

Dolphin Master Issuer B.V.

Monthly Portfolio and Performance Report

Reporting period: 1 July 2016 - 31 July 2016

Reporting Date: 31 July 2016

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 2010-1 A3	Dolphin 2010-1 A4	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	Dolphin 2012-2 D	Dolphin 2012-2 E	Dolphin 2013-1 A2	Dolphin 2013-1 E	Dolphin 2013-2 A	Dolphin 2014-1 A
Key Dates															
Closing Date	29-03-2010	29-03-2010	28-06-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	28-09-2012	30-09-2013	30-09-2013	22-10-2013	28-03-2014
First Optional Redemption Date	28-03-2030	28-03-2040	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2019	28-09-2017	28-09-2018	28-09-2019
Step Up Date	28-03-2030	28-03-2040	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2017	28-09-2019	28-09-2017	28-09-2018	28-09-2019
Original Weighted Average Life (expected)	20	30	5.3	5	5	5	5	5	5	5	5	6	4	4.9	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	28-09-2099	28-09-2099	28-09-2099	28-09-2099
Portfolio Date	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016
Determination Date	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016
Interest Payment Date	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016
Principal Payment Date	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016
Current Reporting Period	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16
Previous Reporting Period	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16
Accrual Start Date	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016
Accrual End Date	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016
Accrual Period (in days)	92	92	92	92	92	92	92	92	92	92	92	92	92	92	92
Fixing Date Reference Rate	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016

Key Dates

Note Series*	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	Dolphin 2015-3 A	Dolphin 2016-1 A1	Dolphin 2016-1 A2	Dolphin 2016-1 A3	Dolphin 2016-1 A4
Key Dates													
Closing Date	29-09-2014	29-09-2014	22-10-2014	30-03-2015	30-03-2015	30-03-2015	30-03-2015	29-06-2015	29-12-2015	29-03-2016	29-03-2016	29-03-2016	29-03-2016
First Optional Redemption Date	28-09-2018	28-09-2017	28-09-2019	28-09-2018	28-09-2020	28-09-2021	28-09-2022	28-09-2017	28-09-2022	28-09-2020	28-09-2021	28-09-2022	28-09-2023
Step Up Date	28-09-2018	28-09-2017	28-09-2019	28-09-2018	28-09-2020	28-09-2021	28-09-2022	28-09-2017	28-09-2022	28-09-2020	28-09-2021	28-09-2022	28-09-2023
Original Weighted Average Life (expected)	4	3	4.9	3.5	5.5	6.5	7.5	2.3	6.8	4.5	5.5	6.5	7.5
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	28-09-2099	28-09-2099
Portfolio Date	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016	31-07-2016
Determination Date	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016	26-09-2016
Interest Payment Date	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016
Principal Payment Date	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016
Current Reporting Period	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16	jul-16
Previous Reporting Period	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16	jun-16
Accrual Start Date	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016	28-06-2016
Accrual End Date	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016	28-09-2016
Accrual Period (in days)	92	92	92	92	92	92	92	92	92	92	92	92	92
Fixing Date Reference Rate	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016	24-06-2016

The Mortgage Loan Portfolio

Number of Mortgage Loans

Number of Mortgage Loans at the beginning of the Reporting Period		341,391
Matured Mortgage Loans	-/-	344
Prepaid Mortgage Loans	-/-	1,684
Further Advances / Modified Mortgage Loans		156
Replacements		-
Replenishments		3,186
Loans repurchased by the Seller	-/-	2,035
Foreclosed Mortgage Loans	-/-	36
Others		-65
Number of Mortgage Loans at the end of the Reporting Period		340,569

Amounts

Net Outstanding balance at the beginning of the Reporting Period		30,140,348,109.04
Scheduled Principal Receipts	-/-	29,395,962.39
Prepayments *)	-/-	191,067,877.39
Further Advances / Modified Mortgage Loans		11,010,348.57
Replacements		-
Replenishments		368,921,880.93
Loans repurchased by the Seller	-/-	138,896,759.92
Foreclosed Mortgage Loans	-/-	7,313,307.16
Others		-13,335,096.15
Rounding		-
Net Outstanding balance at the end of the Reporting Period		30,140,271,335.53

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period		16,061,241.92
Changes in Construction Deposit Obligations		3,964,451.68
Construction Deposit Obligations at the end of the Reporting Period		20,025,693.60

Amount of Saving Deposits

Saving Deposit at the beginning of the Reporting Period		1,512,540,406.65
Changes in Saving Deposits		9,631,994.43
Saving Deposits at the end of the Reporting Period		1,522,172,401.08

Foreclosure Statistics - Total

	Previous Period	Current Period
Foreclosures reporting periodically		
Number of Mortgage Loans foreclosed during the Reporting Period	28	36
Net principal balance of Mortgage Loans foreclosed during the Reporting Period	6,531,960.60	7,313,307.16
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/- 4,882,845.01	5,885,926.66
Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period	1,649,115.59	1,427,380.50
Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period	-/- -	-
Losses minus recoveries during the Reporting Period	1,649,115.59	1,427,380.50
Average loss severity during the Reporting Period	25.25%	19.52%
Foreclosures since Closing Date		
Number of Mortgage Loans foreclosed since the Closing Date	2,336	2,372
Net principal balance of Mortgage Loans foreclosed since the Closing Date	484,441,623.82	491,754,930.98
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/- 339,166,833.75	345,052,760.41
Total amount of losses on Mortgage Loans foreclosed since the Closing Date	145,274,790.07	146,702,170.57
Post-Foreclosure recoveries on Mortgage Loans Foreclosed since the Closing Date	-/- 1,502,547.58	1,502,547.58
Losses minus recoveries since the Closing Date	143,772,242.49	145,199,622.99
Average loss severity since the Closing Date	29.68%	29.53%
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.

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		
Number of Mortgage Loans foreclosed since the 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
<u>Foreclosures reporting periodically</u>		
Number of Non NHG Loans foreclosed during the Reporting Period	28	36
Net principal balance of Non NHG Loans foreclosed during the Reporting Period	6,531,960.60	7,313,307.16
Recoveries from sales on Foreclosed Non NHG Loans during the Reporting Period	-/- 4,882,845.01	5,885,926.66
Total amount of losses on Foreclosed Non NHG Loans during the Reporting Period	1,649,115.59	1,427,380.50
Post-foreclosure recoveries on Foreclosed Non NHG Loans during the Reporting Period	-/- -	-
Losses minus recoveries during the Reporting Period	1,649,115.59	1,427,380.50
Average loss severity Non NHG Loans during the Reporting Period	25.25%	19.52%
<u>Foreclosures since Closing Date</u>		
Number of Mortgage Loans foreclosed since the Closing Date	2,336	2,372
Net principal balance of Non NHG loans foreclosed since the Closing Date	484,441,623.82	491,754,930.98
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/- 339,166,833.75	345,052,760.41
Total amount of losses on Non NHG Loans foreclosed since the Closing Date	145,274,790.07	146,702,170.57
Post-Foreclosure recoveries on Non NHG Loans foreclosed since the Closing Date	-/- 1,502,547.58	1,502,547.58
Losses minus recoveries since the Closing Date	143,772,242.49	145,199,622.99
Average loss severity Non NHG Loans since the Closing Date	29.68%	29.53%
<u>Foreclosures</u>		
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.

Programme Specific Information

No transaction specific information for this reporting period.

Performance Ratios

	Previous Period	Current Period
<u>Constant Prepayment Rate (CPR)</u>		
Annualized Life CPR	6.44%	6.47%
Annualized 1-month average CPR	7.05%	7.35%
Annualized 3-month average CPR	6.16%	6.69%
Annualized 6-month average CPR	6.45%	6.59%
Annualized 12-month average CPR	7.03%	7.10%
<u>Principal Payment Rate (PPR)</u>		
Annualized Life PPR	1.31%	1.31%
Annualized 1-month average PPR	1.42%	1.16%
Annualized 3-month average PPR	1.25%	1.26%
Annualized 6-month average PPR	1.33%	1.26%
Annualized 12-month average PPR	1.74%	1.63%
<u>Payment Ratio</u>		
Periodic Payment Ratio	N.A.	N.A.

