

Dolphin Master Issuer B.V.

Monthly Portfolio and Performance Report

Reporting period: 1 September 2016 - 30 September 2016

Reporting Date: 30 September 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	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016
Determination Date	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016
Interest Payment Date	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016
Principal Payment Date	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016
Current Reporting Period	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16
Previous Reporting Period	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16
Accrual Start 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 End Date	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016
Accrual Period (in days)	91	91	91	91	91	91	91	91	91	91	91	91	91	91	91
Fixing Date Reference Rate	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

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	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016	30-09-2016
Determination Date	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016	26-12-2016
Interest Payment Date	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016
Principal Payment Date	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016
Current Reporting Period	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16	sep-16
Previous Reporting Period	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16	aug-16
Accrual Start 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 End Date	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016	28-12-2016
Accrual Period (in days)	91	91	91	91	91	91	91	91	91	91	91	91	91
Fixing Date Reference Rate	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

The Mortgage Loan Portfolio

Number of Mortgage Loans

Number of Mortgage Loans at the beginning of the Reporting Period		340,558
Matured Mortgage Loans	-/-	293
Prepaid Mortgage Loans	-/-	1,789
Further Advances / Modified Mortgage Loans		155
Replacements		-
Replenishments		3,262
Loans repurchased by the Seller	-/-	2,507
Foreclosed Mortgage Loans	-/-	25
Others		-618
Number of Mortgage Loans at the end of the Reporting Period		338,743

Amounts

Net Outstanding balance at the beginning of the Reporting Period		30,140,348,127.88
Scheduled Principal Receipts	-/-	28,251,994.64
Prepayments *)	-/-	200,189,557.84
Further Advances / Modified Mortgage Loans		9,084,351.09
Replacements		-
Replenishments		407,133,999.70
Loans repurchased by the Seller	-/-	161,317,843.11
Foreclosed Mortgage Loans	-/-	4,518,729.55
Others		-21,940,758.40
Rounding		-
Net Outstanding balance at the end of the Reporting Period		30,140,347,595.13

Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period		17,152,398.15
Changes in Construction Deposit Obligations		-2,821,711.99
Construction Deposit Obligations at the end of the Reporting Period		14,330,686.16

Amount of Saving Deposits

Saving Deposit at the beginning of the Reporting Period		1,527,178,990.90
Changes in Saving Deposits		-1,739,367.25
Saving Deposits at the end of the Reporting Period		1,525,439,623.65

Foreclosure Statistics - Total

	Previous Period	Current Period
Foreclosures reporting periodically		
Number of Mortgage Loans foreclosed during the Reporting Period	55	25
Net principal balance of Mortgage Loans foreclosed during the Reporting Period	11,485,919.82	4,518,729.55
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/- 9,651,298.44	4,011,935.67
Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period	1,834,621.38	506,793.88
Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period	-/- -	-
Losses minus recoveries during the Reporting Period	1,834,621.38	506,793.88
Average loss severity during the Reporting Period	15.97%	11.22%
Foreclosures since Closing Date		
Number of Mortgage Loans foreclosed since the Closing Date	2,427	2,452
Net principal balance of Mortgage Loans foreclosed since the Closing Date	503,240,850.80	507,759,580.35
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/- 354,704,058.85	358,715,994.52
Total amount of losses on Mortgage Loans foreclosed since the Closing Date	148,536,791.95	149,043,585.83
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	147,034,244.37	147,541,038.25
Average loss severity since the Closing Date	29.22%	29.06%
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
Foreclosures reporting periodically		
Number of Non NHG Loans foreclosed during the Reporting Period	55	25
Net principal balance of Non NHG Loans foreclosed during the Reporting Period	11,485,919.82	4,518,729.55
Recoveries from sales on Foreclosed Non NHG Loans during the Reporting Period	-/- 9,651,298.44	4,011,935.67
Total amount of losses on Foreclosed Non NHG Loans during the Reporting Period	1,834,621.38	506,793.88
Post-foreclosure recoveries on Foreclosed Non NHG Loans during the Reporting Period	-/- -	-
Losses minus recoveries during the Reporting Period	1,834,621.38	506,793.88
Average loss severity Non NHG Loans during the Reporting Period	15.97%	11.22%
Foreclosures since Closing Date		
Number of Mortgage Loans foreclosed since the Closing Date	2,427	2,452
Net principal balance of Non NHG loans foreclosed since the Closing Date	503,240,850.80	507,759,580.35
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/- 354,704,058.85	358,715,994.52
Total amount of losses on Non NHG Loans foreclosed since the Closing Date	148,536,791.95	149,043,585.83
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	147,034,244.37	147,541,038.25
Average loss severity Non NHG Loans since the Closing Date	29.22%	29.06%
Foreclosures		
Number of Non NHG Loans in foreclosure at the beginning of the Reporting Period	N.A.	N.A.
Number of new Non NHG Loans in foreclosure during the Reporting Period	N.A.	N.A.
Number of Non NHG Loans for which foreclosure was completed in the Reporting Period	-/- N.A.	N.A.
Number of Non NHG Loans in foreclosure at the end of the Reporting Period	N.A.	N.A.
Net principal balance of Non NHG Loans in foreclosure at the beginning of the Reporting Period	N.A.	N.A.
Net principal balance of new Non NHG Loans in foreclosure during the Reporting Period	N.A.	N.A.
Net principal balance of Non NHG Loans for which foreclosure was completed during the Reporting Period	-/- N.A.	N.A.
Net principal balance of Non NHG Loans in foreclosure at the end of the Reporting Period	N.A.	N.A.

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	6.49%	6.53%
Annualized 1-month average CPR	7.04%	7.69%
Annualized 3-month average CPR	7.14%	7.36%
Annualized 6-month average CPR	6.59%	6.76%
Annualized 12-month average CPR	7.16%	7.18%
<u>Principal Payment Rate (PPR)</u>		
Annualized Life PPR	1.30%	1.29%
Annualized 1-month average PPR	1.04%	1.12%
Annualized 3-month average PPR	1.21%	1.11%
Annualized 6-month average PPR	1.21%	1.18%
Annualized 12-month average PPR	1.52%	1.47%
<u>Payment Ratio</u>		
Periodic Payment Ratio	N.A.	N.A.

