3,94%	12.727	6,67%	4,29%	18,66
50 % - 60 %	1.858.510.369,81	6,17%	15.709	8,24%	4,30%	19,10
60 % - 70 %	2.171.004.655,40	7,20%	15.215	7,98%	4,31%	19,61
70 % - 80 %	3.049.383.389,89	10,12%	18.225	9,56%	4,32%	19,95
80 % - 90 %	3.323.401.633,83	11,03%	17.127	8,98%	4,39%	20,44
90 % - 100 %	3.867.512.605,24	12,83%	16.667	8,74%	4,37%	20,99
100 % - 110 %	2.805.929.800,61	9,31%	11.494	6,03%	4,51%	20,31
110 % - 120 %	3.617.963.870,84	12,00%	14.594	7,65%	4,55%	20,83
120 % - 130 %	5.683.100.476,06	18,86%	24.380	12,78%	4,60%	20,10
130 % - 140 %	233.390.763,64	0,77%	958	0,50%	4,50%	19,39
140 % - 150 %	139.735.327,68	0,46%	576	0,30%	4,43%	19,33
150 % >	359.667.006,56	1,19%	1.533	0,80%	4,47%	19,44
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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9. Current Loan to Original Foreclosure Value

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 10 %	219.190.425,85	0,73%	13.174	6,91%	4,11%	18,97
10 % - 20 %	546.434.853,05	1,81%	14.776	7,75%	4,24%	18,32
20 % - 30 %	795.018.672,52	2,64%	13.008	6,82%	4,29%	18,04
30 % - 40 %	1.115.770.030,29	3,70%	13.104	6,87%	4,34%	18,18
40 % - 50 %	1.625.450.138,62	5,39%	14.468	7,59%	4,35%	18,82
50 % - 60 %	2.292.712.634,13	7,61%	16.435	8,62%	4,35%	19,38
60 % - 70 %	2.643.667.345,56	8,77%	15.673	8,22%	4,36%	19,81
70 % - 80 %	3.307.521.082,58	10,97%	17.214	9,03%	4,37%	20,24
80 % - 90 %	3.628.809.882,29	12,04%	16.606	8,71%	4,42%	20,60
90 % - 100 %	3.806.650.741,68	12,63%	15.239	7,99%	4,38%	21,04
100 % - 110 %	3.050.222.496,84	10,12%	11.991	6,29%	4,54%	20,70
110 % - 120 %	3.751.479.567,71	12,45%	14.802	7,76%	4,61%	21,02
120 % - 130 %	3.357.413.202,04	11,14%	14.226	7,46%	4,48%	19,47
130 % - 140 %						
140 % - 150 %						
150 % >						
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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10. Current Loan to Indexed Foreclosure Value

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 10 %	232.713.283,43	0,77%	14.158	7,42%	4,10%	17,27
10 % - 20 %	648.029.784,90	2,15%	17.300	9,07%	4,24%	16,78
20 % - 30 %	898.941.491,11	2,98%	14.453	7,58%	4,31%	16,57
30 % - 40 %	1.143.806.833,25	3,79%	13.299	6,97%	4,34%	17,08
40 % - 50 %	1.436.176.133,36	4,76%	12.821	6,72%	4,35%	18,01
50 % - 60 %	1.816.700.706,27	6,03%	13.057	6,85%	4,31%	18,98
60 % - 70 %	2.184.159.861,16	7,25%	13.144	6,89%	4,31%	19,78
70 % - 80 %	2.538.639.607,71	8,42%	13.357	7,00%	4,32%	20,17
80 % - 90 %	2.908.093.864,43	9,65%	13.751	7,21%	4,35%	20,45
90 % - 100 %	3.189.143.195,68	10,58%	13.528	7,09%	4,34%	20,89
100 % - 110 %	3.204.713.851,85	10,63%	13.003	6,82%	4,44%	20,89
110 % - 120 %	3.164.187.338,29	10,50%	12.226	6,41%	4,47%	20,90
120 % - 130 %	2.773.780.798,28	9,20%	10.878	5,70%	4,56%	20,74
130 % - 140 %	2.401.995.408,37	7,97%	9.449	4,95%	4,67%	20,98
140 % - 150 %	1.349.132.819,68	4,48%	5.312	2,79%	4,79%	21,27
150 % >	250.126.095,39	0,83%	980	0,51%	5,03%	21,79
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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11. Original Loan to Original Market Value

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 10 %	219.560.356,38	0,73%	10.997	5,77%	4,15%	20,05
10 % - 20 %	498.746.340,48	1,65%	13.227	6,94%	4,17%	18,97
20 % - 30 %	727.234.080,43	2,41%	12.044	6,32%	4,21%	18,14
30 % - 40 %	1.165.093.802,76	3,87%	13.778	7,22%	4,30%	18,55
40 % - 50 %	1.924.394.938,35	6,38%	17.140	8,99%	4,30%	18,95
50 % - 60 %	2.676.824.568,32	8,88%	18.985	9,95%	4,31%	19,59
60 % - 70 %	3.454.878.715,76	11,46%	20.230	10,61%	4,33%	19,98
70 % - 80 %	3.827.552.713,37	12,70%	18.907	9,91%	4,39%	20,47
80 % - 90 %	4.475.506.203,82	14,85%	18.696	9,80%	4,42%	20,80
90 % - 100 %	3.542.363.594,04	11,75%	14.428	7,57%	4,51%	20,82
100 % - 110 %	6.452.868.463,68	21,41%	27.193	14,26%	4,61%	20,23
110 % - 120 %	695.687.701,69	2,31%	3.066	1,61%	4,52%	19,59
120 % - 130 %	149.171.228,81	0,49%	617	0,32%	4,45%	19,27
130 % - 140 %	93.872.292,43	0,31%	397	0,21%	4,50%	19,09
140 % - 150 %	74.851.334,71	0,25%	326	0,17%	4,47%	19,33
150 % >	161.734.738,13	0,54%	685	0,36%	4,46%	19,81
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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12. Current Loan to Original Market Value