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
Stratifications
1. Key Characteristics

Description	As per Reporting Date
Principal amount	31,662,443,736.61
Value of savings deposits	1,522,172,401.08
Net principal balance	30,140,271,335.53
Construction Deposits	20,025,693.60
Net principal balance excl. Construction and Saving Deposits	30,120,245,641.93
Negative balance	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	30,120,245,641.93
Number of loans	184,623
Number of loanparts	340,569
Number of negative loanparts	0
Average principal balance (borrower)	163,253.07
Weighted average current interest rate	4.07 %
Weighted average maturity (in years)	21.32
Weighted average remaining time to interest reset (in years)	6.92
Weighted average seasoning (in years)	8.75
Weighted average CLTOMV	73.06 %
Weighted average CLTIMV	74.67 %
Weighted average CLTIFV	87.85 %
Weighted average OLTOMV	80.98 %

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Delinquencies

From (>) - Until (<=)	Arrears Amount	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Performing	14,955.29	29,534,047,373.66	97.99%	334,865	98.36%	4.07%	21.36	72.86%
< 30 days	653,188.52	396,256,570.39	1.31%	3,596	0.98%	3.52%	19.22	79.47%
30 days - 60 days	427,909.29	75,119,115.31	0.25%	805	0.27%	4.12%	20.29	86.36%
60 days - 90 days	321,813.01	35,051,506.19	0.12%	364	0.11%	4.12%	18.56	90.26%
90 days - 120 days	254,402.80	18,250,113.74	0.06%	171	0.06%	4.44%	18.34	90.92%
120 days - 150 days	221,571.61	12,809,122.99	0.04%	126	0.04%	4.32%	19.29	89.76%
150 days - 180 days	242,555.44	11,696,331.10	0.04%	113	0.04%	4.23%	18.27	89.39%
180 days >	2,846,864.57	57,041,202.15	0.19%	529	0.16%	4.12%	18.33	90.89%
Total	4,983,260.53	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

Weighted Average	69.08
Minimum	0.30
Maximum	19,091.10

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
2. Redemption Type

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Annuity	2,011,891,190.92	6.68%	24,759	7.27%	3.38%	24.80	78.44%
Bank Savings	533,580,599.43	1.77%	8,286	2.43%	4.47%	19.21	76.72%
Interest only	16,882,078,788.49	56.01%	192,628	56.56%	4.04%	24.01	68.69%
Investment	1,894,803,553.70	6.29%	11,860	3.48%	4.03%	16.92	87.77%
Life Insurance	4,299,083,203.46	14.26%	43,105	12.66%	4.04%	14.99	82.94%
Linear	312,816,369.39	1.04%	3,589	1.05%	3.08%	23.94	70.78%
Savings	2,596,120,646.18	8.61%	36,076	10.59%	4.92%	16.78	69.15%
Hybrid	1,283,180,856.31	4.26%	10,846	3.18%	4.36%	18.33	79.74%
Other	326,716,127.65	1.08%	9,420	2.77%	2.51%	17.88	51.80%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
3. Outstanding Loan Amount

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CL TOMV
<= 25,000	242,280,712.04	0.80%	15,770	8.54%	3.90%	16.69	44.17%
25,000 - 50,000	675,664,654.91	2.24%	17,705	9.59%	3.96%	16.84	41.35%
50,000 - 75,000	968,281,301.40	3.21%	15,316	8.30%	4.05%	17.58	42.66%
75,000 - 100,000	1,390,965,212.80	4.61%	15,662	8.48%	4.01%	19.16	49.02%
100,000 - 150,000	3,961,064,169.79	13.14%	31,311	16.96%	4.04%	20.39	61.62%
150,000 - 200,000	5,272,479,668.63	17.49%	30,096	16.30%	4.09%	21.31	72.83%
200,000 - 250,000	5,169,754,577.31	17.15%	23,000	12.46%	4.14%	21.43	78.93%
250,000 - 300,000	4,325,219,682.47	14.35%	15,806	8.56%	4.15%	21.95	81.64%
300,000 - 350,000	2,634,040,473.69	8.74%	8,131	4.40%	4.09%	22.45	81.47%
350,000 - 400,000	1,700,258,764.89	5.64%	4,547	2.46%	4.06%	22.58	81.51%
400,000 - 450,000	1,100,989,271.25	3.65%	2,592	1.40%	4.03%	22.42	82.15%
450,000 - 500,000	778,369,686.92	2.58%	1,640	0.89%	3.92%	22.90	81.65%
500,000 - 550,000	497,610,295.99	1.65%	945	0.51%	3.93%	22.88	81.74%
550,000 - 600,000	384,281,286.37	1.27%	667	0.36%	3.79%	23.58	81.38%
600,000 - 650,000	273,744,330.83	0.91%	437	0.24%	3.87%	23.07	82.75%
650,000 - 700,000	231,083,203.58	0.77%	342	0.19%	3.86%	22.42	82.24%
700,000 - 750,000	145,446,576.58	0.48%	200	0.11%	3.87%	23.97	82.51%
750,000 - 800,000	118,252,552.91	0.39%	152	0.08%	3.68%	23.01	82.20%
800,000 - 850,000	81,044,472.20	0.27%	98	0.05%	3.69%	24.10	80.47%
850,000 - 900,000	73,614,194.84	0.24%	84	0.05%	3.58%	23.81	80.79%
900,000 - 950,000	67,749,128.28	0.22%	73	0.04%	3.63%	23.25	86.36%
950,000 - 1,000,000	48,077,117.85	0.16%	49	0.03%	3.50%	21.91	82.55%
1,000,000 >							
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Average	163,253.07
Minimum	0.04
Maximum	1,000,000.00

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
4. Origination Year

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
< 1995	116,506,953.58	0.39%	2,889	0.85%	4.21%	9.27	44.52%
1995 - 1996	61,386,828.11	0.20%	1,292	0.38%	3.96%	9.70	50.72%
1996 - 1997	102,159,520.37	0.34%	2,234	0.66%	3.99%	10.47	52.09%
1997 - 1998	156,992,347.73	0.52%	3,172	0.93%	4.27%	11.13	54.69%
1998 - 1999	274,636,520.99	0.91%	5,211	1.53%	4.61%	12.22	55.70%
1999 - 2000	441,502,456.49	1.46%	7,454	2.19%	4.31%	12.98	58.19%
2000 - 2001	389,872,084.35	1.29%	5,385	1.58%	3.91%	14.21	65.07%
2001 - 2002	711,993,614.47	2.36%	7,840	2.30%	4.26%	15.47	72.59%
2002 - 2003	1,093,959,028.44	3.63%	11,679	3.43%	4.26%	16.28	74.30%
2003 - 2004	1,715,654,853.05	5.69%	18,711	5.49%	4.03%	16.94	75.58%
2004 - 2005	1,784,267,054.04	5.92%	19,963	5.86%	3.86%	17.59	76.15%
2005 - 2006	3,324,305,804.95	11.03%	36,304	10.66%	3.62%	19.30	74.75%
2006 - 2007	4,875,466,717.67	16.18%	51,840	15.22%	4.07%	19.38	74.40%
2007 - 2008	3,245,028,364.35	10.77%	34,627	10.17%	4.77%	20.84	73.41%
2008 - 2009	3,001,815,362.57	9.96%	32,278	9.48%	5.17%	21.34	75.15%
2009 - 2010	1,288,494,043.28	4.27%	15,559	4.57%	4.26%	21.38	71.30%
2010 - 2011	740,571,696.20	2.46%	9,787	2.87%	4.52%	22.67	70.36%
2011 - 2012	499,592,548.78	1.66%	6,868	2.02%	4.20%	25.65	72.61%
2012 - 2013	533,074,839.07	1.77%	7,346	2.16%	4.18%	24.16	73.68%
2013 - 2014	807,771,410.33	2.68%	10,601	3.11%	4.03%	24.67	72.56%
2014 - 2015	946,140,162.71	3.14%	10,926	3.21%	3.58%	27.41	70.06%
2015 - 2016	2,730,581,268.51	9.06%	26,408	7.75%	3.06%	32.85	71.94%
2016 >=	1,298,497,855.49	4.31%	12,195	3.58%	2.72%	29.36	76.40%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