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 2016
Stratifications
1. Key Characteristics

Description	As per Reporting Date
Principal amount	31,665,787,218.78
Value of savings deposits	1,525,439,623.65
Net principal balance	30,140,347,595.13
Construction Deposits	14,330,686.16
Net principal balance excl. Construction and Saving Deposits	30,126,016,908.97
Negative balance	0.00
Net principal balance excl. Construction and Saving Deposits and Negative Balance	30,126,016,908.97
Number of loans	183,449
Number of loanparts	338,743
Number of negative loanparts	0
Average principal balance (borrower)	164,298.24
Weighted average current interest rate	4.00 %
Weighted average maturity (in years)	21.34
Weighted average remaining time to interest reset (in years)	7.00
Weighted average seasoning (in years)	8.75
Weighted average CLTOMV	73.10 %
Weighted average CLTIMV	74.68 %
Weighted average CLTIFV	87.86 %
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	16,465.11	29,600,083,896.60	98.21%	333,241	98.37%	3.99%	21.38	72.84%
< 30 days	800,610.59	317,721,728.80	1.05%	3,213	0.91%	4.18%	19.59	85.53%
30 days - 60 days	485,411.36	88,049,077.84	0.29%	964	0.30%	4.03%	19.93	87.05%
60 days - 90 days	334,607.93	34,844,360.93	0.12%	381	0.12%	4.20%	18.44	89.65%
90 days - 120 days	261,093.29	19,873,457.16	0.07%	199	0.07%	4.18%	18.56	86.00%
120 days - 150 days	220,611.76	12,817,308.94	0.04%	137	0.04%	4.32%	18.19	91.11%
150 days - 180 days	226,499.15	10,737,067.32	0.04%	95	0.03%	4.23%	18.72	93.45%
180 days >	2,753,894.27	56,220,697.54	0.19%	513	0.16%	4.08%	18.31	89.72%
Total	5,099,193.46	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

Weighted Average	79.74
Minimum	0.30
Maximum	19,151.10

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2. Redemption Type

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
Annuity	2,315,353,174.22	7.68%	27,170	8.02%	3.24%	25.20	79.02%
Bank Savings	536,949,279.76	1.78%	8,333	2.46%	4.40%	19.07	76.60%
Interest only	16,773,974,490.37	55.65%	190,529	56.25%	3.98%	23.96	68.68%
Investment	1,848,859,651.07	6.13%	11,582	3.42%	3.99%	16.75	87.68%
Life Insurance	4,194,839,309.06	13.92%	42,033	12.41%	4.00%	14.85	82.95%
Linear	368,524,941.18	1.22%	3,962	1.17%	2.93%	24.47	71.42%
Savings	2,526,567,000.92	8.38%	35,268	10.41%	4.90%	16.64	68.93%
Hybrid	1,257,103,282.65	4.17%	10,656	3.15%	4.34%	18.16	79.52%
Other	318,176,465.90	1.06%	9,210	2.72%	2.50%	17.70	51.77%
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

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3. Outstanding Loan Amount

From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 25,000	237,276,791.39	0.79%	15,438	8.42%	3.86%	16.59	44.16%
25,000 - 50,000	656,869,458.00	2.18%	17,205	9.38%	3.91%	16.82	41.42%
50,000 - 75,000	951,176,307.10	3.16%	15,054	8.21%	4.01%	17.59	42.59%
75,000 - 100,000	1,375,626,662.76	4.56%	15,488	8.44%	3.95%	19.15	49.00%
100,000 - 150,000	3,949,391,717.04	13.10%	31,216	17.02%	3.98%	20.38	61.60%
150,000 - 200,000	5,264,401,933.28	17.47%	30,050	16.38%	4.03%	21.27	72.72%
200,000 - 250,000	5,171,917,741.42	17.16%	23,005	12.54%	4.07%	21.43	78.87%
250,000 - 300,000	4,336,413,380.36	14.39%	15,849	8.64%	4.08%	21.99	81.54%
300,000 - 350,000	2,649,922,720.72	8.79%	8,180	4.46%	4.02%	22.51	81.51%
350,000 - 400,000	1,727,440,323.64	5.73%	4,620	2.52%	3.97%	22.66	81.53%
400,000 - 450,000	1,128,052,688.28	3.74%	2,656	1.45%	3.93%	22.60	82.27%
450,000 - 500,000	793,875,420.08	2.63%	1,673	0.91%	3.82%	23.00	81.82%
500,000 - 550,000	490,277,871.24	1.63%	932	0.51%	3.87%	22.94	81.79%
550,000 - 600,000	388,084,707.72	1.29%	674	0.37%	3.75%	23.61	81.11%
600,000 - 650,000	271,914,026.86	0.90%	434	0.24%	3.79%	23.12	82.52%
650,000 - 700,000	225,047,404.75	0.75%	333	0.18%	3.81%	22.38	81.90%
700,000 - 750,000	141,778,566.39	0.47%	195	0.11%	3.81%	23.96	82.19%
750,000 - 800,000	114,983,666.09	0.38%	148	0.08%	3.56%	23.04	81.82%
800,000 - 850,000	78,631,018.54	0.26%	95	0.05%	3.60%	24.63	79.30%
850,000 - 900,000	76,251,040.67	0.25%	87	0.05%	3.61%	23.20	81.23%
900,000 - 950,000	63,989,605.90	0.21%	69	0.04%	3.52%	23.47	86.26%
950,000 - 1,000,000	47,024,542.90	0.16%	48	0.03%	3.37%	22.02	81.51%
1,000,000 >							
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Average	164,298.24
Minimum	0.01
Maximum	1,000,000.00

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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	111,798,036.91	0.37%	2,789	0.82%	4.18%	9.06	44.30%
1995 - 1996	58,761,701.03	0.19%	1,245	0.37%	3.92%	9.69	50.86%
1996 - 1997	98,148,113.37	0.33%	2,142	0.63%	3.91%	10.62	51.96%
1997 - 1998	152,535,148.37	0.51%	3,100	0.92%	4.25%	11.06	54.74%
1998 - 1999	266,346,766.65	0.88%	5,061	1.49%	4.61%	11.99	55.74%
1999 - 2000	427,381,101.81	1.42%	7,230	2.13%	4.28%	12.86	58.09%
2000 - 2001	376,916,084.37	1.25%	5,226	1.54%	3.88%	14.08	65.01%
2001 - 2002	692,362,487.64	2.30%	7,604	2.24%	4.15%	15.35	72.58%
2002 - 2003	1,064,532,868.62	3.53%	11,386	3.36%	4.24%	16.09	74.24%
2003 - 2004	1,670,707,483.62	5.54%	18,222	5.38%	4.01%	16.80	75.59%
2004 - 2005	1,737,800,396.51	5.77%	19,413	5.73%	3.81%	17.44	76.20%
2005 - 2006	3,252,028,898.22	10.79%	35,551	10.49%	3.60%	19.14	74.72%
2006 - 2007	4,733,732,772.06	15.71%	50,294	14.85%	4.01%	19.23	74.38%
2007 - 2008	3,159,334,164.67	10.48%	33,771	9.97%	4.76%	20.67	73.30%
2008 - 2009	2,924,891,246.49	9.70%	31,498	9.30%	5.16%	21.17	75.12%
2009 - 2010	1,259,098,350.62	4.18%	15,190	4.48%	4.24%	21.20	71.29%
2010 - 2011	717,683,571.55	2.38%	9,472	2.80%	4.51%	22.49	70.32%
2011 - 2012	476,465,981.74	1.58%	6,604	1.95%	4.12%	25.27	72.50%
2012 - 2013	516,619,721.09	1.71%	7,150	2.11%	4.16%	23.99	73.56%
2013 - 2014	772,277,693.78	2.56%	10,209	3.01%	4.02%	24.19	72.25%
2014 - 2015	917,956,954.21	3.05%	10,633	3.14%	3.57%	27.26	69.84%
2015 - 2016	2,749,865,131.02	9.12%	26,618	7.86%	3.05%	32.69	71.75%
2016 >=	2,003,102,920.78	6.65%	18,335	5.41%	2.63%	28.69	76.45%
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