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 10 %	301.899.930,40	1,00%	16.045	8,41%	4,14%	18,91
10 % - 20 %	708.110.251,08	2,35%	16.470	8,64%	4,26%	18,24
20 % - 30 %	1.083.530.882,23	3,59%	15.233	7,99%	4,31%	17,96
30 % - 40 %	1.656.537.332,59	5,50%	16.228	8,51%	4,36%	18,61
40 % - 50 %	2.464.693.713,22	8,18%	18.511	9,71%	4,35%	19,26
50 % - 60 %	3.196.945.362,06	10,61%	19.127	10,03%	4,35%	19,80
60 % - 70 %	3.815.914.585,15	12,66%	19.486	10,22%	4,39%	20,27
70 % - 80 %	4.227.056.716,20	14,02%	18.594	9,75%	4,43%	20,68
80 % - 90 %	4.246.366.915,66	14,09%	16.755	8,79%	4,42%	20,89
90 % - 100 %	4.186.999.051,74	13,89%	16.541	8,67%	4,59%	21,13
100 % - 110 %	3.948.717.990,49	13,10%	16.370	8,58%	4,51%	19,70
110 % - 120 %	303.568.342,34	1,01%	1.356	0,71%	4,41%	19,33
120 % - 130 %						
130 % - 140 %						
140 % - 150 %						
150 % >						
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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13. Current Loan to Indexed Market Value

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 10 %	325.242.376,37	1,08%	17.460	9,15%	4,12%	17,20
10 % - 20 %	846.643.906,65	2,81%	19.324	10,13%	4,27%	16,60
20 % - 30 %	1.191.649.424,30	3,95%	16.363	8,58%	4,32%	16,78
30 % - 40 %	1.547.866.057,98	5,14%	15.192	7,97%	4,35%	17,66
40 % - 50 %	2.041.416.135,95	6,77%	15.243	7,99%	4,32%	18,81
50 % - 60 %	2.547.032.340,74	8,45%	15.430	8,09%	4,31%	19,73
60 % - 70 %	3.069.926.984,41	10,19%	15.858	8,31%	4,33%	20,20
70 % - 80 %	3.487.826.925,28	11,57%	15.938	8,36%	4,36%	20,55
80 % - 90 %	3.811.586.627,74	12,65%	15.778	8,27%	4,37%	20,92
90 % - 100 %	3.773.076.047,01	12,52%	14.678	7,70%	4,46%	20,96
100 % - 110 %	3.355.531.621,57	11,13%	13.164	6,90%	4,54%	20,76
110 % - 120 %	2.791.559.145,51	9,26%	10.982	5,76%	4,66%	20,97
120 % - 130 %	1.241.669.624,21	4,12%	4.887	2,56%	4,83%	21,38
130 % - 140 %	109.313.855,44	0,36%	419	0,22%	5,14%	22,00
140 % - 150 %						
150 % >						
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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14. Loanpart Coupon (interest rate bucket)

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 0.50 %	1.854.660,80	0,01%	9	0,00%	0,44%	21,41
0.50 % - 1.00 %	107.076.239,21	0,36%	911	0,27%	0,85%	19,73
1.00 % - 1.50 %	106.167.018,25	0,35%	988	0,29%	1,15%	20,86
1.50 % - 2.00 %	58.212.382,21	0,19%	633	0,19%	1,88%	18,48
2.00 % - 2.50 %	492.685.105,04	1,63%	6.438	1,89%	2,39%	22,84
2.50 % - 3.00 %	2.249.335.384,39	7,46%	32.327	9,49%	2,80%	21,12
3.00 % - 3.50 %	2.519.454.989,75	8,36%	27.590	8,10%	3,28%	20,57
3.50 % - 4.00 %	3.598.897.020,37	11,94%	36.763	10,79%	3,83%	19,91
4.00 % - 4.50 %	6.167.227.377,52	20,46%	63.485	18,63%	4,29%	19,84
4.50 % - 5.00 %	6.181.851.637,39	20,51%	66.686	19,57%	4,77%	19,97
5.00 % - 5.50 %	5.261.744.285,23	17,46%	60.688	17,81%	5,26%	20,18
5.50 % - 6.00 %	2.531.247.338,98	8,40%	31.922	9,37%	5,74%	19,73
6.00 % - 6.50 %	753.331.275,70	2,50%	10.567	3,10%	6,22%	18,71
6.50 % - 7.00 %	103.193.161,50	0,34%	1.539	0,45%	6,69%	15,67
7.00 % >	8.063.196,82	0,03%	133	0,04%	7,28%	11,71
Null values						
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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15. Remaining Interest Rate Fixed Period