Weighted Average	2007
Minimum	1973
Maximum	2016

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
5. Seasoning

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CL TOMV
< 1 year	1,897,401,445.47	6.30%	18,487	5.43%	2.81%	31.21	74.64%
1 year - 2 years	2,567,129,246.09	8.52%	24,871	7.30%	3.14%	31.60	72.03%
2 years - 3 years	762,619,881.51	2.53%	9,075	2.66%	3.70%	26.88	69.66%
3 years - 4 years	729,661,031.32	2.42%	10,124	2.97%	4.15%	22.65	73.54%
4 years - 5 years	535,995,169.59	1.78%	7,229	2.12%	4.24%	26.04	73.41%
5 years - 6 years	516,788,029.44	1.71%	7,183	2.11%	4.18%	24.56	72.27%
6 years - 7 years	840,155,684.35	2.79%	11,114	3.26%	4.57%	22.05	70.27%
7 years - 8 years	1,894,328,352.48	6.29%	21,221	6.23%	4.71%	21.43	73.61%
8 years - 9 years	3,247,859,870.39	10.78%	34,826	10.23%	5.07%	21.11	74.12%
9 years - 10 years	3,453,194,816.85	11.46%	36,671	10.77%	4.58%	20.48	74.23%
10 years - 11 years	5,277,174,971.58	17.51%	56,001	16.44%	3.81%	19.25	74.25%
11 years - 12 years	2,172,183,951.48	7.21%	24,680	7.25%	3.70%	18.84	75.14%
12 years - 13 years	1,902,502,042.21	6.31%	21,125	6.20%	3.90%	17.25	76.08%
13 years - 14 years	1,369,045,495.41	4.54%	14,893	4.37%	4.10%	16.79	75.59%
14 years - 15 years	1,009,534,428.89	3.35%	10,563	3.10%	4.32%	15.99	73.97%
15 years - 16 years	591,022,404.36	1.96%	7,001	2.06%	4.11%	15.04	70.24%
16 years - 17 years	364,724,318.90	1.21%	5,528	1.62%	4.03%	13.81	61.55%
17 years - 18 years	420,102,694.08	1.39%	7,435	2.18%	4.43%	12.64	57.42%
18 years - 19 years	213,593,151.67	0.71%	4,174	1.23%	4.55%	11.75	55.35%
19 years - 20 years	135,297,680.86	0.45%	2,785	0.82%	4.15%	11.25	53.30%
20 years - 21 years	88,063,550.66	0.29%	1,908	0.56%	3.92%	10.16	52.10%
21 years - 22 years	51,317,334.40	0.17%	1,134	0.33%	4.02%	9.42	49.30%
22 years - 23 years	53,421,838.12	0.18%	1,270	0.37%	4.10%	9.43	45.77%
23 years - 24 years	26,694,905.54	0.09%	692	0.20%	4.31%	9.83	44.05%
24 years - 25 years	18,332,435.50	0.06%	528	0.16%	4.46%	7.94	39.14%
25 years - 26 years	295,259.95	0.00%	7	0.00%	3.62%	3.20	27.85%
26 years - 27 years	294,506.97	0.00%	7	0.00%	3.30%	5.10	40.96%
27 years - 28 years	449,081.97	0.00%	8	0.00%	4.22%	4.82	45.51%
28 years - 29 years	313,286.66	0.00%	8	0.00%	4.98%	2.80	48.95%
29 years - 30 years	262,335.33	0.00%	4	0.00%	5.37%	5.27	42.51%
30 years >	512,133.50	0.00%	17	0.00%	4.15%	8.60	37.19%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

Weighted Average	8.75
Minimum	0.08
Maximum	43.25

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
6. Legal Maturity

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
< 2016	3,091,659.80	0.01%	78	0.02%	3.82%	-1.50	56.31%
2016 - 2020	259,879,673.19	0.86%	7,086	2.08%	3.86%	1.91	58.37%
2020 - 2025	757,396,597.73	2.51%	15,078	4.43%	4.15%	6.40	58.44%
2025 - 2030	2,510,866,172.16	8.33%	38,837	11.40%	4.14%	11.42	63.24%
2030 - 2035	7,389,281,959.72	24.52%	78,429	23.03%	4.02%	16.28	75.60%
2035 - 2040	14,090,512,686.35	46.75%	147,671	43.36%	4.30%	20.49	75.33%
2040 - 2045	1,735,642,956.76	5.76%	22,046	6.47%	4.06%	25.62	68.75%
2045 - 2050	1,930,423,242.95	6.40%	16,396	4.81%	2.92%	29.18	75.38%
2050 - 2055	27,073,210.92	0.09%	329	0.10%	3.89%	35.95	54.34%
2055 - 2060	35,096,364.81	0.12%	403	0.12%	3.79%	40.78	56.17%
2060 - 2065	35,622,652.56	0.12%	415	0.12%	3.97%	45.90	55.32%
2065 - 2070	44,636,267.23	0.15%	526	0.15%	3.94%	50.88	58.99%
2070 - 2075	49,120,490.37	0.16%	652	0.19%	4.13%	55.85	60.51%
2075 - 2080	42,370,635.34	0.14%	555	0.16%	4.00%	60.98	68.05%
2080 - 2085	341,607,906.82	1.13%	4,029	1.18%	4.06%	65.33	64.11%
2085 - 2090	344,669,041.69	1.14%	3,225	0.95%	3.45%	71.34	73.18%
2090 - 2095	542,979,817.13	1.80%	4,814	1.41%	2.82%	74.02	69.66%
2095 - 2100							
2100 >=							
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

Weighted Average	2037
Minimum	2011
Maximum	2091

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
7. Remaining Tenor

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
< 1 year	60,166,047.03	0.20%	2,196	0.64%	3.43%	0.40	59.08%
1 - 2 years	65,458,279.57	0.22%	1,645	0.48%	3.80%	1.48	58.58%
2 - 3 years	92,274,602.75	0.31%	2,364	0.69%	4.02%	2.47	57.43%
3 - 4 years	95,073,873.38	0.32%	2,111	0.62%	4.09%	3.42	57.64%
4 - 5 years	97,909,590.26	0.32%	2,046	0.60%	3.98%	4.46	59.67%
5 - 6 years	126,609,683.82	0.42%	2,552	0.75%	4.17%	5.51	58.68%
6 - 7 years	152,982,512.02	0.51%	3,006	0.88%	4.28%	6.49	59.04%
7 - 8 years	227,242,489.86	0.75%	4,498	1.32%	4.13%	7.49	57.52%
8 - 9 years	241,429,254.54	0.80%	4,272	1.25%	4.12%	8.45	59.61%
9 - 10 years	356,797,773.27	1.18%	5,785	1.70%	3.96%	9.50	61.49%
10 - 11 years	410,082,212.28	1.36%	6,608	1.94%	4.20%	10.47	62.14%
11 - 12 years	491,004,992.28	1.63%	7,853	2.31%	4.27%	11.49	63.87%
12 - 13 years	764,676,535.81	2.54%	11,347	3.33%	4.17%	12.48	63.98%
13 - 14 years	763,704,539.54	2.53%	10,322	3.03%	3.98%	13.44	66.58%
14 - 15 years	1,097,341,109.88	3.64%	12,788	3.75%	3.98%	14.50	71.38%
15 - 16 years	1,483,691,975.21	4.92%	15,118	4.44%	4.24%	15.46	74.92%
16 - 17 years	1,550,875,814.52	5.15%	16,020	4.70%	4.09%	16.49	77.09%
17 - 18 years	2,030,997,138.36	6.74%	20,604	6.05%	3.89%	17.45	77.87%
18 - 19 years	2,107,609,952.74	6.99%	22,611	6.64%	3.74%	18.48	77.20%
19 - 20 years	4,570,852,581.63	15.17%	47,204	13.86%	3.67%	19.49	75.32%
20 - 21 years	3,204,820,325.30	10.63%	33,200	9.75%	4.46%	20.41	76.15%
21 - 22 years	2,745,248,372.99	9.11%	28,542	8.38%	4.94%	21.46	74.28%
22 - 23 years	1,909,645,392.99	6.34%	19,980	5.87%	5.02%	22.32	75.46%
23 - 24 years	769,856,100.54	2.55%	9,963	2.93%	4.54%	23.42	70.14%
24 - 25 years	373,952,605.37	1.24%	5,268	1.55%	4.21%	24.40	69.85%
25 - 26 years	237,769,765.07	0.79%	3,185	0.94%	4.23%	25.42	66.32%
26 - 27 years	143,078,881.78	0.47%	1,937	0.57%	3.98%	26.45	66.40%
27 - 28 years	408,063,065.91	1.35%	4,345	1.28%	3.61%	27.44	68.31%
28 - 29 years	974,077,133.79	3.23%	9,076	2.66%	3.13%	28.65	72.51%
29 - 30 years	1,095,694,647.55	3.64%	8,801	2.58%	2.80%	29.45	77.49%
> 30 years	1,491,284,085.49	4.95%	15,322	4.50%	3.44%	66.80	67.48%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