Weighted Average	2008
Minimum	1973
Maximum	2016

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 2016
5. Seasoning

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
< 1 year	2,269,856,552.16	7.53%	21,265	6.28%	2.67%	29.58	75.74%
1 year - 2 years	2,736,733,693.97	9.08%	26,385	7.79%	3.09%	31.98	71.77%
2 years - 3 years	759,978,460.94	2.52%	9,100	2.69%	3.64%	26.84	69.78%
3 years - 4 years	768,052,530.81	2.55%	10,298	3.04%	4.07%	23.18	72.52%
4 years - 5 years	517,565,826.40	1.72%	7,124	2.10%	4.19%	25.30	73.44%
5 years - 6 years	482,681,083.97	1.60%	6,701	1.98%	4.11%	24.89	72.50%
6 years - 7 years	745,619,054.00	2.47%	9,906	2.92%	4.54%	22.02	70.22%
7 years - 8 years	1,459,075,906.37	4.84%	17,084	5.04%	4.44%	21.23	72.25%
8 years - 9 years	3,234,482,481.41	10.73%	34,596	10.21%	5.12%	21.01	74.67%
9 years - 10 years	3,227,699,953.73	10.71%	34,503	10.19%	4.65%	20.53	73.70%
10 years - 11 years	5,069,706,333.83	16.82%	53,655	15.84%	3.86%	19.12	74.18%
11 years - 12 years	2,532,721,123.76	8.40%	28,335	8.36%	3.63%	18.98	75.18%
12 years - 13 years	1,749,509,720.06	5.80%	19,472	5.75%	3.83%	17.25	76.33%
13 years - 14 years	1,551,362,611.85	5.15%	16,909	4.99%	4.05%	16.73	75.41%
14 years - 15 years	1,018,992,350.34	3.38%	10,725	3.17%	4.28%	15.92	74.19%
15 years - 16 years	622,892,171.67	2.07%	7,089	2.09%	4.07%	15.12	71.27%
16 years - 17 years	345,636,903.78	1.15%	5,089	1.50%	3.90%	13.83	62.90%
17 years - 18 years	432,057,235.09	1.43%	7,460	2.20%	4.37%	12.67	57.98%
18 years - 19 years	226,570,713.15	0.75%	4,413	1.30%	4.60%	11.74	55.23%
19 years - 20 years	145,788,112.51	0.48%	2,994	0.88%	4.16%	11.42	53.99%
20 years - 21 years	88,076,416.16	0.29%	1,902	0.56%	3.84%	10.10	51.73%
21 years - 22 years	51,078,498.26	0.17%	1,125	0.33%	3.96%	9.39	50.02%
22 years - 23 years	51,749,608.01	0.17%	1,216	0.36%	4.04%	9.48	46.64%
23 years - 24 years	29,387,888.05	0.10%	740	0.22%	4.26%	9.35	42.96%
24 years - 25 years	20,851,951.97	0.07%	605	0.18%	4.48%	7.93	39.35%
25 years - 26 years	498,143.70	0.00%	9	0.00%	3.78%	4.01	40.49%
26 years - 27 years	306,648.78	0.00%	8	0.00%	3.42%	4.97	40.55%
27 years - 28 years	363,416.28	0.00%	6	0.00%	4.03%	4.03	44.02%
28 years - 29 years	249,115.67	0.00%	6	0.00%	5.23%	4.85	51.60%
29 years - 30 years	272,530.57	0.00%	5	0.00%	5.44%	4.64	44.53%
30 years >	530,557.88	0.00%	18	0.01%	4.06%	8.30	36.63%
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

Weighted Average	8.75
Minimum	0.08
Maximum	43.42

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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	1,733,123.20	0.01%	32	0.01%	3.96%	-1.68	54.15%
2016 - 2020	244,045,125.69	0.81%	6,690	1.97%	3.80%	1.80	58.52%
2020 - 2025	735,638,213.76	2.44%	14,735	4.35%	4.11%	6.24	58.38%
2025 - 2030	2,457,521,708.08	8.15%	38,029	11.23%	4.10%	11.25	63.19%
2030 - 2035	7,245,480,016.43	24.04%	77,038	22.74%	3.97%	16.11	75.54%
2035 - 2040	13,845,692,699.05	45.94%	145,150	42.85%	4.26%	20.32	75.25%
2040 - 2045	1,727,464,574.30	5.73%	21,820	6.44%	4.00%	25.46	68.71%
2045 - 2050	2,433,057,284.63	8.07%	20,425	6.03%	2.83%	29.16	75.97%
2050 - 2055	27,033,972.92	0.09%	323	0.10%	3.84%	35.79	54.34%
2055 - 2060	34,616,763.11	0.11%	400	0.12%	3.74%	40.60	55.98%
2060 - 2065	35,466,809.99	0.12%	410	0.12%	3.92%	45.72	55.19%
2065 - 2070	43,300,460.81	0.14%	512	0.15%	3.94%	50.71	59.07%
2070 - 2075	48,972,066.07	0.16%	656	0.19%	4.12%	55.68	60.54%
2075 - 2080	41,375,117.98	0.14%	548	0.16%	3.94%	60.80	67.64%
2080 - 2085	338,423,682.21	1.12%	3,994	1.18%	3.99%	65.17	64.01%
2085 - 2090	340,344,459.86	1.13%	3,185	0.94%	3.37%	71.17	73.17%
2090 - 2095	540,181,517.04	1.79%	4,796	1.42%	2.82%	73.86	69.55%
2095 - 2100							
2100 >=							
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