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
< 1	6.860.014.747,64	22,76%	85.921	25,22%	3,56%	19,46
1 - 2	1.828.608.678,95	6,07%	22.450	6,59%	4,63%	19,30
2 - 3	2.259.924.856,01	7,50%	27.406	8,04%	4,71%	20,15
3 - 4	2.937.159.142,61	9,74%	33.347	9,79%	4,75%	20,08
4 - 5	1.943.998.351,53	6,45%	23.384	6,86%	4,33%	19,61
5 - 6	1.134.416.273,03	3,76%	13.925	4,09%	4,65%	18,75
6 - 7	841.726.133,75	2,79%	10.196	2,99%	4,94%	18,95
7 - 8	622.730.244,12	2,07%	7.636	2,24%	5,29%	19,00
8 - 9	948.464.600,89	3,15%	11.028	3,24%	4,84%	20,14
9 - 10	1.157.055.472,03	3,84%	12.475	3,66%	3,82%	22,21
10 - 11	2.722.307.689,61	9,03%	25.981	7,63%	4,37%	19,52
11 - 12	3.277.770.223,47	10,88%	31.884	9,36%	4,62%	20,46
12 - 13	1.886.840.913,26	6,26%	18.291	5,37%	5,13%	21,29
13 - 14	836.315.469,81	2,77%	8.076	2,37%	5,53%	21,87
14 - 15	197.772.970,11	0,66%	2.234	0,66%	4,61%	24,03
15 - 16	64.698.324,44	0,21%	780	0,23%	5,41%	20,82
16 - 17	26.614.466,14	0,09%	318	0,09%	5,43%	19,71
17 - 18	30.022.645,84	0,10%	322	0,09%	5,38%	20,16
18 - 19	72.690.973,45	0,24%	718	0,21%	5,37%	21,77
19 - 20	190.968.023,10	0,63%	1.812	0,53%	3,76%	27,76
20 - 21	25.504.616,55	0,08%	245	0,07%	4,69%	27,71
21 - 22	4.954.480,70	0,02%	55	0,02%	5,14%	21,54
22 - 23	41.119.270,05	0,14%	350	0,10%	5,58%	23,32
23 - 24	158.390.160,72	0,53%	1.270	0,37%	5,73%	23,32
24 - 25	34.500.247,67	0,11%	281	0,08%	5,99%	24,90
25 - 26	29.276.992,79	0,10%	233	0,07%	5,62%	25,45
26 - 27	2.237.472,27	0,01%	24	0,01%	5,97%	26,39
27 - 28	1.254.224,64	0,00%	8	0,00%	6,14%	27,50
28 - 29	277.829,45	0,00%	4	0,00%	5,45%	29,56
29 - 30	2.725.578,53	0,01%	25	0,01%	4,29%	37,30
30 >=						
Unknown						
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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16. Interest Payment Type

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Fixed	28.390.200.096,63	94,19%	313.754	92,10%	4,54%	20,07
Floating	1.750.140.976,53	5,81%	26.925	7,90%	2,61%	20,35
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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17. Property Description

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
House	27.545.693.440,02	91,39%	172.653	90,53%	4,43%	19,97
Appartment	2.527.235.714,42	8,38%	17.697	9,28%	4,44%	21,38
House / Business (< 50%)	67.411.918,72	0,22%	366	0,19%	4,23%	19,30
Business						
Other						
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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18. Geographical Distribution (by Province)

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Drenthe	619.430.602,71	2,06%	4.256	2,23%	4,32%	20,32
Flevoland	789.222.466,93	2,62%	4.739	2,48%	4,41%	19,75
Friesland	645.494.952,94	2,14%	4.598	2,41%	4,34%	20,48
Gelderland	3.002.502.177,13	9,96%	18.330	9,61%	4,41%	20,36
Groningen	624.854.694,10	2,07%	5.222	2,74%	4,37%	19,79
Limburg	1.242.657.450,22	4,12%	8.817	4,62%	4,49%	19,97
Noord-Brabant	4.574.939.835,31	15,18%	28.591	14,99%	4,45%	20,24
Noord-Holland	5.627.700.449,45	18,67%	34.703	18,20%	4,37%	20,26
Overijssel	1.463.693.900,64	4,86%	9.265	4,86%	4,37%	20,48
Utrecht	2.824.049.924,26	9,37%	15.745	8,26%	4,44%	20,22
Zeeland	651.678.932,82	2,16%	5.108	2,68%	4,51%	19,56
Zuid-Holland	8.073.871.336,65	26,79%	51.341	26,92%	4,47%	19,71
Unspecified	244.350,00	0,00%	1	0,00%	4,77%	18,14
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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19. Geographical Distribution (by economic region)