Weighted Average	21.32
Minimum	0.00
Maximum	74.75

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
8. Original Loan to Original Foreclosure Value

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 10 %	14,553,547.47	0.05%	665	0.36%	3.92%	19.44	17.03%
10 % - 20 %	74,440,274.17	0.25%	2,020	1.09%	3.83%	21.05	15.43%
20 % - 30 %	235,376,152.45	0.78%	4,517	2.45%	3.80%	21.10	20.89%
30 % - 40 %	500,618,895.68	1.66%	7,456	4.04%	3.84%	20.89	27.87%
40 % - 50 %	965,246,560.44	3.20%	11,333	6.14%	3.83%	21.21	35.29%
50 % - 60 %	1,754,180,726.97	5.82%	16,490	8.93%	3.86%	21.14	43.27%
60 % - 70 %	2,131,277,874.22	7.07%	17,237	9.34%	3.89%	21.00	50.47%
70 % - 80 %	3,212,844,917.30	10.66%	21,715	11.76%	3.89%	21.34	57.66%
80 % - 90 %	3,343,136,385.27	11.09%	19,635	10.64%	4.00%	21.89	66.34%
90 % - 100 %	4,336,172,421.75	14.39%	20,822	11.28%	3.96%	23.15	74.61%
100 % - 110 %	2,872,505,993.31	9.53%	13,422	7.27%	4.19%	21.18	80.41%
110 % - 120 %	4,084,977,087.62	13.55%	17,851	9.67%	4.16%	22.00	89.83%
120 % - 130 %	5,878,259,659.88	19.50%	27,069	14.66%	4.33%	19.78	97.21%
130 % - 140 %	289,003,773.76	0.96%	1,460	0.79%	4.29%	19.03	88.88%
140 % - 150 %	146,227,543.91	0.49%	786	0.43%	4.23%	18.77	86.55%
150 % >	301,449,521.33	1.00%	2,145	1.16%	4.10%	18.46	86.61%
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Weighted Average	95.28 %
Minimum	0.00 %
Maximum	945.79 %

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
9. Current Loan to Original Foreclosure Value

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 10 %	45,681,645.41	0.15%	2,786	1.51%	3.90%	17.51	6.08%
10 % - 20 %	210,799,554.44	0.70%	5,546	3.00%	3.94%	19.06	13.56%
20 % - 30 %	534,018,807.15	1.77%	9,056	4.91%	3.96%	19.31	21.82%
30 % - 40 %	954,407,585.78	3.17%	12,239	6.63%	4.00%	19.97	30.17%
40 % - 50 %	1,545,209,451.95	5.13%	15,188	8.23%	3.96%	20.41	38.60%
50 % - 60 %	2,353,477,573.41	7.81%	18,828	10.20%	3.94%	21.00	47.20%
60 % - 70 %	2,785,493,067.02	9.24%	18,746	10.15%	3.96%	20.98	55.52%
70 % - 80 %	3,586,135,561.14	11.90%	20,875	11.31%	3.98%	21.57	63.54%
80 % - 90 %	3,804,251,547.37	12.62%	19,128	10.36%	4.06%	22.10	72.71%
90 % - 100 %	4,210,253,719.77	13.97%	18,319	9.92%	3.98%	23.07	81.37%
100 % - 110 %	3,240,912,050.68	10.75%	14,080	7.63%	4.27%	21.78	89.52%
110 % - 120 %	3,860,285,260.47	12.81%	16,117	8.73%	4.24%	21.92	97.74%
120 % - 130 %	3,009,345,510.94	9.98%	13,715	7.43%	4.16%	18.31	105.90%
130 % - 140 %							
140 % - 150 %							
150 % >							
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Weighted Average	85.96 %
Minimum	0.00 %
Maximum	130.00 %

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
10. Current Loan to Indexed Foreclosure Value

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
<= 10 %	73,449,195.11	0.24%	4,150	2.25%	3.93%	14.38	9.62%
10 % - 20 %	334,540,981.42	1.11%	8,215	4.45%	3.91%	15.99	20.06%
20 % - 30 %	697,468,848.45	2.31%	11,230	6.08%	3.93%	17.29	29.34%
30 % - 40 %	1,088,525,802.35	3.61%	13,225	7.16%	3.97%	18.52	36.26%
40 % - 50 %	1,552,065,318.42	5.15%	14,801	8.02%	3.92%	19.77	42.57%
50 % - 60 %	2,088,515,748.74	6.93%	16,019	8.68%	3.88%	20.61	49.19%
60 % - 70 %	2,632,781,237.17	8.74%	17,027	9.22%	3.90%	21.47	56.35%
70 % - 80 %	3,056,518,277.24	10.14%	17,160	9.29%	3.93%	21.65	63.58%
80 % - 90 %	3,437,446,810.04	11.40%	17,137	9.28%	3.99%	21.84	71.44%
90 % - 100 %	3,696,060,635.90	12.26%	16,546	8.96%	3.97%	22.56	79.48%
100 % - 110 %	3,579,108,754.80	11.87%	15,402	8.34%	4.13%	22.42	87.05%
110 % - 120 %	3,310,545,805.37	10.98%	13,797	7.47%	4.15%	22.29	93.83%
120 % - 130 %	2,466,331,594.21	8.18%	10,629	5.76%	4.39%	20.98	98.19%
130 % - 140 %	1,577,526,339.30	5.23%	6,853	3.71%	4.48%	20.28	102.52%
140 % - 150 %	490,336,967.39	1.63%	2,167	1.17%	4.66%	20.25	105.20%
150 % >	59,049,019.62	0.20%	265	0.14%	4.97%	20.93	107.46%
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Weighted Average	87.85 %
Minimum	0.00 %
Maximum	159.38 %

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
11. Original Loan to Original Market Value

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 10 %	21,437,717.13	0.07%	868	0.47%	3.90%	19.68	17.64%
10 % - 20 %	123,865,554.36	0.41%	3,067	1.66%	3.85%	20.98	16.38%
20 % - 30 %	401,489,924.38	1.33%	6,796	3.68%	3.79%	20.96	23.99%
30 % - 40 %	888,128,102.03	2.95%	11,369	6.16%	3.86%	21.30	32.57%
40 % - 50 %	1,762,610,676.08	5.85%	17,398	9.42%	3.84%	21.06	41.56%
50 % - 60 %	2,635,603,669.08	8.74%	21,432	11.61%	3.89%	21.07	50.09%
60 % - 70 %	3,629,088,556.72	12.04%	24,190	13.10%	3.91%	21.34	58.58%
70 % - 80 %	3,891,532,276.89	12.91%	21,896	11.86%	4.00%	22.04	68.09%
80 % - 90 %	4,881,703,873.35	16.20%	22,725	12.31%	4.04%	22.55	76.96%
90 % - 100 %	3,844,376,541.65	12.75%	17,462	9.46%	4.16%	21.94	86.51%
100 % - 110 %	6,865,369,809.16	22.78%	30,781	16.67%	4.30%	20.33	95.78%
110 % - 120 %	768,075,379.37	2.55%	3,811	2.06%	4.29%	18.77	98.38%
120 % - 130 %	156,505,937.06	0.52%	854	0.46%	4.26%	18.73	85.87%
130 % - 140 %	79,772,955.04	0.26%	516	0.28%	4.25%	18.07	83.13%
140 % - 150 %	58,597,707.92	0.19%	385	0.21%	4.08%	18.08	84.40%
150 % >	132,112,655.31	0.44%	1,073	0.58%	3.98%	18.81	90.29%
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Weighted Average	80.98 %
Minimum	0.00 %
Maximum	803.92 %