Weighted Average	2038
Minimum	2013
Maximum	2091

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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	57,647,023.02	0.19%	2,081	0.61%	3.35%	0.43	59.61%
1 - 2 years	70,400,975.70	0.23%	1,813	0.54%	3.82%	1.48	58.27%
2 - 3 years	93,163,466.83	0.31%	2,288	0.68%	4.00%	2.49	57.85%
3 - 4 years	88,903,225.79	0.29%	1,965	0.58%	3.97%	3.44	58.36%
4 - 5 years	96,929,553.27	0.32%	2,018	0.60%	4.00%	4.47	59.37%
5 - 6 years	128,639,106.55	0.43%	2,662	0.79%	4.13%	5.50	57.65%
6 - 7 years	155,905,168.07	0.52%	3,114	0.92%	4.23%	6.50	58.75%
7 - 8 years	234,844,234.95	0.78%	4,538	1.34%	4.11%	7.49	58.12%
8 - 9 years	240,341,800.26	0.80%	4,198	1.24%	4.01%	8.49	60.07%
9 - 10 years	366,628,154.52	1.22%	5,887	1.74%	3.95%	9.50	61.53%
10 - 11 years	407,797,211.72	1.35%	6,611	1.95%	4.13%	10.48	62.24%
11 - 12 years	527,319,626.74	1.75%	8,346	2.46%	4.27%	11.51	63.70%
12 - 13 years	774,654,526.83	2.57%	11,306	3.34%	4.08%	12.48	64.25%
13 - 14 years	734,354,929.16	2.44%	9,756	2.88%	3.93%	13.46	67.68%
14 - 15 years	1,186,056,687.40	3.94%	13,490	3.98%	3.95%	14.50	71.70%
15 - 16 years	1,442,260,510.33	4.79%	14,667	4.33%	4.19%	15.46	75.25%
16 - 17 years	1,636,756,077.24	5.43%	16,838	4.97%	4.04%	16.50	77.32%
17 - 18 years	2,002,598,977.38	6.64%	20,466	6.04%	3.81%	17.45	77.89%
18 - 19 years	2,245,637,579.91	7.45%	24,167	7.13%	3.64%	18.52	76.82%
19 - 20 years	4,650,233,145.90	15.43%	47,817	14.12%	3.71%	19.46	75.42%
20 - 21 years	2,940,016,286.39	9.75%	30,368	8.96%	4.52%	20.43	75.29%
21 - 22 years	2,865,084,744.05	9.51%	29,504	8.71%	5.00%	21.49	74.71%
22 - 23 years	1,418,263,186.93	4.71%	15,630	4.61%	4.84%	22.38	74.41%
23 - 24 years	659,118,125.18	2.19%	8,694	2.57%	4.50%	23.45	70.32%
24 - 25 years	330,613,791.27	1.10%	4,655	1.37%	4.04%	24.44	70.05%
25 - 26 years	209,928,624.41	0.70%	2,849	0.84%	4.15%	25.42	65.38%
26 - 27 years	190,650,497.16	0.63%	2,289	0.68%	3.81%	26.56	68.06%
27 - 28 years	380,676,455.34	1.26%	4,159	1.23%	3.52%	27.42	67.88%
28 - 29 years	1,356,360,683.72	4.50%	11,984	3.54%	3.04%	28.62	72.39%
29 - 30 years	1,171,237,322.80	3.89%	9,388	2.77%	2.62%	29.62	79.81%
> 30 years	1,477,325,896.31	4.90%	15,195	4.49%	3.40%	66.66	67.39%
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

Weighted Average	21.34
Minimum	0.00
Maximum	74.92

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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 %	14,073,702.78	0.05%	640	0.35%	3.89%	19.49	16.99%
10 % - 20 %	72,374,004.91	0.24%	1,936	1.06%	3.74%	21.10	15.52%
20 % - 30 %	230,242,234.61	0.76%	4,406	2.40%	3.75%	21.15	20.86%
30 % - 40 %	495,435,306.05	1.64%	7,301	3.98%	3.78%	21.00	27.89%
40 % - 50 %	962,343,060.77	3.19%	11,198	6.10%	3.76%	21.26	35.30%
50 % - 60 %	1,746,065,886.58	5.79%	16,290	8.88%	3.79%	21.20	43.31%
60 % - 70 %	2,124,166,820.42	7.05%	17,099	9.32%	3.82%	21.02	50.47%
70 % - 80 %	3,220,021,524.61	10.68%	21,656	11.80%	3.82%	21.37	57.72%
80 % - 90 %	3,334,752,961.96	11.06%	19,562	10.66%	3.94%	21.84	66.32%
90 % - 100 %	4,392,198,378.86	14.57%	20,933	11.41%	3.87%	23.17	74.67%
100 % - 110 %	2,857,680,310.16	9.48%	13,327	7.26%	4.13%	21.19	80.38%
110 % - 120 %	4,201,694,177.88	13.94%	18,196	9.92%	4.06%	22.20	90.05%
120 % - 130 %	5,773,342,571.30	19.15%	26,628	14.52%	4.29%	19.66	97.09%
130 % - 140 %	286,514,510.16	0.95%	1,443	0.79%	4.24%	18.94	89.23%
140 % - 150 %	142,475,337.96	0.47%	770	0.42%	4.18%	18.59	86.44%
150 % >	286,966,806.12	0.95%	2,064	1.13%	4.05%	18.15	86.59%
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Weighted Average	95.27 %
Minimum	0.00 %
Maximum	299.57 %

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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 %	44,865,936.38	0.15%	2,760	1.50%	3.85%	17.42	6.06%
10 % - 20 %	208,231,941.00	0.69%	5,386	2.94%	3.89%	19.04	13.59%
20 % - 30 %	525,471,255.10	1.74%	8,899	4.85%	3.92%	19.27	21.83%
30 % - 40 %	940,165,555.26	3.12%	11,992	6.54%	3.95%	20.02	30.19%
40 % - 50 %	1,533,509,470.64	5.09%	14,973	8.16%	3.90%	20.40	38.60%
50 % - 60 %	2,354,081,398.69	7.81%	18,714	10.20%	3.87%	21.01	47.20%
60 % - 70 %	2,790,806,057.13	9.26%	18,634	10.16%	3.89%	21.01	55.52%
70 % - 80 %	3,602,689,194.05	11.95%	20,895	11.39%	3.91%	21.56	63.53%
80 % - 90 %	3,799,348,492.04	12.61%	19,092	10.41%	4.01%	22.07	72.72%
90 % - 100 %	4,250,944,637.45	14.10%	18,424	10.04%	3.89%	23.09	81.38%
100 % - 110 %	3,245,551,511.65	10.77%	14,093	7.68%	4.21%	21.79	89.54%
110 % - 120 %	3,919,345,851.37	13.00%	16,210	8.84%	4.13%	22.13	97.81%
120 % - 130 %	2,925,336,294.37	9.71%	13,377	7.29%	4.12%	18.13	105.90%
130 % - 140 %							
140 % - 150 %							
150 % >							
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Weighted Average	85.99 %
Minimum	0.00 %
Maximum	130.00 %