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
NL111 - Oost-Groningen	180.334.465,50	0,60%	1.470	0,77%	4,37%	19,61
NL112 - Delfzijl en omgeving	63.966.125,00	0,21%	740	0,39%	4,43%	19,02
NL113 - Overig Groningen	380.554.103,60	1,26%	3.012	1,58%	4,37%	20,01
NL121 - Noord-Friesland	309.256.875,39	1,03%	2.256	1,18%	4,35%	20,55
NL122 - Zuidwest-Friesland	119.319.687,44	0,40%	840	0,44%	4,32%	20,57
NL123 - Zuidoost-Friesland	216.918.390,11	0,72%	1.502	0,79%	4,35%	20,31
NL131 - Noord-Drenthe	236.130.796,19	0,78%	1.568	0,82%	4,34%	20,43
NL132 - Zuidoost-Drenthe	201.598.297,47	0,67%	1.409	0,74%	4,36%	20,26
NL133 - Zuidwest-Drenthe	181.701.509,05	0,60%	1.279	0,67%	4,25%	20,23
NL211 - Noord-Overijssel	419.303.198,59	1,39%	2.567	1,35%	4,38%	20,58
NL212 - Zuidwest-Overijssel	206.414.364,28	0,68%	1.286	0,67%	4,35%	20,35
NL213 - Twente	837.976.337,77	2,78%	5.412	2,84%	4,37%	20,47
NL221 - Veluwe	990.105.132,23	3,28%	5.702	2,99%	4,39%	20,57
NL224 - Zuidwest-Gelderland	373.549.502,48	1,24%	2.216	1,16%	4,44%	20,07
NL225 - Achterhoek	531.484.449,99	1,76%	3.706	1,94%	4,35%	20,35
NL226 - Arnhem/Nijmegen	1.107.363.092,43	3,67%	6.706	3,52%	4,44%	20,28
NL230 - Flevoland	789.222.466,93	2,62%	4.739	2,48%	4,41%	19,75
NL310 - Utrecht	2.824.049.924,26	9,37%	15.745	8,26%	4,44%	20,22
NL321 - Kop van Noord-Holland	799.581.923,08	2,65%	5.978	3,13%	4,39%	19,78
NL322 - Alkmaar en omgeving	599.612.808,64	1,99%	3.964	2,08%	4,35%	20,10
NL323 - IJmond	493.729.432,79	1,64%	3.312	1,74%	4,50%	20,03
NL324 - Agglomeratie Haarlem	535.357.654,69	1,78%	3.199	1,68%	4,28%	20,14
NL325 - Zaanstreek	384.591.103,14	1,28%	2.723	1,43%	4,47%	19,85
NL326 - Groot-Amsterdam	2.299.862.547,44	7,63%	13.164	6,90%	4,36%	20,47
NL327 - Het Gooi en Vechtstreek	514.964.979,67	1,71%	2.363	1,24%	4,30%	20,90
NL331 - Agglomeratie Leiden en Bollenstreek	985.977.152,90	3,27%	6.088	3,19%	4,44%	19,80
NL332 - Agglomeratie 's-Gravenhage	1.921.973.942,60	6,38%	11.326	5,94%	4,42%	19,83
NL333 - Delft en Westland	570.333.966,00	1,89%	3.761	1,97%	4,45%	19,44
NL334 - Oost-Zuid-Holland	730.653.064,68	2,42%	4.815	2,52%	4,51%	19,63
NL335 - Groot-Rijnmond	3.158.959.436,92	10,48%	20.675	10,84%	4,50%	19,57
NL336 - Zuidoost-Zuid-Holland	705.973.773,55	2,34%	4.676	2,45%	4,45%	20,25
NL341 - Zeeuwsch-Vlaanderen	136.852.824,36	0,45%	1.124	0,59%	4,54%	19,67
NL342 - Overig Zeeland	514.826.108,46	1,71%	3.984	2,09%	4,50%	19,53
NL411 - West-Noord-Brabant	1.392.288.416,22	4,62%	8.577	4,50%	4,49%	19,96
NL412 - Midden-Noord-Brabant	877.685.912,06	2,91%	5.552	2,91%	4,43%	20,20
NL413 - Noordoost-Noord-Brabant	1.003.436.218,60	3,33%	6.110	3,20%	4,43%	20,68
NL414 - Zuidoost-Noord-Brabant	1.301.529.288,43	4,32%	8.352	4,38%	4,43%	20,23
NL421 - Noord-Limburg	394.354.290,94	1,31%	2.720	1,43%	4,44%	20,25
NL422 - Midden-Limburg	280.733.935,53	0,93%	1.946	1,02%	4,52%	20,06
NL423 - Zuid-Limburg	567.569.223,75	1,88%	4.151	2,18%	4,52%	19,73
NLZZZ - Extra-Regio	244.350,00	0,00%	1	0,00%	4,77%	18,14
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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20. Construction Deposits (as % of principal)

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 5	30.051.411.858,11	99,70%	190.350	99,81%	4,43%	20,06
5 - 10	28.813.903,28	0,10%	93	0,05%	3,45%	27,27
10 - 15	17.147.305,35	0,06%	63	0,03%	3,28%	27,77
15 - 20	9.282.796,60	0,03%	28	0,01%	3,09%	28,92
20 - 25	5.683.448,15	0,02%	21	0,01%	3,19%	27,88
25 - 30	4.717.589,38	0,02%	19	0,01%	3,30%	28,53
30 - 35	4.233.835,97	0,01%	12	0,01%	3,04%	26,74
35 - 40	2.973.004,44	0,01%	9	0,00%	3,46%	29,46
40 - 45	3.632.739,18	0,01%	12	0,01%	3,18%	27,63
45 - 50	1.355.721,49	0,00%	5	0,00%	3,17%	28,41
50 - 55	1.660.222,19	0,01%	6	0,00%	3,16%	27,45
55 - 60	2.940.196,90	0,01%	7	0,00%	3,34%	27,57
60 >	6.488.452,12	0,02%	21	0,01%	2,91%	29,13
Unknown	0,00	0,00%	70	0,04%		
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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21. Occupancy

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Owner Occupied	29.458.625.053,41	97,74%	179.738	94,24%	4,43%	20,26
Buy-to-let						
Unknown	681.716.019,75	2,26%	10.978	5,76%	4,30%	12,39
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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22. Employment Status Borrower

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Employed	7.866.064.108,08	26,10%	41.561	21,79%	4,50%	21,54
Self Employed	922.463.667,32	3,06%	3.618	1,90%	4,26%	23,74
Other	12.765.731.766,86	42,35%	80.407	42,16%	4,54%	19,56
Unknown	8.586.081.530,90	28,49%	65.130	34,15%	4,21%	19,13
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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23. Loan to Income