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
12. Current Loan to Original Market Value

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 10 %	66,922,230.59	0.22%	3,547	1.92%	3.92%	17.54	7.10%
10 % - 20 %	328,956,902.97	1.09%	7,474	4.05%	3.95%	19.30	15.96%
20 % - 30 %	831,967,252.08	2.76%	12,440	6.74%	3.97%	19.44	25.53%
30 % - 40 %	1,532,917,047.79	5.09%	16,515	8.95%	3.98%	20.38	35.48%
40 % - 50 %	2,492,789,479.88	8.27%	20,858	11.30%	3.95%	20.83	45.43%
50 % - 60 %	3,356,780,998.59	11.14%	22,691	12.29%	3.96%	21.07	55.18%
60 % - 70 %	4,140,399,044.48	13.74%	23,655	12.81%	4.00%	21.56	64.68%
70 % - 80 %	4,456,898,755.08	14.79%	21,433	11.61%	4.05%	22.34	75.06%
80 % - 90 %	4,593,741,299.28	15.24%	19,852	10.75%	4.07%	22.56	84.71%
90 % - 100 %	4,406,160,151.41	14.62%	18,780	10.17%	4.28%	22.19	95.06%
100 % - 110 %	3,632,253,838.72	12.05%	15,928	8.63%	4.14%	19.05	104.31%
110 % - 120 %	300,484,334.66	1.00%	1,450	0.79%	4.17%	18.21	110.37%
120 % - 130 %							
130 % - 140 %							
140 % - 150 %							
150 % >							
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Weighted Average	73.06 %
Minimum	0.00 %
Maximum	110.50 %

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
13. Current Loan to Indexed Market Value

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 10 %	110,155,305.16	0.37%	5,323	2.88%	3.90%	14.55	11.38%
10 % - 20 %	494,396,243.28	1.64%	10,599	5.74%	3.92%	16.49	22.76%
20 % - 30 %	1,029,869,378.26	3.42%	14,488	7.85%	3.96%	17.87	32.62%
30 % - 40 %	1,604,226,614.90	5.32%	16,695	9.04%	3.93%	19.35	40.31%
40 % - 50 %	2,327,599,881.08	7.72%	18,639	10.10%	3.90%	20.45	47.87%
50 % - 60 %	3,084,365,443.10	10.23%	20,012	10.84%	3.89%	21.40	56.23%
60 % - 70 %	3,666,786,634.24	12.17%	20,254	10.97%	3.94%	21.66	64.72%
70 % - 80 %	4,184,114,672.50	13.88%	19,908	10.78%	3.98%	22.12	74.27%
80 % - 90 %	4,264,527,313.31	14.15%	18,715	10.14%	4.06%	22.47	83.22%
90 % - 100 %	4,033,455,681.74	13.38%	16,950	9.18%	4.14%	22.51	91.70%
100 % - 110 %	3,094,185,647.43	10.27%	13,237	7.17%	4.34%	21.19	97.63%
110 % - 120 %	1,808,046,309.18	6.00%	7,867	4.26%	4.48%	20.26	102.49%
120 % - 130 %	420,281,517.27	1.39%	1,850	1.00%	4.73%	20.32	105.58%
130 % - 140 %	18,260,694.08	0.06%	86	0.05%	5.09%	21.63	108.85%
140 % - 150 %							
150 % >							
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Weighted Average	74.67 %
Minimum	0.00 %
Maximum	135.47 %

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
14. Loanpart Coupon (interest rate bucket)

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 0.5 %	35,514,254.31	0.12%	233	0.07%	0.32%	18.95	75.31%
0.5 % - 1.0 %	167,661,909.54	0.56%	1,545	0.45%	0.76%	19.43	82.56%
1.0 % - 1.5 %	113,058,724.70	0.38%	858	0.25%	1.41%	18.39	56.95%
1.5 % - 2.0 %	542,605,180.84	1.80%	7,286	2.14%	1.86%	21.49	58.48%
2.0 % - 2.5 %	2,759,450,473.17	9.16%	35,248	10.35%	2.28%	24.07	61.30%
2.5 % - 3.0 %	3,967,710,566.14	13.16%	43,930	12.90%	2.78%	24.39	74.18%
3.0 % - 3.5 %	3,144,587,215.88	10.43%	32,404	9.51%	3.26%	23.58	80.94%
3.5 % - 4.0 %	2,343,521,082.98	7.78%	24,602	7.22%	3.79%	21.06	73.93%
4.0 % - 4.5 %	4,451,973,331.37	14.77%	46,167	13.56%	4.31%	19.97	72.30%
4.5 % - 5.0 %	5,187,573,104.37	17.21%	56,270	16.52%	4.77%	20.14	74.86%
5.0 % - 5.5 %	4,533,401,086.32	15.04%	53,271	15.64%	5.26%	19.82	73.17%
5.5 % - 6.0 %	2,187,459,081.02	7.26%	28,277	8.30%	5.74%	19.30	73.71%
6.0 % - 6.5 %	627,799,519.41	2.08%	9,226	2.71%	6.21%	18.35	75.71%
6.5 % - 7.0 %	71,856,730.35	0.24%	1,134	0.33%	6.69%	15.39	72.12%
7.0 % >	6,015,904.87	0.02%	116	0.03%	7.30%	11.12	62.87%
Unknown	83,170.26	0.00%	2	0.00%		0.15	45.97%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

Weighted Average	4.1 %
Minimum	0.0 %
Maximum	8.5 %

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15. Remaining Interest Rate Fixed Period

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
< 12 months	4,240,856,594.16	14.07%	56,943	16.72%	3.18%	20.78	74.06%
264 months - 276 months	111,977,284.59	0.37%	917	0.27%	5.73%	22.39	71.65%
276 months - 288 months	34,521,377.46	0.11%	289	0.08%	5.89%	23.94	65.56%
288 months - 300 months	26,091,733.99	0.09%	237	0.07%	5.38%	25.20	63.28%
300 months - 312 months	2,102,932.70	0.01%	22	0.01%	5.80%	25.54	64.02%
312 months - 324 months	925,832.19	0.00%	7	0.00%	6.02%	26.54	69.65%
324 months - 336 months	275,076.68	0.00%	5	0.00%	5.39%	28.47	61.36%
336 months - 348 months	7,018,294.91	0.02%	68	0.02%	4.06%	35.47	74.12%
348 months - 360 months	6,134,217.80	0.02%	50	0.01%	3.81%	48.21	74.60%
12 months - 24 months	2,317,147,145.90	7.69%	28,708	8.43%	4.57%	20.51	77.17%
24 months - 36 months	2,745,024,666.88	9.11%	32,810	9.63%	4.61%	20.16	73.95%
36 months - 48 months	1,708,068,856.79	5.67%	20,975	6.16%	4.17%	20.07	72.04%
48 months - 60 months	1,719,855,215.31	5.71%	20,731	6.09%	3.78%	20.15	72.65%
60 months - 72 months	913,329,244.08	3.03%	11,316	3.32%	4.59%	23.13	70.68%
72 months - 84 months	769,243,033.60	2.55%	9,532	2.80%	4.63%	19.17	70.60%
84 months - 96 months	918,721,499.83	3.05%	11,148	3.27%	4.68%	19.38	68.12%
96 months - 108 months	1,611,942,425.00	5.35%	16,764	4.92%	3.54%	24.60	71.31%
108 months - 120 months	4,976,155,175.51	16.51%	49,958	14.67%	3.60%	21.26	72.79%
120 months - 132 months	2,926,566,537.06	9.71%	29,308	8.61%	4.61%	19.78	74.07%
132 months - 144 months	2,215,808,944.39	7.35%	21,604	6.34%	4.56%	20.76	72.93%
144 months - 156 months	675,613,715.58	2.24%	6,902	2.03%	5.50%	20.76	72.94%
156 months - 168 months	327,392,954.38	1.09%	3,566	1.05%	4.00%	29.66	68.61%
168 months - 180 months	462,984,670.17	1.54%	4,945	1.45%	3.43%	25.90	71.99%
180 months - 192 months	37,760,979.98	0.13%	460	0.14%	4.65%	17.92	70.44%
192 months - 204 months	58,044,596.45	0.19%	597	0.18%	4.61%	19.10	73.48%
204 months - 216 months	75,214,221.05	0.25%	802	0.24%	4.93%	20.43	71.25%
216 months - 228 months	500,908,983.44	1.66%	4,628	1.36%	3.50%	29.96	72.50%
228 months - 240 months	664,336,638.59	2.20%	6,475	1.90%	3.32%	28.40	72.75%
240 months - 252 months	11,404,733.48	0.04%	134	0.04%	4.69%	24.06	71.69%
252 months - 264 months	74,728,753.58	0.25%	665	0.20%	5.58%	22.20	71.16%
360 months >=	115,000.00	0.00%	3	0.00%	2.25%	64.91	63.81%
Unknown							
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