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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 CLTOMV
<= 10 %	71,863,542.36	0.24%	4,073	2.22%	3.87%	14.31	9.63%
10 % - 20 %	328,070,097.87	1.09%	7,998	4.36%	3.87%	15.99	20.00%
20 % - 30 %	679,515,847.54	2.25%	10,930	5.96%	3.89%	17.27	29.27%
30 % - 40 %	1,072,806,937.52	3.56%	12,956	7.06%	3.91%	18.54	36.15%
40 % - 50 %	1,541,983,873.34	5.12%	14,663	7.99%	3.86%	19.80	42.48%
50 % - 60 %	2,090,202,756.87	6.93%	15,923	8.68%	3.82%	20.65	49.12%
60 % - 70 %	2,656,183,590.96	8.81%	17,086	9.31%	3.83%	21.51	56.33%
70 % - 80 %	3,067,484,609.81	10.18%	17,156	9.35%	3.86%	21.64	63.57%
80 % - 90 %	3,441,480,728.37	11.42%	17,136	9.34%	3.93%	21.83	71.47%
90 % - 100 %	3,754,877,613.92	12.46%	16,738	9.12%	3.88%	22.61	79.54%
100 % - 110 %	3,553,472,607.72	11.79%	15,266	8.32%	4.08%	22.40	87.05%
110 % - 120 %	3,418,648,644.69	11.34%	14,130	7.70%	4.05%	22.50	94.10%
120 % - 130 %	2,395,323,184.35	7.95%	10,365	5.65%	4.35%	20.87	98.14%
130 % - 140 %	1,531,985,649.59	5.08%	6,651	3.63%	4.44%	20.09	102.52%
140 % - 150 %	477,734,037.49	1.59%	2,115	1.15%	4.62%	20.09	105.21%
150 % >	58,713,872.73	0.19%	263	0.14%	4.97%	20.77	107.46%
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Weighted Average	87.86 %
Minimum	0.00 %
Maximum	159.38 %

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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 %	20,860,994.14	0.07%	838	0.46%	3.86%	19.79	17.68%
10 % - 20 %	119,715,185.48	0.40%	2,947	1.61%	3.78%	21.00	16.40%
20 % - 30 %	394,203,740.00	1.31%	6,614	3.61%	3.73%	21.07	23.97%
30 % - 40 %	883,639,125.81	2.93%	11,232	6.12%	3.78%	21.37	32.58%
40 % - 50 %	1,761,954,405.92	5.85%	17,228	9.39%	3.77%	21.14	41.60%
50 % - 60 %	2,622,746,834.13	8.70%	21,217	11.57%	3.82%	21.07	50.13%
60 % - 70 %	3,635,060,503.85	12.06%	24,131	13.15%	3.84%	21.36	58.62%
70 % - 80 %	3,890,894,802.88	12.91%	21,832	11.90%	3.94%	22.00	68.10%
80 % - 90 %	4,910,527,361.53	16.29%	22,740	12.40%	3.96%	22.58	76.94%
90 % - 100 %	3,873,695,535.64	12.85%	17,507	9.54%	4.08%	21.99	86.53%
100 % - 110 %	6,860,502,651.41	22.76%	30,677	16.72%	4.23%	20.37	95.73%
110 % - 120 %	756,758,541.97	2.51%	3,754	2.05%	4.24%	18.63	98.44%
120 % - 130 %	151,550,654.89	0.50%	832	0.45%	4.20%	18.48	85.77%
130 % - 140 %	76,923,586.83	0.26%	502	0.27%	4.21%	17.84	82.77%
140 % - 150 %	56,375,093.24	0.19%	376	0.20%	4.04%	17.82	84.55%
150 % >	124,938,577.41	0.41%	1,022	0.56%	3.90%	18.48	90.55%
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Weighted Average	80.98 %
Minimum	0.00 %
Maximum	254.63 %

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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 %	65,002,104.72	0.22%	3,481	1.90%	3.87%	17.48	7.06%
10 % - 20 %	326,055,447.11	1.08%	7,322	3.99%	3.90%	19.19	15.97%
20 % - 30 %	815,767,887.83	2.71%	12,125	6.61%	3.92%	19.48	25.55%
30 % - 40 %	1,521,848,732.26	5.05%	16,342	8.91%	3.91%	20.42	35.49%
40 % - 50 %	2,490,289,203.43	8.26%	20,678	11.27%	3.89%	20.85	45.43%
50 % - 60 %	3,366,217,953.79	11.17%	22,569	12.30%	3.88%	21.08	55.19%
60 % - 70 %	4,144,016,803.44	13.75%	23,645	12.89%	3.94%	21.55	64.67%
70 % - 80 %	4,468,742,364.95	14.83%	21,435	11.68%	3.99%	22.32	75.07%
80 % - 90 %	4,610,466,832.13	15.30%	19,878	10.84%	3.99%	22.57	84.70%
90 % - 100 %	4,415,609,693.28	14.65%	18,742	10.22%	4.20%	22.25	95.05%
100 % - 110 %	3,623,862,794.98	12.02%	15,818	8.62%	4.06%	19.15	104.23%
110 % - 120 %	292,467,777.21	0.97%	1,414	0.77%	4.14%	18.01	110.37%
120 % - 130 %							
130 % - 140 %							
140 % - 150 %							
150 % >							
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Weighted Average	73.10 %
Minimum	0.00 %
Maximum	110.50 %

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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 CL TOMV
<= 10 %	106,980,353.89	0.35%	5,206	2.84%	3.86%	14.49	11.36%
10 % - 20 %	483,391,377.86	1.60%	10,309	5.62%	3.87%	16.44	22.65%
20 % - 30 %	1,006,604,183.24	3.34%	14,115	7.69%	3.91%	17.93	32.50%
30 % - 40 %	1,595,634,856.28	5.29%	16,516	9.00%	3.87%	19.38	40.23%
40 % - 50 %	2,319,468,401.03	7.70%	18,484	10.08%	3.83%	20.49	47.79%
50 % - 60 %	3,105,976,188.76	10.31%	20,062	10.94%	3.83%	21.42	56.20%
60 % - 70 %	3,677,665,466.81	12.20%	20,250	11.04%	3.87%	21.63	64.71%
70 % - 80 %	4,202,842,269.79	13.94%	19,952	10.88%	3.91%	22.14	74.30%
80 % - 90 %	4,284,916,946.06	14.22%	18,748	10.22%	3.99%	22.46	83.19%
90 % - 100 %	4,085,070,024.92	13.55%	17,070	9.31%	4.05%	22.60	91.82%
100 % - 110 %	3,089,589,735.63	10.25%	13,208	7.20%	4.26%	21.28	97.68%
110 % - 120 %	1,755,051,188.61	5.82%	7,642	4.17%	4.44%	20.09	102.49%
120 % - 130 %	408,969,521.44	1.36%	1,802	0.98%	4.70%	20.17	105.59%
130 % - 140 %	18,187,080.81	0.06%	85	0.05%	5.05%	21.46	108.85%
140 % - 150 %							
150 % >							
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Weighted Average	74.68 %
Minimum	0.00 %
Maximum	135.47 %