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 0.5	119.977.577,18	0,40%	6.541	3,43%	4,56%	20,26
0.5 - 1.0	231.553.705,17	0,77%	5.917	3,10%	4,47%	19,60
1.0 - 1.5	287.812.172,28	0,95%	4.454	2,34%	4,44%	19,02
1.5 - 2.0	439.093.279,28	1,46%	4.713	2,47%	4,44%	19,42
2.0 - 2.5	660.277.746,44	2,19%	5.417	2,84%	4,48%	19,75
2.5 - 3.0	963.101.858,31	3,20%	6.507	3,41%	4,50%	20,20
3.0 - 3.5	1.310.017.370,44	4,35%	7.557	3,96%	4,48%	20,82
3.5 - 4.0	1.800.568.895,03	5,97%	9.110	4,78%	4,54%	20,99
4.0 - 4.5	2.219.912.199,22	7,37%	10.322	5,41%	4,56%	21,21
4.5 - 5.0	2.329.978.358,85	7,73%	10.196	5,35%	4,54%	21,43
5.0 - 5.5	1.890.862.036,59	6,27%	7.963	4,18%	4,50%	21,41
5.5 - 6.0	1.342.738.352,45	4,45%	5.323	2,79%	4,46%	21,48
6.0 - 6.5	904.358.614,23	3,00%	3.432	1,80%	4,49%	21,57
6.5 - 7.0	698.685.986,52	2,32%	2.615	1,37%	4,55%	21,91
7.0 >	2.710.897.639,48	8,99%	9.502	4,98%	4,65%	21,64
Unknown	12.230.505.281,69	40,58%	91.147	47,79%	4,27%	18,56
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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24. Debt Service to Income

	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<= 5	475.892.786,10	1,58%	13.313	6,98%	3,74%	20,65
5 - 10	975.477.920,88	3,24%	10.193	5,34%	3,80%	20,46
10 - 15	2.053.832.791,49	6,81%	13.824	7,25%	4,11%	20,63
15 - 20	3.428.145.275,42	11,37%	17.493	9,17%	4,34%	20,75
20 - 25	4.086.357.677,57	13,56%	18.178	9,53%	4,62%	21,17
25 - 30	2.675.375.861,79	8,88%	11.035	5,79%	4,81%	21,49
30 - 35	1.393.535.412,72	4,62%	5.430	2,85%	4,79%	21,59
35 - 40	923.321.040,88	3,06%	3.473	1,82%	4,86%	21,49
40 - 45	638.424.656,79	2,12%	2.258	1,18%	4,97%	21,73
45 - 50	395.748.543,16	1,31%	1.384	0,73%	5,03%	21,68
50 - 55	220.348.231,93	0,73%	750	0,39%	5,10%	21,92
55 - 60	147.361.985,46	0,49%	487	0,26%	5,04%	21,93
60 - 65	82.346.979,56	0,27%	286	0,15%	5,05%	21,74
65 - 70	392.005.809,27	1,30%	1.269	0,67%	4,95%	21,63
>= 70	21.660.818,45	0,07%	196	0,10%	4,11%	16,53
Unknown	12.230.505.281,69	40,58%	91.147	47,79%	4,27%	18,56
Total	30.140.341.073,16	100,00%	190.716	100,00%	4,43%	20,08

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25. Loanpart Payment Frequency

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Monthly	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08
Quarterly						
Half-yearly						
Yearly						
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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26. Guarantee Type (NHG / Non NHG)

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
NHG						
Non-NHG	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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27. Originator

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
ABN AMRO	1.298.544.826,94	4,31%	13.944	4,09%	3,87%	21,43
Direktbank (label)	20.628.278.760,27	68,44%	226.456	66,47%	4,51%	19,51
AA Retailbank	6.939.196.642,79	23,02%	87.082	25,56%	4,40%	18,74
Florius	1.274.320.843,16	4,23%	13.197	3,87%	3,79%	35,38
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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28. Servicer

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Stater	25.334.340.980,06	84,05%	283.529	83,22%	4,42%	20,12
Quion	4.806.000.093,10	15,95%	57.150	16,78%	4,47%	19,90
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

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29. Capital Insurance Policy Provider

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
ABN AMRO	435.574.854,53	1,45%	6.832	2,01%	4,77%	20,13
Aegon	49.295.258,16	0,16%	615	0,18%	4,44%	16,35
Allianz	63.241.371,01	0,21%	701	0,21%	4,67%	16,82
APG	776.579,00	0,00%	7	0,00%	5,03%	20,53
ASR	3.892.138.370,00	12,91%	41.660	12,23%	4,82%	18,08
Bloemers Nassau	1.326.998,00	0,00%	12	0,00%	5,13%	18,59
BNP Paribas	7.852.814,87	0,03%	83	0,02%	5,04%	20,95
Conservatrix	6.823.576,80	0,02%	75	0,02%	4,36%	19,54
De Goudse	13.717.538,89	0,05%	164	0,05%	4,52%	18,02
Dela Cooperatie	2.224.017,80	0,01%	24	0,01%	4,16%	19,09
Delta Lloyd - Aviva	62.859.506,73	0,21%	933	0,27%	4,66%	16,50
Delta Lloyd (51%) ABN AMRO (49%)	101.078.561,60	0,34%	1.135	0,33%	4,67%	17,42
DSB	2.468.565,00	0,01%	34	0,01%	4,66%	13,86
Ergo Verzekeringsgroep	54.000,00	0,00%	3	0,00%	3,73%	15,97
Eureko	30.910.196,83	0,10%	362	0,11%	4,30%	15,95
Generali Group	108.695.593,27	0,36%	1.544	0,45%	4,94%	18,02
ING	34.369.979,44	0,11%	391	0,11%	4,38%	15,79
Klaverblad Levensverzekering	5.990.515,25	0,02%	53	0,02%	4,14%	18,83
Legal & General Group PLC	21.989.273,24	0,07%	140	0,04%	4,79%	19,63
Onderlinge 's-Gravenhage	50.763.439,33	0,17%	508	0,15%	4,62%	18,78
Paerel Leven	23.551,14	0,00%	1	0,00%	5,20%	25,25
PGGM	57.000,00	0,00%	1	0,00%	5,48%	9,75
Prudential	282.629,15	0,00%	4	0,00%	4,71%	11,02
Quantum Leben	440.000,00	0,00%	2	0,00%	5,55%	23,33
Rabobank	3.050.219,50	0,01%	16	0,00%	4,42%	21,07
Robein Groep	1.273.100,90	0,00%	85	0,02%	4,95%	3,72
SNS REAAL	894.040.056,81	2,97%	11.753	3,45%	4,74%	17,82
TAF B.V.	7.287.427,62	0,02%	65	0,02%	3,99%	20,93
VVAA	7.889.842,13	0,03%	76	0,02%	4,77%	15,63
Other	2.521.341,26	0,01%	33	0,01%	4,01%	13,77
No InsuranceProvider	24.331.324.894,90	80,73%	273.367	80,24%	4,34%	20,55
Total	30.140.341.073,16	100,00%	340.679	100,00%	4,43%	20,08