Weighted Average	83 months
Minimum	months
Maximum	786 months

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016

16. Interest Payment Type

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLOMV
Fixed	28,513,594,955.75	94.60%	316,559	92.95%	4.17%	21.33	73.32%
Floating	1,626,676,379.78	5.40%	24,010	7.05%	2.16%	21.14	68.63%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
17. Property Description

Property	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
House	27,350,098,756.38	90.74%	166,057	89.94%	4.08%	21.14	72.89%
Appartment	2,701,712,059.72	8.96%	18,075	9.79%	3.96%	23.19	75.25%
House / Business (< 50%)	84,191,237.77	0.28%	467	0.25%	3.87%	19.91	60.68%
House / Business (>= 50%)	4,269,281.66	0.01%	24	0.01%	3.58%	17.40	54.84%
Business							
Other							
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
18. Geographical Distribution (by Province)

Province	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Drenthe	634,806,732.82	2.11%	4,223	2.29%	3.95%	22.26	72.75%
Flevoland	780,915,127.50	2.59%	4,640	2.51%	4.04%	20.64	82.30%
Friesland	648,402,578.16	2.15%	4,544	2.46%	3.98%	22.17	73.24%
Gelderland	3,048,695,399.56	10.12%	18,220	9.87%	4.07%	21.86	71.30%
Groningen	628,125,960.80	2.08%	5,067	2.74%	3.97%	21.08	72.71%
Limburg	1,261,907,515.98	4.19%	8,832	4.78%	4.14%	21.32	72.00%
Noord-Brabant	4,603,780,124.83	15.27%	28,278	15.32%	4.10%	21.82	70.07%
Noord-Holland	5,740,536,878.92	19.05%	33,115	17.94%	3.97%	21.79	73.50%
Overijssel	1,453,544,771.01	4.82%	9,187	4.98%	4.03%	21.49	73.39%
Utrecht	2,821,377,904.53	9.36%	15,202	8.23%	4.08%	21.42	72.59%
Zeeland	628,619,595.12	2.09%	4,815	2.61%	4.20%	20.07	71.04%
Zuid-Holland	7,889,558,746.30	26.18%	48,500	26.27%	4.12%	20.44	74.74%
Unspecified							
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Monthly Portfolio and Performance Report: 1 July 2016 - 31 July 2016
19. Geographical Distribution (by economic region)

Economic region	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
NL111 - Oost-Groningen	181,809,914.63	0.60%	1,464	0.79%	3.95%	20.71	75.27%
NL112 - Delfzijl en omgeving	62,404,312.75	0.21%	687	0.37%	4.05%	19.44	70.53%
NL113 - Overig Groningen	383,911,733.42	1.27%	2,916	1.58%	3.97%	21.52	71.85%
NL121 - Noord-Friesland	311,863,360.73	1.03%	2,260	1.22%	4.00%	22.16	75.01%
NL122 - Zuidwest-Friesland	117,218,368.80	0.39%	803	0.43%	3.94%	22.25	70.80%
NL123 - Zuidoost-Friesland	219,320,848.63	0.73%	1,481	0.80%	3.97%	22.14	72.04%
NL131 - Noord-Drenthe	251,589,340.02	0.83%	1,580	0.86%	3.96%	22.66	72.25%
NL132 - Zuidoost-Drenthe	201,651,552.92	0.67%	1,426	0.77%	3.99%	21.20	74.69%
NL133 - Zuidwest-Drenthe	181,565,839.88	0.60%	1,217	0.66%	3.89%	22.90	71.31%
NL211 - Noord-Overijssel	408,960,709.16	1.36%	2,501	1.35%	4.02%	21.88	72.58%
NL212 - Zuidwest-Overijssel	206,371,425.20	0.68%	1,253	0.68%	4.00%	21.66	74.94%
NL213 - Twente	838,212,636.65	2.78%	5,433	2.94%	4.04%	21.26	73.41%
NL221 - Veluwe	1,007,907,941.82	3.34%	5,724	3.10%	4.06%	22.17	70.10%
NL224 - Zuidwest-Gelderland	373,890,587.71	1.24%	2,187	1.18%	4.10%	21.06	70.36%
NL225 - Achterhoek	539,108,763.72	1.79%	3,602	1.95%	3.99%	21.71	70.28%
NL226 - Arnhem/Nijmegen	1,127,788,106.31	3.74%	6,707	3.63%	4.10%	21.93	73.16%
NL230 - Flevoland	780,915,127.50	2.59%	4,640	2.51%	4.04%	20.64	82.30%
NL310 - Utrecht	2,821,377,904.53	9.36%	15,202	8.23%	4.08%	21.42	72.59%
NL321 - Kop van Noord-Holland	773,016,984.07	2.56%	5,502	2.98%	4.04%	20.83	71.48%
NL322 - Alkmaar en omgeving	590,669,375.00	1.96%	3,761	2.04%	4.02%	21.35	73.19%
NL323 - IJmond	472,379,156.23	1.57%	3,071	1.66%	4.21%	20.67	72.11%
NL324 - Agglomeratie Haarlem	573,029,597.13	1.90%	3,062	1.66%	3.84%	22.37	72.30%
NL325 - Zaanstreek	370,428,998.50	1.23%	2,547	1.38%	4.14%	21.12	75.85%
NL326 - Groot-Amsterdam	2,413,110,826.40	8.01%	12,758	6.91%	3.91%	22.13	74.58%
NL327 - Het Gooi en Vechtstreek	547,901,941.59	1.82%	2,414	1.31%	3.87%	22.92	72.84%
NL331 - Agglomeratie Leiden en Bollenstreek	953,172,021.68	3.16%	5,549	3.01%	4.11%	20.76	70.56%
NL332 - Agglomeratie 's-Gravenhage	1,964,683,953.43	6.52%	10,990	5.95%	4.02%	20.69	76.33%
NL333 - Delft en Westland	538,615,253.44	1.79%	3,488	1.89%	4.14%	20.07	70.20%
NL334 - Oost-Zuid-Holland	705,538,249.39	2.34%	4,507	2.44%	4.19%	20.29	73.12%
NL335 - Groot-Rijnmond	3,038,885,450.24	10.08%	19,481	10.55%	4.17%	20.14	76.46%
NL336 - Zuidoost-Zuid-Holland	688,663,818.12	2.28%	4,485	2.43%	4.12%	21.05	73.63%
NL341 - Zeeuwsch-Vlaanderen	130,539,401.24	0.43%	1,087	0.59%	4.26%	19.75	71.17%
NL342 - Overig Zeeland	498,080,193.88	1.65%	3,728	2.02%	4.19%	20.15	71.00%
NL411 - West-Noord-Brabant	1,365,639,713.90	4.53%	8,344	4.52%	4.17%	21.30	72.08%
NL412 - Midden-Noord-Brabant	876,261,886.40	2.91%	5,481	2.97%	4.11%	21.59	71.27%
NL413 - Noordoost-Noord-Brabant	1,040,837,063.44	3.45%	6,220	3.37%	4.04%	22.43	68.35%
NL414 - Zuidoost-Noord-Brabant	1,321,041,461.09	4.38%	8,233	4.46%	4.06%	22.01	68.54%
NL421 - Noord-Limburg	393,950,347.57	1.31%	2,689	1.46%	4.13%	21.52	70.07%
NL422 - Midden-Limburg	283,190,641.40	0.94%	1,957	1.06%	4.17%	21.12	70.27%
NL423 - Zuid-Limburg	584,766,527.01	1.94%	4,186	2.27%	4.12%	21.29	74.13%
NLZZZ - Extra-Regio							
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