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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 %	35,387,681.50	0.12%	230	0.07%	0.31%	18.79	75.31%
0.5 % - 1.0 %	169,099,507.13	0.56%	1,563	0.46%	0.76%	19.42	82.18%
1.0 % - 1.5 %	159,712,842.24	0.53%	1,272	0.38%	1.39%	20.20	58.39%
1.5 % - 2.0 %	738,624,711.74	2.45%	9,567	2.82%	1.86%	22.04	59.12%
2.0 % - 2.5 %	3,045,207,874.02	10.10%	37,502	11.07%	2.28%	24.07	63.00%
2.5 % - 3.0 %	4,206,206,341.05	13.96%	45,877	13.54%	2.78%	24.41	75.06%
3.0 % - 3.5 %	3,155,421,541.98	10.47%	32,370	9.56%	3.26%	23.61	80.98%
3.5 % - 4.0 %	2,298,057,475.54	7.62%	24,140	7.13%	3.79%	20.98	74.07%
4.0 % - 4.5 %	4,261,881,501.89	14.14%	44,341	13.09%	4.31%	19.83	72.17%
4.5 % - 5.0 %	4,916,866,482.00	16.31%	53,247	15.72%	4.77%	19.97	74.77%
5.0 % - 5.5 %	4,352,558,805.21	14.44%	51,136	15.10%	5.26%	19.67	72.96%
5.5 % - 6.0 %	2,120,766,723.21	7.04%	27,400	8.09%	5.74%	19.15	73.67%
6.0 % - 6.5 %	605,633,588.08	2.01%	8,897	2.63%	6.21%	18.25	75.74%
6.5 % - 7.0 %	69,108,307.28	0.23%	1,091	0.32%	6.69%	15.32	72.38%
7.0 % >	5,814,212.26	0.02%	110	0.03%	7.30%	11.10	62.64%
Unknown							
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

Weighted Average	4.0 %
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 CL TOMV
< 12 months	4,133,892,070.97	13.72%	55,593	16.41%	3.15%	20.71	73.96%
12 months - 24 months	2,632,468,796.47	8.73%	31,576	9.32%	4.56%	20.37	77.02%
24 months - 36 months	2,386,589,375.47	7.92%	29,442	8.69%	4.54%	19.71	72.67%
36 months - 48 months	1,545,562,784.25	5.13%	18,923	5.59%	4.04%	20.25	72.66%
48 months - 60 months	1,683,759,663.23	5.59%	20,268	5.98%	3.73%	20.61	72.63%
60 months - 72 months	800,051,446.53	2.65%	10,110	2.98%	4.61%	21.89	70.39%
72 months - 84 months	898,495,484.30	2.98%	10,792	3.19%	4.63%	19.25	70.85%
84 months - 96 months	818,819,738.23	2.72%	10,170	3.00%	4.55%	19.38	67.28%
96 months - 108 months	2,157,028,137.97	7.16%	21,696	6.40%	3.38%	24.56	71.85%
108 months - 120 months	5,166,012,814.78	17.14%	51,863	15.31%	3.65%	20.96	73.29%
120 months - 132 months	2,752,622,918.23	9.13%	27,549	8.13%	4.63%	19.82	73.45%
132 months - 144 months	2,147,059,934.04	7.12%	20,589	6.08%	4.45%	21.11	73.66%
144 months - 156 months	428,059,317.03	1.42%	4,569	1.35%	5.52%	20.52	72.69%
156 months - 168 months	453,321,767.46	1.50%	4,721	1.39%	3.74%	29.73	69.94%
168 months - 180 months	381,877,845.59	1.27%	4,271	1.26%	3.39%	24.42	71.71%
180 months - 192 months	37,701,350.32	0.13%	452	0.13%	4.45%	17.75	71.46%
192 months - 204 months	77,396,996.66	0.26%	772	0.23%	4.78%	19.78	73.44%
204 months - 216 months	63,274,454.39	0.21%	705	0.21%	4.60%	20.02	72.06%
216 months - 228 months	773,087,257.89	2.56%	7,198	2.12%	3.39%	30.01	71.79%
228 months - 240 months	534,212,730.14	1.77%	5,138	1.52%	3.30%	27.23	75.24%
240 months - 252 months	8,302,705.78	0.03%	105	0.03%	4.74%	24.89	67.08%
252 months - 264 months	127,615,720.48	0.42%	1,092	0.32%	5.62%	22.05	71.09%
264 months - 276 months	57,332,140.43	0.19%	477	0.14%	5.80%	22.43	71.86%
276 months - 288 months	39,242,594.60	0.13%	319	0.09%	5.81%	23.83	63.46%
288 months - 300 months	18,770,564.14	0.06%	184	0.05%	5.25%	25.55	65.17%
300 months - 312 months	2,352,356.76	0.01%	25	0.01%	5.62%	25.40	63.39%
312 months - 324 months	880,092.06	0.00%	7	0.00%	5.98%	26.46	71.35%
324 months - 336 months	226,885.48	0.00%	4	0.00%	5.35%	28.58	60.13%
336 months - 348 months	9,214,441.74	0.03%	86	0.03%	3.96%	40.32	73.55%
348 months - 360 months	5,030,209.71	0.02%	45	0.01%	3.88%	40.27	74.44%
360 months >=	85,000.00	0.00%	2	0.00%	2.16%	64.98	62.52%
Unknown							
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