Glossary

Term	Definition / Calculation
Arrens	means any amounts due by a borrower (including scheduled interest, scheduled principal, arrears penalties on scheduled amounts in arrears, and any other amounts) that are unpaid at the reporting date.
Article 12a CRD	means Article 12a of Directive 2009/65/EC as issued by the European Parliament and Council (as amended by Directive 2009/111/EC).
Asset Purchaser	means Dolphin Asset Purchasing B.V., a private company with limited liability (Besloten vennootschap met beperkte aansprakelijkheid) incorporated under Dutch law and established in Amsterdam, or, in the case may be, any asset purchaser who succeeds to the Programme as Asset Purchaser or of the Asset Purchaser Collection Account and the Asset Purchaser Construction Deposit Account.
Asset Purchaser Accounts	means ABN AMRO Bank N.V.
Asset Purchaser Account Bank	means the priority of payments as set out in section 5.0 (Priority of Payments) of the Base Prospectus.
Asset Purchaser Redemption Priority of Payments	means the priority of payments as set out in section 5.0 (Priority of Payments) of the Base Prospectus.
Asset Purchaser Revenue Priority of Payments	means the priority of payments as set out in section 5.0 (Priority of Payments) of the Base Prospectus.
Asset Purchaser Swap Counterparty	means ABN AMRO Bank N.V.
Asset Purchaser Swap Counterparty Default Payment	means the termination payment due and payable to the Swap Counterparty as a result of (i) an Event of Default where the Asset Purchaser Swap Counterparty is the Defaulting Party or (ii) an Additional Termination Event where the Swap Counterparty is the sole Affected Party, including a means an amount equal to the aggregate Principal Outstanding Amount on the IC Loans, less an amount equal to any balance standing to the debt of the IC Loan (Principal Deficiency Ledger) as at the first date of such Floating Rate Interest Period (taking into account the amount of principal N/A).
Asset Purchaser Swap Notional Amount	means the notional amount of the swap.
Back-Up Servicer	means the servicer appointed by the Trustee in the event of the failure of the Servicer.
Cash Advance Facility	N/A
Cash Advance Facility Maximum Available Amount	N/A
Cash Advance Facility Provider	N/A
Cash Advance Facility Stand-by Drawing Account	N/A
Constant Default Rate (CDR)	means the ratio calculated by dividing the outstanding principal balances in the pool that are in default (delinquent for more than 90 days) by the total outstanding principal balances of the pool.
Current Repayment Rate (CPR)	means the ratio calculated by dividing the annualised scheduled repayments and prepayments by the outstanding principal balances of the mortgage pool at the beginning of the relevant period.
Construction Deposit	means in relation to a Mortgage Loan, that part of the Mortgage Loan which the relevant Borrower requested to be disbursed into a blocked account held in his name with the relevant Seller, the proceeds of which may be applied towards construction of, or improvements to, the relevant Mortgage Loan.
Construction Deposit Guarantee	N/A
Cocon	means the interest coupons appertaining to the Notes.
Credit Enhancement	means the combined structural features that improve the credit worthiness of the respective notes. Types of credit enhancement might consist of subordinated notes, excess spread and a reserve account.
Credit Rating	An assessment of the credit worthiness of the notes assigned by a Credit Rating Agency.
Current Loan to Indexed Forecastable Value (CLTFV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the indexed forecastable value.
Current Loan to Indexed Market Value (CLTMV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the indexed market value.
Current Loan to Original Forecastable Value (CLOTFV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the original forecastable value.
Current Loan to Original Market Value (CLOTMV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the original market value.
Cut-Off Date	means the date at which the closing pool has been created.
Day Count Convention	means actual/360 with respect to floating rate notes, and actual/actual with respect to fixed rate notes.
Debt Service to Income	means the ratio calculated by dividing the total annual interest and principal payments a borrower is required to make by the borrower's disposable income.
Deferred Purchase Price	means part of the purchase price for the Mortgage Receivables equal to the sum of all Deferred Purchase Price Installments.
Deferred Purchase Price Installment	means, after application of the relevant available amounts in accordance with the relevant Priority of Payments, any amount remaining after all items being higher than the item relating to the Deferred Purchase Price have been satisfied.
Delinquency	means a mortgage loan being in arrear.
Ecunome Regijn	means an economic regime as determined based on the EU code of the property underlying the mortgage loan based on the Terminology of Termination Units for Statistics (TETS).
Excess Spread Margin	means the excess margin of 0.25 per cent of the amount of the Principal Outstanding Amount of IC Loans of the Asset Purchaser at the first day of each IC Interest Period in the relevant Floating Rate Interest Period, less any IC Loan Principal Deficiency recorded on the IC Loans in the period.
Excess Spread Percentage	means in respect of a Series and Class or Sub-class of Notes, the First Maturity Date set out in the Applicable First Term.
First Maturity Date	means, in respect of the Notes of a Series and Class or Sub-class, the Notes Payment Date based on the first optional redemption date in the Applicable First Term.
First Optional Redemption Date	means the first date on which the mortgage loan may be redeemed.
Forecasted Mortgage Loan	means of mortgage rights and ancillary rights have been exercised on a mortgage that has the benefit of a NMG Guarantee.
Forecasted NMG Loan	means of mortgage rights and ancillary rights have been exercised on a mortgage that does not have the benefit of a NMG Guarantee.
Forecasted Non-NMG Loan	means forecast (partial) repayment of the mortgage loan.
Forecasture	means the forecastable value of the Mortgage Asset, which is the estimated value of a mortgaged property if that property would be sold in a public auction.
Further Advances / Modified Loans	means a loan or a further advance to be made to a Borrower under a Mortgage Loan, which is secured by the same Mortgage.
IC Loans	means any advance of money granted by the issuer to the Asset Purchaser.
Indexed Forecastable Value	means the value calculated by indexing the Original Forecastable Value with a property price index (weighted average of houses and apartments prices), as provided by the Land Registry or NVM for the province where the property is located.
Indexed Market Value	means the value calculated by indexing the Original Market Value with a property price index (weighted average of houses and apartments prices), as provided by the Land Registry or NVM for the province where the property is located.
Interest Rate Fixed Period	means the period for which the interest on a mortgage loan has been fixed.
Issuer	means Dolphin Master Issuer B.V., a private company with limited liability (Besloten vennootschap met beperkte aansprakelijkheid) incorporated under Dutch law and established in Amsterdam.
Issuer Account Bank	means ABN AMRO Bank N.V.
Issuer Redemption Priority of Payments	means the priority of payments as set out in section 5.2 (Priority of Payments) of the Base Prospectus.
Issuer Reserve Account	means the bank account of the issuer designated as such in the Issuer Account Agreement.
Issuer Revenue Priority of Payments	means the priority of payments as set out in section 5.2 (Priority of Payments) of the Base Prospectus.
Issuer Transaction Account	means any of the Issuer Collection Account, the Issuer Pre-Funded Account, and the Issuer Reserve Account.
Issuer Trust Deed	means the issuer trust deed entered into by, amongst others, the issuer and the Security Trustee dated the Programme Signing Date.