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20. Construction Deposits (as percentage of Net Principal Balance)

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 0 %	29,981,517,234.47	99.47%	184,121	99.73%	4.07%	21.28	73.01%
0 % - 10 %	93,141,682.88	0.31%	280	0.15%	3.07%	27.79	86.49%
10 % - 20 %	38,031,497.02	0.13%	111	0.06%	2.90%	28.29	81.23%
20 % - 30 %	12,638,161.42	0.04%	41	0.02%	2.92%	28.09	82.88%
30 % - 40 %	5,133,393.63	0.02%	21	0.01%	2.80%	30.05	83.55%
40 % - 50 %	4,898,930.88	0.02%	22	0.01%	3.06%	28.41	82.00%
50 % - 60 %	3,145,224.31	0.01%	12	0.01%	2.54%	25.96	77.04%
60 % - 70 %	509,195.97	0.00%	4	0.00%	2.87%	28.06	58.30%
70 % - 80 %	465,258.93	0.00%	4	0.00%	2.47%	28.74	41.70%
80 % - 90 %	122,778.33	0.00%	1	0.00%	2.71%	29.92	64.62%
90 % >	667,977.69	0.00%	6	0.00%	2.16%	21.66	36.30%
Unknown							
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Weighted Average	0.07 %
Minimum	0.00 %
Maximum	205.81 %

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21. Occupancy

Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
Owner Occupied	29,663,147,253.71	98.42%	176,850	95.79%	4.07%	21.47	73.40%
Buy-to-let							
Unknown	477,124,081.82	1.58%	7,773	4.21%	3.87%	11.96	52.45%
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

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22. Employment Status Borrower

Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
Employed	10,562,022,685.93	35.04%	53,972	29.23%	4.22%	22.40	76.74%
Self Employed	1,738,566,618.05	5.77%	7,161	3.88%	3.95%	24.01	73.07%
Other	8,937,446,469.24	29.65%	60,542	32.79%	4.16%	18.72	73.06%
Unknown	8,902,235,562.31	29.54%	62,948	34.10%	3.81%	22.11	68.71%
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

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23. Loan to Income

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
<= 0.5	104,462,517.44	0.35%	5,365	2.91%	4.20%	19.45	57.94%
0.5 - 1.0	228,357,112.45	0.76%	5,199	2.82%	4.03%	19.85	48.86%
1.0 - 1.5	345,459,481.29	1.15%	4,509	2.44%	4.01%	20.26	42.88%
1.5 - 2.0	591,845,601.30	1.96%	5,254	2.85%	3.93%	21.60	48.99%
2.0 - 2.5	939,760,154.24	3.12%	6,565	3.56%	4.01%	21.84	56.27%
2.5 - 3.0	1,378,667,094.57	4.57%	8,060	4.37%	4.05%	22.62	63.31%
3.0 - 3.5	1,929,258,164.41	6.40%	9,757	5.28%	4.08%	22.68	70.74%
3.5 - 4.0	2,461,030,162.17	8.17%	11,200	6.07%	4.17%	22.72	76.43%
4.0 - 4.5	2,735,963,818.87	9.08%	11,646	6.31%	4.19%	22.62	80.74%
4.5 - 5.0	2,499,743,878.99	8.29%	10,050	5.44%	4.23%	21.97	83.60%
5.0 - 5.5	1,660,473,013.49	5.51%	6,418	3.48%	4.21%	21.31	85.13%
5.5 - 6.0	880,036,510.05	2.92%	3,228	1.75%	4.23%	20.48	84.94%
6.0 - 6.5	376,236,977.84	1.25%	1,265	0.69%	4.35%	20.29	83.37%
6.5 - 7.0	192,522,594.31	0.64%	620	0.34%	4.36%	20.45	81.52%
7.0 >	309,234,309.09	1.03%	1,024	0.55%	4.44%	20.71	81.23%
Unknown	13,507,219,945.02	44.81%	94,463	51.17%	3.95%	20.47	70.94%
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Weighted Average	4.0
Minimum	0.0
Maximum	10.0

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24. Debt Service to Income

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 5 %	635,856,710.95	2.11%	12,678	6.87%	2.91%	21.88	56.27%
5 % - 10 %	1,607,251,572.55	5.33%	12,945	7.01%	3.23%	23.74	55.60%
10 % - 15 %	3,108,775,381.70	10.31%	17,331	9.39%	3.60%	23.16	68.41%
15 % - 20 %	4,117,313,808.54	13.66%	18,728	10.14%	4.08%	22.09	76.31%
20 % - 25 %	3,969,842,417.14	13.17%	16,439	8.90%	4.58%	21.24	81.33%
25 % - 30 %	2,142,425,502.20	7.11%	8,326	4.51%	4.94%	20.89	84.13%
30 % - 35 %	667,994,410.41	2.22%	2,403	1.30%	5.06%	20.71	85.31%
35 % - 40 %	220,387,649.78	0.73%	773	0.42%	5.09%	20.52	83.36%
40 % - 45 %	104,065,381.31	0.35%	348	0.19%	4.99%	21.24	82.36%
45 % - 50 %	54,710,220.14	0.18%	180	0.10%	4.93%	21.29	80.36%
50 % - 55 %	28,299,900.37	0.09%	102	0.06%	5.00%	20.71	81.01%
55 % - 60 %	16,384,373.85	0.05%	57	0.03%	4.86%	22.46	76.79%
60 % - 65 %	10,359,571.18	0.03%	39	0.02%	4.79%	21.10	81.46%
65 % - 70 %	7,701,905.46	0.03%	27	0.01%	4.54%	20.89	76.62%
70 % >	19,237,821.78	0.06%	66	0.04%	4.53%	20.79	78.31%
Unknown	13,429,664,708.17	44.56%	94,181	51.01%	3.95%	20.47	70.91%
Total	30,140,271,335.53	100.00%	184,623	100.00%	4.07%	21.32	73.06%

Weighted Average	18.85 %
Minimum	0.00 %
Maximum	97.64 %

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25. Loanpart Payment Frequency

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
Monthly	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%
Quarterly							
Semi-annually							
Annually							
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

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26. Guarantee Type (NHG / Non NHG)

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
NHG Loans							
Non NHG Loans	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

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27. Originator

Originator	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLOMV
ABN AMRO	2,785,954,844.67	9.24%	26,931	7.91%	3.30%	22.86	72.69%
Direktbank (label)	18,570,939,196.80	61.62%	209,182	61.42%	4.23%	18.72	74.60%
AA Retailbank	5,909,457,295.65	19.61%	72,561	21.31%	4.17%	18.16	69.63%
Florius	2,873,919,998.41	9.54%	31,895	9.37%	3.57%	43.08	70.55%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

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28. Servicer

Servicer	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
Stater	25,457,006,303.88	84.46%	284,324	83.48%	4.07%	21.65	72.71%
Quion	4,683,265,031.65	15.54%	56,245	16.52%	4.05%	19.48	75.01%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

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29. Capital Insurance Policy Provider

Insurance Policy Provider	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
No policy attached	24,877,042,965.74	82.54%	274,421	80.58%	3.95%	22.22	72.70%
ABN AMRO	537,065,349.18	1.78%	8,307	2.44%	4.50%	19.21	76.99%
ASR	3,101,184,034.78	10.29%	36,871	10.83%	4.71%	16.91	72.58%
Delta Lloyd (51%) ABN AMRO (49%)	165,651,216.95	0.55%	1,946	0.57%	4.44%	16.25	74.64%
SRLEV N.V.	947,747,921.74	3.14%	12,731	3.74%	4.46%	16.90	77.50%
Others	511,579,847.14	1.70%	6,293	1.85%	4.22%	16.15	81.09%
Total	30,140,271,335.53	100.00%	340,569	100.00%	4.07%	21.32	73.06%