Weighted Average	84 months
Minimum	months
Maximum	784 months

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16. Interest Payment Type

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTMV
Fixed	28,550,026,998.01	94.72%	315,208	93.05%	4.10%	21.36	73.34%
Floating	1,590,320,597.12	5.28%	23,535	6.95%	2.14%	20.99	68.65%
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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	27,288,072,730.48	90.54%	164,747	89.81%	4.01%	21.14	72.91%
Appartment	2,765,003,694.60	9.17%	18,217	9.93%	3.85%	23.34	75.36%
House / Business (< 50%)	83,230,432.99	0.28%	462	0.25%	3.79%	19.83	60.86%
House / Business (>= 50%)	4,040,737.06	0.01%	23	0.01%	3.49%	17.28	54.92%
Business							
Other							
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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	634,430,692.58	2.10%	4,203	2.29%	3.89%	22.21	72.86%
Flevoland	781,773,428.13	2.59%	4,643	2.53%	3.97%	20.63	82.09%
Friesland	649,631,386.79	2.16%	4,529	2.47%	3.92%	22.13	73.22%
Gelderland	3,048,229,947.62	10.11%	18,135	9.89%	4.01%	21.88	71.36%
Groningen	633,285,787.62	2.10%	5,062	2.76%	3.89%	21.08	72.74%
Limburg	1,265,043,551.81	4.20%	8,833	4.81%	4.07%	21.30	72.07%
Noord-Brabant	4,592,906,062.42	15.24%	28,138	15.34%	4.04%	21.80	70.01%
Noord-Holland	5,784,807,419.63	19.19%	32,887	17.93%	3.88%	21.90	73.64%
Overijssel	1,448,664,196.02	4.81%	9,132	4.98%	3.97%	21.44	73.33%
Utrecht	2,812,114,085.01	9.33%	15,113	8.24%	4.01%	21.46	72.65%
Zeeland	626,839,351.37	2.08%	4,784	2.61%	4.15%	20.05	71.06%
Zuid-Holland	7,862,621,686.13	26.09%	47,990	26.16%	4.06%	20.46	74.75%
Unspecified							
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 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	181,088,498.00	0.60%	1,463	0.80%	3.90%	20.56	75.10%
NL112 - Delfzijl en omgeving	61,888,449.19	0.21%	679	0.37%	4.00%	19.41	70.55%
NL113 - Overig Groningen	390,308,840.43	1.29%	2,920	1.59%	3.86%	21.58	71.99%
NL121 - Noord-Friesland	313,769,116.29	1.04%	2,260	1.23%	3.93%	22.17	74.89%
NL122 - Zuidwest-Friesland	116,658,739.08	0.39%	799	0.44%	3.87%	22.17	70.70%
NL123 - Zuidoost-Friesland	219,203,531.42	0.73%	1,470	0.80%	3.92%	22.06	72.18%
NL131 - Noord-Drenthe	253,043,210.27	0.84%	1,580	0.86%	3.89%	22.64	72.30%
NL132 - Zuidoost-Drenthe	200,301,811.30	0.66%	1,414	0.77%	3.93%	21.18	74.69%
NL133 - Zuidwest-Drenthe	181,085,671.01	0.60%	1,209	0.66%	3.84%	22.75	71.61%
NL211 - Noord-Overijssel	405,317,688.31	1.34%	2,464	1.34%	3.96%	21.81	72.50%
NL212 - Zuidwest-Overijssel	206,437,481.06	0.68%	1,247	0.68%	3.92%	21.69	74.82%
NL213 - Twente	836,909,026.65	2.78%	5,421	2.96%	3.99%	21.20	73.37%
NL221 - Veluwe	1,009,215,638.79	3.35%	5,719	3.12%	4.00%	22.17	70.12%
NL224 - Zuidwest-Gelderland	373,228,150.24	1.24%	2,169	1.18%	4.05%	21.11	70.55%
NL225 - Achterhoek	538,606,754.49	1.79%	3,571	1.95%	3.93%	21.72	70.32%
NL226 - Arnhem/Nijmegen	1,127,179,404.10	3.74%	6,676	3.64%	4.03%	21.94	73.25%
NL230 - Flevoland	781,773,428.13	2.59%	4,643	2.53%	3.97%	20.63	82.09%
NL310 - Utrecht	2,812,114,085.01	9.33%	15,113	8.24%	4.01%	21.46	72.65%
NL321 - Kop van Noord-Holland	771,652,552.22	2.56%	5,437	2.96%	3.98%	20.84	71.60%
NL322 - Alkmaar en omgeving	585,120,277.56	1.94%	3,702	2.02%	3.96%	21.34	73.14%
NL323 - IJmond	467,909,445.78	1.55%	3,027	1.65%	4.14%	20.69	72.22%
NL324 - Agglomeratie Haarlem	574,764,098.31	1.91%	3,030	1.65%	3.75%	22.47	72.34%
NL325 - Zaanstreek	367,490,671.04	1.22%	2,488	1.36%	4.08%	21.17	76.20%
NL326 - Groot-Amsterdam	2,465,087,260.94	8.18%	12,786	6.97%	3.81%	22.33	74.75%
NL327 - Het Gooi en Vechtstreek	552,783,113.78	1.83%	2,417	1.32%	3.78%	22.97	72.91%
NL331 - Agglomeratie Leiden en Bollenstreek	942,392,577.75	3.13%	5,413	2.95%	4.03%	20.84	70.81%
NL332 - Agglomeratie 's-Gravenhage	1,974,717,707.25	6.55%	10,928	5.96%	3.95%	20.75	76.37%
NL333 - Delft en Westland	533,782,743.41	1.77%	3,432	1.87%	4.09%	20.09	70.25%
NL334 - Oost-Zuid-Holland	699,117,876.34	2.32%	4,446	2.42%	4.14%	20.31	73.00%
NL335 - Groot-Rijnmond	3,024,038,481.26	10.03%	19,319	10.53%	4.12%	20.13	76.37%
NL336 - Zuidoost-Zuid-Holland	688,572,300.12	2.28%	4,452	2.43%	4.06%	21.06	73.66%
NL341 - Zeeuwsch-Vlaanderen	131,455,245.76	0.44%	1,092	0.60%	4.20%	19.74	71.34%
NL342 - Overig Zeeland	495,384,105.61	1.64%	3,692	2.01%	4.13%	20.14	70.98%
NL411 - West-Noord-Brabant	1,362,807,909.45	4.52%	8,313	4.53%	4.11%	21.29	71.92%
NL412 - Midden-Noord-Brabant	868,272,972.59	2.88%	5,430	2.96%	4.06%	21.51	71.24%
NL413 - Noordoost-Noord-Brabant	1,042,470,539.78	3.46%	6,211	3.39%	3.98%	22.44	68.32%
NL414 - Zuidoost-Noord-Brabant	1,319,354,640.60	4.38%	8,184	4.46%	3.99%	22.00	68.58%
NL421 - Noord-Limburg	390,398,284.17	1.30%	2,670	1.46%	4.09%	21.41	70.02%
NL422 - Midden-Limburg	284,157,441.79	0.94%	1,956	1.07%	4.10%	21.08	70.26%
NL423 - Zuid-Limburg	590,487,825.85	1.96%	4,207	2.29%	4.04%	21.34	74.29%
NLZZZ - Extra-Regio							
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Monthly Portfolio and Performance Report: 1 September 2016 - 30 September 2016
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 %	30,024,791,924.21	99.62%	183,085	99.80%	4.00%	21.32	73.06%
0 % - 10 %	68,418,189.91	0.23%	196	0.11%	3.02%	28.18	85.87%
10 % - 20 %	28,663,145.98	0.10%	90	0.05%	2.88%	28.26	80.97%
20 % - 30 %	8,068,732.22	0.03%	29	0.02%	2.96%	29.41	80.62%
30 % - 40 %	3,606,579.47	0.01%	14	0.01%	3.01%	28.21	82.94%
40 % - 50 %	3,778,839.86	0.01%	19	0.01%	2.88%	28.36	80.46%
50 % - 60 %	1,779,166.22	0.01%	6	0.00%	2.50%	26.90	76.01%
60 % - 70 %	493,636.17	0.00%	4	0.00%	2.81%	28.30	47.82%
70 % - 80 %	148,422.53	0.00%	1	0.00%	1.80%	29.58	50.66%
80 % - 90 %							
90 % >	598,958.56	0.00%	5	0.00%	2.13%	22.28	36.80%
Unknown							
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Weighted Average	0.05 %
Minimum	0.00 %
Maximum	206.21 %

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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	29,685,138,399.11	98.49%	176,059	95.97%	4.00%	21.49	73.41%
Buy-to-let							
Unknown	455,209,196.02	1.51%	7,390	4.03%	3.82%	11.90	52.62%
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

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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	10,755,017,891.53	35.68%	54,647	29.79%	4.13%	22.49	76.76%
Self Employed	1,825,188,794.58	6.06%	7,468	4.07%	3.83%	24.18	73.28%
Other	8,857,410,979.09	29.39%	60,093	32.76%	4.11%	18.65	72.86%
Unknown	8,702,729,929.93	28.87%	61,241	33.38%	3.75%	22.06	68.77%
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

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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	103,683,999.68	0.34%	5,301	2.89%	4.13%	19.40	57.49%
0.5 - 1.0	228,233,332.43	0.76%	5,145	2.80%	3.97%	19.78	48.51%
1.0 - 1.5	357,876,612.33	1.19%	4,527	2.47%	3.90%	20.44	43.40%
1.5 - 2.0	610,296,926.63	2.02%	5,357	2.92%	3.84%	21.67	49.29%
2.0 - 2.5	972,229,041.31	3.23%	6,684	3.64%	3.91%	22.03	56.68%
2.5 - 3.0	1,421,932,237.71	4.72%	8,257	4.50%	3.96%	22.75	63.79%
3.0 - 3.5	1,997,131,341.50	6.63%	10,019	5.46%	3.98%	22.80	71.21%
3.5 - 4.0	2,549,948,835.22	8.46%	11,511	6.27%	4.07%	22.89	76.71%
4.0 - 4.5	2,792,611,277.90	9.27%	11,824	6.45%	4.09%	22.75	80.85%
4.5 - 5.0	2,504,862,388.04	8.31%	10,049	5.48%	4.15%	22.02	83.51%
5.0 - 5.5	1,630,870,434.58	5.41%	6,288	3.43%	4.16%	21.25	85.02%
5.5 - 6.0	863,124,360.62	2.86%	3,169	1.73%	4.20%	20.40	84.74%
6.0 - 6.5	368,581,043.38	1.22%	1,243	0.68%	4.30%	20.14	83.27%
6.5 - 7.0	188,486,198.44	0.63%	611	0.33%	4.33%	20.34	81.14%
7.0 >	301,232,991.07	1.00%	1,008	0.55%	4.40%	20.64	80.97%
Unknown	13,249,246,574.29	43.96%	92,456	50.40%	3.90%	20.39	70.92%
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

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 %	662,142,181.65	2.20%	12,791	6.97%	2.85%	21.97	55.92%
5 % - 10 %	1,724,252,454.98	5.72%	13,469	7.34%	3.12%	23.81	56.37%
10 % - 15 %	3,256,327,104.10	10.80%	17,787	9.70%	3.50%	23.26	69.17%
15 % - 20 %	4,214,191,682.79	13.98%	18,993	10.35%	4.00%	22.27	76.71%
20 % - 25 %	3,927,881,440.48	13.03%	16,238	8.85%	4.53%	21.28	81.30%
25 % - 30 %	2,085,614,653.06	6.92%	8,099	4.41%	4.91%	20.76	84.10%
30 % - 35 %	647,236,874.49	2.15%	2,334	1.27%	5.05%	20.61	85.01%
35 % - 40 %	215,068,418.63	0.71%	760	0.41%	5.09%	20.38	82.73%
40 % - 45 %	101,816,451.79	0.34%	339	0.18%	4.96%	21.28	82.55%
45 % - 50 %	50,752,712.19	0.17%	174	0.09%	4.97%	21.09	80.89%
50 % - 55 %	28,045,528.51	0.09%	100	0.05%	4.89%	20.59	79.51%
55 % - 60 %	16,781,471.20	0.06%	61	0.03%	4.78%	22.17	77.28%
60 % - 65 %	9,857,150.55	0.03%	38	0.02%	4.78%	21.23	78.74%
65 % - 70 %	6,706,253.84	0.02%	23	0.01%	4.45%	20.84	75.68%
70 % >	20,960,366.99	0.07%	70	0.04%	4.54%	20.73	79.74%
Unknown	13,172,712,849.88	43.70%	92,173	50.24%	3.90%	20.38	70.89%
Total	30,140,347,595.13	100.00%	183,449	100.00%	4.00%	21.34	73.09%

Weighted Average	18.62 %
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 CLOMV
Monthly	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%
Quarterly							
Semi-annually							
Annually							
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

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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 CLTOMV
NHG Loans							
Non NHG Loans	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

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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 CLTOMV
ABN AMRO	3,113,370,890.65	10.33%	29,382	8.67%	3.18%	23.38	73.80%
Direktbank (label)	18,308,348,796.13	60.74%	206,434	60.94%	4.19%	18.59	74.42%
AA Retailbank	5,665,737,937.78	18.80%	69,372	20.48%	4.13%	18.04	69.82%
Florius	3,052,889,970.57	10.13%	33,555	9.91%	3.46%	41.89	70.50%
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

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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	25,479,671,992.77	84.54%	282,725	83.46%	4.00%	21.70	72.79%
Quion	4,660,675,602.36	15.46%	56,018	16.54%	4.00%	19.41	74.75%
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

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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	24,987,133,919.55	82.90%	273,714	80.80%	3.88%	22.26	72.77%
ABN AMRO	536,343,669.22	1.78%	8,322	2.46%	4.45%	19.06	76.83%
ASR	3,024,104,337.21	10.03%	36,078	10.65%	4.69%	16.77	72.41%
Delta Lloyd (51%) ABN AMRO (49%)	165,255,999.78	0.55%	1,944	0.57%	4.38%	16.10	74.69%
SRLEV N.V.	923,673,077.83	3.06%	12,475	3.68%	4.43%	16.75	77.29%
Others	503,836,591.54	1.67%	6,210	1.83%	4.17%	16.01	80.99%
Total	30,140,347,595.13	100.00%	338,743	100.00%	4.00%	21.34	73.09%

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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 means 0.5 per cent. per annum.
Excess Spread Percentage	means the ratio calculated by dividing the outstanding principal amount of a mortgage receivable by the original foreclosure value.
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 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 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.
Repossessions	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 Oosterover 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 Oosterover 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		