Loan part	means one or more loan parts (leningsdelen) of which a mortgage loan consists, the different loan parts of a mortgage loan usually differentiated for repayment type or maturity date.
Loan part Payment Frequency	means the contractual agreed number of principal and/or interest payments made by the borrower on an annual basis.
Loan to Income (LTI)	means the ratio calculated by dividing the outstanding principal amount on a mortgage loan by the sum of all income of the borrowers at the moment of origination of the mortgage loan.
Loss	means any amounts due by the borrower less any net proceeds after a foreclosure.
Loss Severity	means the ratio calculated by dividing the loss on a mortgage loan by the outstanding principal amount on that mortgage loan.
Market Value	means the estimated value of a mortgaged property if that property would be privately sold voluntarily.
Mortgage Loan	means, after any purchase and assignment of any New Mortgage Receivables and Further Advance Receivables has taken place in accordance with the Asset Purchaser Mortgage Receivables Purchase Agreement, the mortgage loans granted by the relevant Seller or the relevant Originator that the mortgagee is entitled to in section 5.3 (Mortgage Loan Criteria) of the Base Prospectus.
Mortgage Loan Criteria	means the criteria set out in section 5.3 (Mortgage Loan Criteria) of the Base Prospectus.
Mortgage Loan Portfolio	means the portfolio of mortgage loans of which the legal assignment resides with the issuer at a given point in time.
Mortgage Receivable	means any and all rights of the relevant Seller (and after assignment of such rights to the Asset Purchaser, of the Asset Purchaser) against the Borrower under or in connection with a Mortgage Loan, including any and all claims of the Seller (or the Asset Purchaser after assignment) on the mortgagee's aggregate outstanding principal amount on the mortgage pool net of savings deposits.
Net Outstanding Balance	means the aggregate outstanding principal amount on the mortgage pool net of savings deposits.
NMG Guarantee	means a guarantee (borgtocht) under the NMG Conditions granted by Stichting WEW.
NMG Loan	means a mortgage loan that benefits from a NMG Guarantee.
Non NMG Loan	means a mortgage loan that does not benefit from a NMG Guarantee.
Notification Events	means any of the issuer pledge notification events, the asset purchaser pledge notification events, and the asset purchaser assignment notification events specified in Clause 11 of the Base Prospectus.
Notification Trigger	means an event that when it occurs, or a threshold that when it is breached, is considered as an asset purchaser assignment notification event.
Occupancy	means the way the mortgaged property is used.
Original Forecastable Value	means the Forecastable Value as assessed by the relevant Originator (or derived from the Market Value) at the time of granting the Mortgage Loan, or subsequently in case a new valuation is performed the Market Value as assigned (or derived from the Market Value) by the issuer in that
Original Loan to Original Forecastable Value (CLOTFV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the original forecastable value.
Original Loan to Original Market Value (CLOTMV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the original market value.
Original Market Value	means the Market Value as assessed by the relevant Originator (or derived from the Forecastable Value) at the time of granting the Mortgage Loan, or subsequently in case a new valuation is performed the Market Value as assigned (or derived from the Forecastable Value) by the issuer in that
Originator	means the relevant originator of a Mortgage Loan.
Outstanding Principal Amount	means any amount in (i) the outstanding principal amount of a mortgage receivable at such time (and if any saving deposits related to the mortgage receivable) and (ii) after a related loan in respect of such mortgage receivable having occurred, zero.
Payment Ratio	N/A
Penalties	means amounts to be paid by the borrower with respect to arrears and/or (partial) prepayment of the mortgage loan according to the relevant mortgage contract and applicable general conditions.
Portfolio Loan	means mortgage loans that are not in arrear or delinquent.
Portfolio Payout Event	has the meaning ascribed to it in section 7.4 (Portfolio Conditions) of the Base Prospectus.
Post-Foreclosure Proceeds	means the amounts with respect to the relevant mortgage loan received after foreclosure of that mortgage loan.
Prepayments	means non-scheduled principal paid by the borrower prior to the expected maturity date.
Principal Deficiency Ledger	means the principal deficiency ledger relating to the IC Loans as well as the sub-ledgers related to the different classes of notes.
Principal Payment Date	means any Note Payment Date on which the Principal Outstanding Amount or a Note is repaid either party or in full.
Principal Payment Rate (PPR)	N/A
Pro-Rata Condition	has the meaning ascribed to it in section 5.1 (Available Funds) of the Base Prospectus.
Prospectus	means the offering circular relating to the issue of the relevant notes.
Purchase Conditions	has the meaning ascribed to it in section 7.4 (Portfolio Conditions) of the Base Prospectus.
Realised Losses	has the meaning ascribed therein in section 10 (Loss Allocation) of the Base Prospectus.
Receivables	means collection of proceeds towards redemption of any outstanding claims on the borrower relating to the mortgage loan including both forecasture and post-foreclosure proceeds.
Remaining Term	means the period between the cut-off date and the legal maturity of a loan part.
Replacements	N/A
Repayments	means any mortgage receivables which are sold and assigned by the Seller to the Asset Purchaser as described in section 7.1 (Purchase, replacement and sale) of the Base Prospectus.
Repossession	means the seizure of collateral by the lender during the foreclosure process.
Reserved Ledger	has the meaning ascribed to it in section 5.5 (Issuer Transaction Accounts) of the Base Prospectus.
Savings Deposits	means the savings in a bank account that is linked to a savings mortgage loan, which is meant to repay the loan at maturity.
Seasoning	means the period between the origination date of the mortgage loan and the cut-off date.
Sellers	means ABN AMRO Bank N.V., ABN AMRO Hypotheken Groep B.V., MoreYou B.V., Quon 9 B.V., WoonWise Hypotheken B.V. and Oudoverseer Hypotheken B.V.
Servicer	means ABN AMRO Hypotheken Groep B.V.
Special Servicer	N/A
Sub-Servicer	means Diner Nederland B.V. in relation to Mortgage Receivables sold by ABN AMRO Bank N.V./ABN AMRO Hypotheken Groep B.V. and Quon Capital B.V. in relation to Mortgage Receivables sold by Oudoverseer Hypotheken B.V. and Quon 9 B.V.
Subordinated Loan	has the meaning ascribed to it in section 5.7 (IC Loan Agreement) of the Base Prospectus.
Trigger Event	has the meaning ascribed to it in section 5.2 (Priority of Payments) of the Base Prospectus.
Unreserved Ledger	has the meaning ascribed to it in section 5.5 (Issuer Transaction Accounts) of the Base Prospectus.
Unreserved Ledger Required Amount	means, on any date, an amount equal to the aggregate Principal Amount Outstanding of the Class D Notes of all Series on that respective Issue Date that are outstanding on such date, less the amount any repayments and any issuances of Class D Notes to be made on such date.
Weighted Average Life	means the expected average number of years for which each euro of unpaid principal on an issued note is remains outstanding, whereby the time between the initial period of each repayment is weighted by the principal amount outstanding on the notes.
Weighted Average Maturity	means the expected average number of years between the Cut-off date and the legal maturity of the mortgage loans weighted over the Net Outstanding Balance of the mortgage loans.
WEW	means Stichting Waarborgfonds Eigen Wonen.
WEW Claims	means losses which are claimed with the WEW based on the NMG conditions.