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Glossary

Term	Definition / Calculation
[Article 405 of the CRR]	means Article 405 of Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and
[Article 51 of the AIFMR]	means Article 51 of the Commission Delegated Regulation No 231/2013 of 19 December 2012 supplementing Directive 2011/61/EU of the European Parliament
Arrears	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 122a CRD	means Article 122a of Directive 2006/48/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, as the case may be, any asset purchaser who accedes to the Programme as Asset Purchaser.
Asset Purchaser Accounts	means any of the Asset Purchaser Collection Account and the Asset Purchaser Construction Deposit Account.
Asset Purchaser Account Bank	means ABN AMRO Bank N.V..
Asset Purchaser Redemption Priority of Payments	means the priority of payments as set out as such in section 5.9 (Priority of Payments) of this Base Prospectus.
Asset Purchaser Revenue Priority of Payments	means the priority of payments as set out in section 5.9 (Priority of Payments) of this Base Prospectus.
Asset Purchaser Swap Counterparty	means ABN AMRO Bank N.V..
Asset Purchaser Swap Counterparty Default Payment	means any 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
Asset Purchaser Swap Notional Amount	means an amount equal to the aggregate Principal Outstanding Amount on the IC Loans, less an amount equal to any balance standing to the debit 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 repaid
Back-Up Servicer	N/A
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 balance of the pool.
Constant Prepayment Rate (CPR)	means the ratio calculated by dividing the annualized 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 Mortgaged
Construction Deposit Guarantee	N/A
Coupon	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 Foreclosure Value (CLTIFV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the indexed foreclosure value.
Current Loan to Indexed Market Value (CLTIMV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the indexed market value.
Current Loan to Original Foreclosure Value (CLTOFV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the original foreclosure value.
Current Loan to Original Market Value (CLTOMV)	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 borrowers disposable income.
Deferred Purchase Price	means part of the purchase price for the Mortgage Receivables equal to the sum of all Deferred Purchase Price Instalments.
Deferred Purchase Price Instalment	means, after application of the relevant available amounts in accordance with the relevant Priority of Payments, any amount remaining after all items ranking higher than the item relating to the Deferred Purchase Price have been satisfied.
Delinquency	means a mortgage loan being in arrear.
Economic Region	means an economic region as determined based on the zip code of the property underlying the mortgage loan based on the Nomenclature of Territorial Units for Statistics (NUTS).
Excess Spread Margin	means the excess margin of 0.5 per cent. per annum of the sum of (a) the Principal Outstanding Amount of all IC Loans of the Asset Purchaser on the first day of each IC Interest Period in the relevant Floating Rate Interest Period, less (b) any IC Loan Principal Deficiency recorded on the IC Loan
Excess Spread Percentage	means 0.5 per cent. per annum.
Final Maturity Date	means in respect of a Series and Class or Sub-class of Notes, the Final Maturity Date set out in the Applicable Final Terms.
First Optional Redemption Date	means, in respect of the Notes of a Series and Class or Sub-class, the Notes Payment Date listed as first optional redemption date in the Applicable Final Terms.
Foreclosed Mortgage Loan	means all mortgage rights and ancillary rights have been exercised.
Foreclosed NHG Loan	means all mortgage rights and ancillary rights have been exercised on a mortgage that has the benefit of a NHG Guarantee.
Foreclosed Non NHG Loan	means all mortgage rights and ancillary rights have been exercised on a mortgage that does not have the benefit of a NHG Guarantee.
Foreclosure	means forced (partial) repayment of the mortgage loan.
Foreclosure Value	means the foreclosure value of the Mortgaged 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 Loan	means any advance of moneys granted by the Issuer to the Asset Purchaser.
Indexed Foreclosure Value	means the value calculated by indexing the Original Foreclosure 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 this 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 set out in section 5.2 (Priority of Payments) of this 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.

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Loan part	means one or more loan parts (leningdelen) of which a mortgage loan consists. the different loan parts of a mortgage loan usually differentiate for repayment type or maturity date.
Loan part Payment Frequency	means the contractually 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 voluntary.
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 to the has the meaning ascribed to it in section 5.3 (Mortgage Loan Criteria) of this Base Prospectus.
Mortgage Loan Criteria	
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 means the aggregate outstanding principal amount on the mortgage pool net of savings deposits.
Net Outstanding Balance	
NHG Guarantee	means a guarantee (borgtocht) under the NHG Conditions granted by Stichting WEW.
NHG Loan	means a mortgage loan that benefits from a NHG Guarantee.
Non NHG Loan	means a mortgage loan that does not benefit from a NHG 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 7.1 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 Foreclosure Value	means the Foreclosure 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 Foreclosure Value as assigned (or derived from the Market Value) by the valuer in that valuation
Original Loan to Original Foreclosure Value (OLTOFV)	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the original foreclosure value.
Original Loan to Original Market Value (OLTOMV)	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 Foreclosure 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 Foreclosure Value) by the valuer in that valuation
Originator	means the relevant originator of a Mortgage Loan.
Outstanding Principal Amount	means, at any moment in time, (i) the outstanding principal amount of a mortgage receivable at such time (net of any saving deposits related to the mortgage receivable) and (ii), after a realised loss in respect of such mortgage receivable having occurred, zero.
Payment Ratio	N/A
Penalties	means amounts to be paid by the borrower with regard to amounts in arrears and or (partial) prepayment of the mortgage loan according to the relevant mortgage contract and applicable general conditions.
Performing Loans	means Mortgage Loans that are not in Arrear or Delinquent.
Portfolio Review Event	has the meaning ascribed to it in section 7.4 (Portfolio Conditions) of this Base Prospectus.
Post-Foreclosure Proceeds	means all recoveries with regard 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 on a Note is repaid either partly or in full.
Principal Payment Rate (PPR)	The ratio calculated by dividing the sum of the collections of the principal receivables by the amount of the outstanding principal balances of the mortgage pool at the beginning the relevant period.
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 thereto in section 5.10 (Loss Allocation) of the Base Prospectus.
Recoveries	means collection of proceeds towards redemption of any outstanding claims on the borrower relating to the mortgage loan including both foreclosure and post-foreclosure proceeds.
Remaining Tenor	means the period between the cut-off date and the legal maturity of a loan part.
Replacements	n/a
Replenishments	means any new mortgage receivables which are sold and assigned by the Seller to the Asset Purchaser as ascribed in section 7.1 (Purchase, repurchase 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 this Base Prospectus.
Saving 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 he 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., MoneYou B.V., Quion 9 B.V. and Oosteroever Hypotheken B.V.;
Servicer	means ABN AMRO Hypotheken Groep B.V..
Special Servicer	N/A
Sub- Servicer	means Stater Nederland B.V. in relation to Mortgage Receivables sold by ABN AMRO Bank N.V., ABN AMRO Hypotheken Groep B.V., MoneYou B.V.; and Quion Groep B.V. in relation to Mortgage Receivables sold by Oosteroever Hypotheken B.V. and Quion 9 B.V.
Subordinated Loan	has the meaning ascribed to it in section 5.7 (IC Loan Agreement) of this Base Prospectus.
Trigger Event	has the meaning ascribed to it in section 5.2 (Priority of Payments) of this Base Prospectus.
Unreserved Ledger	has the meaning ascribed to it in section 5.5 (Issuer Transaction Account) of this 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 their respective Issue Dates that are outstanding on such date, taking into account any redemptions 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 to remain outstanding, whereby the time between the initial period and 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 Woningen.
WEW Claims	means losses which are claimed with the WEW based on the NHG conditions.

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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	Ernst & Young Accountants LLP Antonio Vivaldistraat 150 1083 HP Amsterdam 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. Prins Bernhardplein 200 1097 JB 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 Prins Bernhardplein 200 1097 JB 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	MoneYou B.V. Sciencepark 404 1098 XH Amsterdam 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		