Monthly Portfolio and Performance Report: 1 June 2015 - 30 June 2015

Contact Information

Account Bank	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands	Arranger	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands
Auditor	KPMG Accountants N.V. Laan van Langerhuize 1 1186 DS Amstelveen the Netherlands	Common Safekeeper (wrt Class B & C)	BNP Paribas Securities Services, Luxembourg Branch 33, rue de Gasperich, Howald - Hesperage L-2085 Luxembourg Luxembourg
Common Depository	BNP Paribas Securities Services, Luxembourg Branch 33, rue de Gasperich, Howald - Hesperage L-2085 Luxembourg Luxembourg	Common Safekeeper (wrt Class A)	Clearstream 42 Avenue J.F. Kennedy L-2085 Luxembourg Luxembourg
Company Administrator	ABN AMRO Hypotheken Groep B.V. Postbus 1700 3800 BS Amersfoort the Netherlands	Issuer	Dolphin Master Issuer B.V. Frederik Roeskestraat 123 1076 EE Amsterdam the Netherlands
Legal Advisor (Seller and Issuer)	NautaDutilh N.V. Strawinskylaan 1999 1077 XV Amsterdam the Netherlands	Listing Agent	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands
Paying 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 Luxembourg
Reference Agent	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
Seller	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands	Seller	ABN AMRO Hypotheken Groep B.V. Postbus 1700 3800 BS Amersfoort the Netherlands
Seller	Oosteroever Hypotheken B.V. Fascinatio Boulevard 1302 2909 VA Capelle a/d IJssel the Netherlands	Seller	Quion 9 B.V. Fascinatio Boulevard 1302 2909 VA Capelle a/d IJssel the Netherlands
Servicer	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands	Sub-Servicer	Quion Groep B.V. Fascinatio Boulevard 1302 2909 VA Capelle a/d IJssel the Netherlands
Sub-Servicer	Stater Nederland B.V. Podium 1 3826 PA Amersfoort the Netherlands	SWAP Counterparty	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands