

## **Dolphin Master Issuer B.V.**

### **Monthly Portfolio and Performance Report**

Reporting period: 1 January 2017 - 31 January 2017

Reporting Date: 31 January 2017

**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
<b>Key Dates</b>															
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	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017
Determination Date	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017
Interest Payment Date	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017
Principal Payment Date	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017
Current Reporting Period	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17
Previous Reporting Period	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16
Accrual Start 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 End Date	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017
Accrual Period (in days)	90	90	90	90	90	90	90	90	90	90	90	90	90	90	90
Fixing Date Reference Rate	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016

## 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
<b>Key Dates</b>													
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	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017	31-01-2017
Determination Date	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017	24-03-2017
Interest Payment Date	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017
Principal Payment Date	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017
Current Reporting Period	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17	jan-17
Previous Reporting Period	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16	dec-16
Accrual Start 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 End Date	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017	28-03-2017
Accrual Period (in days)	90	90	90	90	90	90	90	90	90	90	90	90	90
Fixing Date Reference Rate	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016	22-12-2016

## The Mortgage Loan Portfolio

### Number of Mortgage Loans \*)

Number of Mortgage Loans at the beginning of the Reporting Period		340,203
Matured Mortgage Loans	-/-	306
Prepaid Mortgage Loans	-/-	1,662
Further Advances / Modified Mortgage Loans		143
Replacements		-
Replenishments		2,921
Loans repurchased by the Seller	-/-	283
Foreclosed Mortgage Loans	-/-	23
Others		-92
Number of Mortgage Loans at the end of the Reporting Period		340,901

### Amounts \*)

Net Outstanding balance at the beginning of the Reporting Period		30,140,347,612.57
Scheduled Principal Receipts	-/-	33,710,751.77
Prepayments	-/-	225,786,742.92
Further Advances / Modified Mortgage Loans		11,595,409.25
Replacements		-
Replenishments		280,568,909.69
Loans repurchased by the Seller	-/-	17,424,797.20
Foreclosed Mortgage Loans	-/-	4,157,790.82
Others		-11,084,495.27
Rounding		-
Net Outstanding balance at the end of the Reporting Period		30,140,347,353.53

### Amount of Construction Deposit Obligations

Construction Deposit Obligations at the beginning of the Reporting Period		8,379,469.41
Changes in Construction Deposit Obligations		-354,557.69
Construction Deposit Obligations at the end of the Reporting Period		8,024,911.72

### Amount of Saving Deposits

Saving Deposit at the beginning of the Reporting Period		1,552,367,875.26
Changes in Saving Deposits		11,944,252.97
Saving Deposits at the end of the Reporting Period		1,564,312,128.23

## Foreclosure Statistics - Total

	Previous Period	Current Period
<b>Foreclosures reporting periodically</b>		
Number of Mortgage Loans foreclosed during the Reporting Period	33	23
Net principal balance of Mortgage Loans foreclosed during the Reporting Period	6,343,833.51	4,157,790.82
Recoveries from sales on Foreclosed Mortgage Loans during the Reporting Period	-/- 5,031,747.38	3,572,846.56
Total amount of losses on Foreclosed Mortgage Loans during the Reporting Period	1,312,086.13	584,944.26
Post-Foreclosure recoveries on Foreclosed Mortgage Loans during the Reporting Period	-/- -	-
Losses minus recoveries during the Reporting Period	1,312,086.13	584,944.26
Average loss severity during the Reporting Period	20.68%	14.07%
<b>Foreclosures since Closing Date</b>		
Number of Mortgage Loans foreclosed since the Closing Date	2,566	2,589
Net principal balance of Mortgage Loans foreclosed since the Closing Date	528,746,385.17	532,904,175.99
Recoveries from sales on Foreclosed Mortgage Loans since the Closing Date	-/- 374,705,573.96	378,278,420.52
Total amount of losses on Mortgage Loans foreclosed since the Closing Date	154,040,811.21	154,625,755.47
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	152,538,263.63	153,123,207.89
Average loss severity since the Closing Date	28.85%	28.73%
<b>Foreclosures</b>		
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.
<b>Constant Default Rate</b>		
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
<b>Foreclosures reporting periodically</b>		
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	-	-
<b>Foreclosures since Closing Date</b>		
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	-	-
<b>Foreclosures</b>		
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	-	-
<b>WEW Claims periodically</b>		
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	-	-
<b>WEW Claims since Closing</b>		
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	-	-
<b>Reasons for non payout as percentage of non recovered claim amount</b>		
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
<b><u>Foreclosures reporting periodically</u></b>		
Number of Non NHG Loans foreclosed during the Reporting Period	33	23
Net principal balance of Non NHG Loans foreclosed during the Reporting Period	6,343,833.51	4,157,790.82
Recoveries from sales on Foreclosed Non NHG Loans during the Reporting Period	-/- 5,031,747.38	3,572,846.56
Total amount of losses on Foreclosed Non NHG Loans during the Reporting Period	1,312,086.13	584,944.26
Post-foreclosure recoveries on Foreclosed Non NHG Loans during the Reporting Period	-/- -	-
Losses minus recoveries during the Reporting Period	1,312,086.13	584,944.26
Average loss severity Non NHG Loans during the Reporting Period	20.68%	14.07%
<b><u>Foreclosures since Closing Date</u></b>		
Number of Mortgage Loans foreclosed since the Closing Date	2,566	2,589
Net principal balance of Non NHG loans foreclosed since the Closing Date	528,746,385.17	532,904,175.99
Recoveries from sales on foreclosed Non NHG Loans since the Closing Date	-/- 374,705,573.96	378,278,420.52
Total amount of losses on Non NHG Loans foreclosed since the Closing Date	154,040,811.21	154,625,755.47
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	152,538,263.63	153,123,207.89
Average loss severity Non NHG Loans since the Closing Date	28.85%	28.73%
<b><u>Foreclosures</u></b>		
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

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No transaction specific information for this reporting period.

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**Performance Ratios**


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	Previous Period	Current Period
<b><u>Constant Prepayment Rate (CPR)</u></b>		
Annualized Life CPR	6.71%	6.76%
Annualized 1-month average CPR	11.18%	8.63%
Annualized 3-month average CPR	8.68%	9.07%
Annualized 6-month average CPR	8.02%	8.23%
Annualized 12-month average CPR	7.24%	7.41%
<b><u>Principal Payment Rate (PPR)</u></b>		
Annualized Life PPR	1.29%	1.29%
Annualized 1-month average PPR	1.68%	1.33%
Annualized 3-month average PPR	1.21%	1.29%
Annualized 6-month average PPR	1.16%	1.19%
Annualized 12-month average PPR	1.25%	1.23%
<b><u>Payment Ratio</u></b>		
Periodic Payment Ratio	N.A.	N.A.

## Stratifications

### 1. Key Characteristics

Description	As per Reporting Date
Principal amount	31,704,659,481.76
Value of savings deposits	1,564,312,128.23
Net principal balance	30,140,347,353.53
Construction Deposits	8,024,911.72
Net principal balance excl. Construction and Saving Deposits	30,132,322,441.81
Negative balance	-80,389.67
Net principal balance excl. Construction and Saving Deposits and Negative Balance	30,132,402,831.48
Number of loans	178,545
Number of loanparts	340,901
Number of negative loanparts	2
Average principal balance (borrower)	168,810.93
Weighted average current interest rate	3.84 %
Weighted average maturity (in years)	21.29
Weighted average remaining time to interest reset (in years)	7.33
Weighted average seasoning (in years)	8.58
Weighted average CLTOMV	72.66 %
Weighted average CLTIMV	71.66 %
Weighted average CLTIFV	84.30 %
Weighted average OLTOMV	80.72 %

## 2. 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	0.00	29,643,704,362.35	98.35%	335,728	98.42%	3.84%	21.33	72.43%
< 30 days	574,040.23	278,435,028.38	0.92%	2,914	0.84%	4.00%	19.42	85.55%
30 days - 60 days	446,959.98	89,457,806.66	0.30%	967	0.32%	3.88%	18.96	85.44%
60 days - 90 days	294,348.95	32,911,712.80	0.11%	360	0.12%	4.01%	18.16	88.56%
90 days - 120 days	233,161.34	19,493,827.57	0.06%	197	0.07%	3.86%	18.83	87.45%
120 days - 150 days	193,741.60	11,730,742.81	0.04%	129	0.04%	4.06%	18.62	89.85%
150 days - 180 days	195,406.32	9,706,271.73	0.03%	95	0.03%	4.18%	18.19	89.05%
180 days >	2,767,079.39	54,907,601.23	0.18%	511	0.15%	4.03%	18.11	89.08%
<b>Total</b>	<b>4,704,737.81</b>	<b>30,140,347,353.53</b>	<b>100.00%</b>	<b>340,901</b>	<b>100.00%</b>	<b>3.84%</b>	<b>21.29</b>	<b>72.66%</b>

Weighted Average	83.68
Minimum	0.30
Maximum	30,155.10

### 3. Redemption Type

Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Annuity	2,768,120,863.50	9.18%	31,557	9.26%	3.05%	25.56	78.75%
Bank Savings	569,998,497.39	1.89%	8,903	2.61%	4.29%	18.87	75.81%
Interest only	16,606,762,543.85	55.10%	190,013	55.74%	3.83%	23.79	68.20%
Investment	1,596,548,914.89	5.30%	9,519	2.79%	3.81%	16.24	87.38%
Life Insurance	4,002,920,619.90	13.28%	40,225	11.80%	3.87%	14.56	82.73%
Linear	443,625,802.19	1.47%	4,605	1.35%	2.73%	24.87	71.21%
Savings	2,439,813,410.10	8.09%	34,537	10.13%	4.86%	16.21	68.15%
Hybrid	1,226,601,567.40	4.07%	10,544	3.09%	4.30%	17.77	78.73%
Other	485,955,134.31	1.61%	10,998	3.23%	2.99%	17.58	64.44%
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

#### 4. 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	187,917,830.84	0.62%	12,260	6.87%	3.97%	16.15	41.69%
25,000 - 50,000	562,092,150.34	1.86%	14,672	8.22%	3.90%	16.71	38.60%
50,000 - 75,000	903,769,651.08	3.00%	14,294	8.01%	3.90%	17.56	40.92%
75,000 - 100,000	1,373,880,602.06	4.56%	15,466	8.66%	3.81%	19.04	48.12%
100,000 - 150,000	4,007,029,011.87	13.29%	31,663	17.73%	3.82%	20.25	61.06%
150,000 - 200,000	5,315,554,814.02	17.64%	30,346	17.00%	3.87%	21.10	72.13%
200,000 - 250,000	5,257,848,037.29	17.44%	23,383	13.10%	3.92%	21.30	78.32%
250,000 - 300,000	4,388,545,872.09	14.56%	16,047	8.99%	3.91%	21.98	81.10%
300,000 - 350,000	2,720,338,808.63	9.03%	8,399	4.70%	3.85%	22.46	80.98%
350,000 - 400,000	1,788,271,970.62	5.93%	4,782	2.68%	3.78%	22.61	81.08%
400,000 - 450,000	1,168,186,290.19	3.88%	2,751	1.54%	3.73%	22.63	81.75%
450,000 - 500,000	812,006,459.96	2.69%	1,712	0.96%	3.62%	22.93	81.47%
500,000 - 550,000	526,850,524.86	1.75%	1,003	0.56%	3.65%	23.08	81.12%
550,000 - 600,000	410,273,804.69	1.36%	713	0.40%	3.53%	23.62	80.98%
600,000 - 650,000	297,043,066.25	0.99%	475	0.27%	3.52%	23.11	82.35%
650,000 - 700,000	230,823,255.16	0.77%	342	0.19%	3.55%	22.74	81.45%
700,000 - 750,000	63,932,904.44	0.21%	88	0.05%	3.72%	25.29	80.80%
750,000 - 800,000	38,094,480.77	0.13%	49	0.03%	3.37%	24.17	82.17%
800,000 - 850,000	30,648,883.45	0.10%	37	0.02%	3.56%	29.15	80.13%
850,000 - 900,000	31,594,367.29	0.10%	36	0.02%	3.39%	24.07	85.57%
900,000 - 950,000	15,790,440.48	0.05%	17	0.01%	3.40%	27.57	80.41%
950,000 - 1,000,000	9,854,127.15	0.03%	10	0.01%	3.78%	19.80	85.05%
1,000,000 >							
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Average	168,810.93
Minimum	0.00
Maximum	1,000,000.00

## 5. Origination Year

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
< 1995	105,307,112.88	0.35%	2,657	0.78%	4.09%	8.83	44.36%
1995 - 1996	55,606,183.23	0.18%	1,196	0.35%	3.85%	9.36	50.31%
1996 - 1997	90,762,390.88	0.30%	2,005	0.59%	3.65%	10.56	51.47%
1997 - 1998	147,362,325.62	0.49%	3,004	0.88%	4.12%	10.89	54.60%
1998 - 1999	252,366,359.85	0.84%	4,855	1.42%	4.51%	11.67	55.48%
1999 - 2000	405,808,302.63	1.35%	6,916	2.03%	4.20%	12.45	57.82%
2000 - 2001	364,090,515.41	1.21%	5,093	1.49%	3.73%	13.83	64.91%
2001 - 2002	654,360,853.80	2.17%	7,238	2.12%	3.83%	15.08	72.29%
2002 - 2003	1,010,299,585.11	3.35%	10,908	3.20%	4.13%	15.73	73.99%
2003 - 2004	1,581,342,918.11	5.25%	17,461	5.12%	3.91%	16.47	75.39%
2004 - 2005	1,642,588,755.64	5.45%	18,534	5.44%	3.70%	17.10	75.92%
2005 - 2006	3,148,172,992.52	10.45%	34,891	10.23%	3.49%	18.77	74.35%
2006 - 2007	4,494,640,220.97	14.91%	48,512	14.23%	3.93%	18.87	73.90%
2007 - 2008	2,959,776,854.55	9.82%	32,234	9.46%	4.73%	20.28	72.67%
2008 - 2009	2,742,632,358.35	9.10%	30,147	8.84%	5.06%	20.79	74.68%
2009 - 2010	1,193,790,606.69	3.96%	14,611	4.29%	4.14%	20.82	70.98%
2010 - 2011	723,183,595.16	2.40%	9,566	2.81%	4.44%	21.86	69.70%
2011 - 2012	424,191,417.41	1.41%	6,127	1.80%	3.99%	24.07	71.94%
2012 - 2013	479,287,101.85	1.59%	6,793	1.99%	4.11%	23.44	73.09%
2013 - 2014	705,012,444.52	2.34%	9,690	2.84%	3.99%	23.35	71.59%
2014 - 2015	860,495,977.74	2.85%	10,139	2.97%	3.54%	26.60	69.46%
2015 - 2016	2,743,968,904.54	9.10%	27,118	7.95%	3.03%	32.08	70.84%
2016 - 2017	3,099,607,109.10	10.28%	28,501	8.36%	2.56%	28.39	75.31%
2017 >=	255,692,466.97	0.85%	2,705	0.79%	2.60%	24.21	70.10%
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

Weighted Average	2008
Minimum	1973
Maximum	2017

## 6. Seasoning

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
< 1 year	3,102,206,322.40	10.29%	28,419	8.34%	2.54%	27.75	75.31%
1 year - 2 years	2,765,291,597.84	9.17%	27,408	8.04%	2.99%	32.47	70.68%
2 years - 3 years	989,820,060.89	3.28%	11,367	3.33%	3.48%	26.98	70.15%
3 years - 4 years	731,990,726.12	2.43%	9,759	2.86%	3.94%	23.70	71.16%
4 years - 5 years	472,409,566.69	1.57%	6,868	2.01%	4.13%	23.00	72.84%
5 years - 6 years	448,133,510.51	1.49%	6,359	1.87%	4.00%	24.16	72.14%
6 years - 7 years	678,508,379.01	2.25%	8,981	2.63%	4.43%	22.14	69.93%
7 years - 8 years	1,116,314,208.06	3.70%	13,898	4.08%	4.08%	20.86	70.36%
8 years - 9 years	2,578,071,414.57	8.55%	28,251	8.29%	5.03%	20.86	74.85%
9 years - 10 years	2,798,918,872.47	9.29%	30,764	9.02%	4.80%	20.33	72.55%
10 years - 11 years	4,199,674,639.66	13.93%	45,491	13.34%	4.06%	19.07	74.23%
11 years - 12 years	3,712,255,669.84	12.32%	40,670	11.93%	3.51%	18.80	73.84%
12 years - 13 years	1,667,578,897.85	5.53%	18,905	5.55%	3.67%	17.24	75.70%
13 years - 14 years	1,626,659,344.97	5.40%	17,989	5.28%	3.87%	16.50	75.41%
14 years - 15 years	1,034,740,618.74	3.43%	11,304	3.32%	4.12%	15.96	74.17%
15 years - 16 years	735,578,660.74	2.44%	8,003	2.35%	3.91%	15.09	72.83%
16 years - 17 years	376,919,977.92	1.25%	5,079	1.49%	3.70%	13.93	66.61%
17 years - 18 years	410,852,545.17	1.36%	6,877	2.02%	4.15%	12.67	58.15%
18 years - 19 years	273,621,986.27	0.91%	5,221	1.53%	4.51%	11.68	55.72%
19 years - 20 years	152,689,215.58	0.51%	3,065	0.90%	4.17%	10.84	55.18%
20 years - 21 years	95,761,280.10	0.32%	2,115	0.62%	3.69%	11.02	51.52%
21 years - 22 years	60,823,981.78	0.20%	1,311	0.38%	3.79%	9.48	50.40%
22 years - 23 years	47,294,417.86	0.16%	1,071	0.31%	3.92%	9.13	48.01%
23 years - 24 years	38,572,787.70	0.13%	969	0.28%	4.10%	9.03	43.36%
24 years - 25 years	20,440,887.30	0.07%	627	0.18%	4.40%	7.83	40.20%
25 years - 26 years	3,576,546.11	0.01%	87	0.03%	4.14%	8.29	40.65%
26 years - 27 years	359,918.12	0.00%	9	0.00%	3.47%	3.80	36.05%
27 years - 28 years	445,395.52	0.00%	7	0.00%	3.90%	3.66	44.99%
28 years - 29 years	197,912.69	0.00%	5	0.00%	5.05%	5.35	54.91%
29 years - 30 years	315,436.19	0.00%	6	0.00%	5.46%	3.91	44.47%
30 years >	322,574.86	0.00%	16	0.00%	4.43%	6.38	32.66%
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

Weighted Average	8.58
Minimum	0.08
Maximum	43.75



## 7. Legal Maturity

From (>=) - Until (<)	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
< 2017	563,084.86	0.00%	45	0.01%	4.29%	-1.11	62.82%
2017 - 2020	216,538,761.47	0.72%	6,014	1.76%	3.68%	1.60	58.07%
2020 - 2025	713,542,297.95	2.37%	14,647	4.30%	4.00%	5.91	57.61%
2025 - 2030	2,390,853,327.20	7.93%	37,393	10.97%	3.97%	10.91	62.71%
2030 - 2035	7,000,760,332.57	23.23%	75,566	22.17%	3.85%	15.77	75.05%
2035 - 2040	13,419,964,991.81	44.52%	143,026	41.96%	4.14%	19.97	74.68%
2040 - 2045	1,771,115,572.02	5.88%	22,188	6.51%	3.85%	25.11	68.68%
2045 - 2050	3,213,337,209.68	10.66%	27,492	8.06%	2.71%	29.03	75.32%
2050 - 2055	26,886,364.46	0.09%	319	0.09%	3.57%	35.49	53.99%
2055 - 2060	32,591,414.20	0.11%	386	0.11%	3.60%	40.30	55.40%
2060 - 2065	34,790,974.29	0.12%	402	0.12%	3.58%	45.36	54.59%
2065 - 2070	41,477,529.42	0.14%	494	0.14%	3.69%	50.37	58.73%
2070 - 2075	46,474,455.89	0.15%	645	0.19%	3.92%	55.32	59.48%
2075 - 2080	39,134,345.77	0.13%	537	0.16%	3.82%	60.52	66.60%
2080 - 2085	328,508,684.16	1.09%	3,900	1.14%	3.80%	64.84	63.85%
2085 - 2090	334,925,493.75	1.11%	3,141	0.92%	3.18%	70.83	73.29%
2090 - 2095	528,882,514.03	1.75%	4,706	1.38%	2.81%	73.52	69.38%
2095 - 2100							
2100 >=							
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

Weighted Average	2038
Minimum	2013
Maximum	2092

## 8. 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	59,905,308.20	0.20%	2,034	0.60%	3.22%	0.51	59.45%
1 - 2 years	71,608,610.00	0.24%	1,960	0.57%	3.78%	1.49	57.80%
2 - 3 years	94,189,351.23	0.31%	2,262	0.66%	3.90%	2.47	57.34%
3 - 4 years	84,228,349.23	0.28%	1,920	0.56%	3.83%	3.49	58.35%
4 - 5 years	97,830,704.79	0.32%	2,045	0.60%	3.92%	4.49	58.72%
5 - 6 years	134,318,967.49	0.45%	2,886	0.85%	4.09%	5.48	56.81%
6 - 7 years	176,951,326.99	0.59%	3,568	1.05%	4.08%	6.51	57.47%
7 - 8 years	230,130,553.70	0.76%	4,387	1.29%	3.99%	7.46	57.38%
8 - 9 years	265,728,031.91	0.88%	4,565	1.34%	3.85%	8.50	60.15%
9 - 10 years	383,722,303.95	1.27%	6,235	1.83%	3.88%	9.48	60.98%
10 - 11 years	420,063,286.84	1.39%	6,800	1.99%	4.03%	10.48	62.60%
11 - 12 years	591,849,244.98	1.96%	9,281	2.72%	4.15%	11.51	63.31%
12 - 13 years	778,782,383.73	2.58%	11,108	3.26%	3.88%	12.47	64.39%
13 - 14 years	825,092,758.55	2.74%	10,512	3.08%	3.80%	13.53	69.06%
14 - 15 years	1,263,077,619.11	4.19%	13,853	4.06%	3.86%	14.50	72.42%
15 - 16 years	1,382,893,450.89	4.59%	14,289	4.19%	4.04%	15.46	75.55%
16 - 17 years	1,822,369,310.37	6.05%	18,979	5.57%	3.88%	16.50	77.13%
17 - 18 years	1,819,996,993.16	6.04%	18,972	5.57%	3.64%	17.47	77.53%
18 - 19 years	3,131,265,204.64	10.39%	33,660	9.87%	3.47%	18.57	75.28%
19 - 20 years	4,145,324,314.96	13.75%	43,285	12.70%	3.85%	19.42	75.09%
20 - 21 years	2,625,997,105.69	8.71%	27,696	8.12%	4.65%	20.46	73.58%
21 - 22 years	2,469,917,370.60	8.19%	25,988	7.62%	4.95%	21.46	75.20%
22 - 23 years	918,624,249.36	3.05%	11,109	3.26%	4.28%	22.42	72.18%
23 - 24 years	612,672,512.23	2.03%	8,036	2.36%	4.33%	23.40	70.02%
24 - 25 years	274,735,573.48	0.91%	3,812	1.12%	3.73%	24.45	68.78%
25 - 26 years	181,432,152.81	0.60%	2,470	0.72%	3.91%	25.42	64.62%
26 - 27 years	266,716,102.75	0.88%	2,986	0.88%	3.55%	26.57	67.41%
27 - 28 years	468,475,646.41	1.55%	4,986	1.46%	3.29%	27.54	69.25%
28 - 29 years	1,358,300,309.03	4.51%	12,346	3.62%	2.95%	28.43	71.02%
29 - 30 years	1,748,626,549.22	5.80%	14,011	4.11%	2.50%	29.52	79.08%
> 30 years	1,435,521,707.23	4.76%	14,860	4.36%	3.27%	66.51	67.22%
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

Weighted Average	21.29
Minimum	0.00
Maximum	74.92

## 9. 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 %	13,240,881.87	0.04%	599	0.34%	3.80%	19.05	16.11%
10 % - 20 %	68,790,783.16	0.23%	1,814	1.02%	3.60%	21.17	14.59%
20 % - 30 %	224,936,062.48	0.75%	4,183	2.34%	3.60%	21.14	20.11%
30 % - 40 %	486,512,902.62	1.61%	6,949	3.89%	3.62%	20.98	27.22%
40 % - 50 %	957,531,378.46	3.18%	10,749	6.02%	3.60%	21.18	34.88%
50 % - 60 %	1,757,524,125.90	5.83%	15,845	8.87%	3.63%	21.15	42.93%
60 % - 70 %	2,121,226,418.77	7.04%	16,474	9.23%	3.67%	20.94	50.12%
70 % - 80 %	3,288,318,976.09	10.91%	21,356	11.96%	3.65%	21.29	57.43%
80 % - 90 %	3,350,062,803.45	11.11%	19,273	10.79%	3.79%	21.70	65.91%
90 % - 100 %	4,527,818,376.32	15.02%	21,115	11.83%	3.69%	23.17	74.52%
100 % - 110 %	2,810,095,038.67	9.32%	12,909	7.23%	3.99%	21.05	80.23%
110 % - 120 %	4,275,463,367.31	14.19%	18,206	10.20%	3.89%	22.31	89.85%
120 % - 130 %	5,604,521,511.08	18.59%	25,708	14.40%	4.17%	19.44	96.66%
130 % - 140 %	273,475,208.36	0.91%	1,271	0.71%	4.17%	18.82	89.11%
140 % - 150 %	134,741,134.27	0.45%	662	0.37%	4.06%	18.26	86.42%
150 % >	246,088,384.72	0.82%	1,432	0.80%	3.97%	17.68	87.47%
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Weighted Average	94.96 %
Minimum	0.00 %
Maximum	295.18 %

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**10. Current Loan to Original Foreclosure Value**


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From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 10 %	46,823,588.25	0.16%	2,867	1.61%	3.79%	17.12	6.06%
10 % - 20 %	216,507,535.08	0.72%	5,420	3.04%	3.79%	18.63	13.56%
20 % - 30 %	538,388,567.52	1.79%	8,788	4.92%	3.80%	18.99	21.80%
30 % - 40 %	963,221,975.18	3.20%	11,577	6.48%	3.80%	19.89	30.18%
40 % - 50 %	1,559,166,810.34	5.17%	14,468	8.10%	3.75%	20.34	38.60%
50 % - 60 %	2,389,323,639.23	7.93%	17,976	10.07%	3.74%	20.87	47.19%
60 % - 70 %	2,820,967,864.56	9.36%	17,886	10.02%	3.74%	20.95	55.53%
70 % - 80 %	3,639,169,155.68	12.07%	20,157	11.29%	3.75%	21.49	63.52%
80 % - 90 %	3,781,468,772.75	12.55%	18,634	10.44%	3.85%	21.97	72.70%
90 % - 100 %	4,346,814,808.16	14.42%	18,548	10.39%	3.71%	23.11	81.37%
100 % - 110 %	3,259,937,631.69	10.82%	13,968	7.82%	4.07%	21.76	89.55%
110 % - 120 %	3,843,213,565.25	12.75%	15,747	8.82%	3.96%	22.21	97.78%
120 % - 130 %	2,728,397,389.31	9.05%	12,444	6.97%	3.99%	17.79	105.92%
130 % - 140 %							
140 % - 150 %							
150 % >	6,946,050.53	0.02%	65	0.04%	3.51%	21.54	
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Weighted Average	85.49 %
Minimum	0.00 %
Maximum	130.00 %

## 11. 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 %	79,390,641.68	0.26%	4,357	2.44%	3.81%	14.20	9.82%
10 % - 20 %	363,487,491.77	1.21%	8,285	4.64%	3.76%	15.90	20.29%
20 % - 30 %	748,211,870.39	2.48%	11,091	6.21%	3.76%	17.32	29.51%
30 % - 40 %	1,188,156,184.57	3.94%	13,046	7.31%	3.75%	18.80	36.64%
40 % - 50 %	1,703,297,605.30	5.65%	14,672	8.22%	3.71%	19.85	43.49%
50 % - 60 %	2,321,159,829.34	7.70%	16,243	9.10%	3.68%	20.77	50.40%
60 % - 70 %	2,928,752,222.49	9.72%	17,318	9.70%	3.68%	21.46	58.08%
70 % - 80 %	3,319,772,377.48	11.01%	17,482	9.79%	3.72%	21.54	65.70%
80 % - 90 %	3,709,455,256.51	12.31%	17,386	9.74%	3.77%	22.07	74.13%
90 % - 100 %	3,904,458,336.01	12.95%	16,858	9.44%	3.77%	22.55	82.07%
100 % - 110 %	3,620,795,180.14	12.01%	15,174	8.50%	3.94%	22.40	89.82%
110 % - 120 %	3,078,904,654.72	10.22%	12,777	7.16%	3.97%	22.21	95.68%
120 % - 130 %	1,982,452,714.67	6.58%	8,575	4.80%	4.27%	20.25	100.06%
130 % - 140 %	981,080,255.31	3.26%	4,305	2.41%	4.32%	19.61	103.73%
140 % - 150 %	194,479,715.34	0.65%	865	0.48%	4.64%	19.88	106.18%
150 % >	16,493,017.81	0.05%	111	0.06%	4.30%	21.81	63.56%
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Weighted Average	84.30 %
Minimum	0.00 %
Maximum	153.62 %

## 12. 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 %	19,805,226.88	0.07%	781	0.44%	3.76%	19.30	17.16%
10 % - 20 %	114,743,511.25	0.38%	2,778	1.56%	3.61%	21.12	15.59%
20 % - 30 %	383,697,643.22	1.27%	6,275	3.51%	3.60%	21.06	23.25%
30 % - 40 %	875,796,438.53	2.91%	10,741	6.02%	3.61%	21.30	32.04%
40 % - 50 %	1,772,298,770.41	5.88%	16,703	9.36%	3.61%	21.12	41.23%
50 % - 60 %	2,628,302,330.01	8.72%	20,521	11.49%	3.67%	21.00	49.79%
60 % - 70 %	3,695,980,809.37	12.26%	23,752	13.30%	3.67%	21.26	58.26%
70 % - 80 %	3,921,216,741.97	13.01%	21,580	12.09%	3.79%	21.87	67.72%
80 % - 90 %	4,994,811,449.00	16.57%	22,703	12.72%	3.78%	22.58	76.79%
90 % - 100 %	3,880,626,358.92	12.88%	17,216	9.64%	3.93%	21.91	86.22%
100 % - 110 %	6,767,505,259.66	22.45%	30,005	16.81%	4.09%	20.32	95.37%
110 % - 120 %	722,319,520.61	2.40%	3,486	1.95%	4.14%	18.37	98.16%
120 % - 130 %	145,275,064.57	0.48%	717	0.40%	4.10%	18.19	85.91%
130 % - 140 %	68,890,937.79	0.23%	389	0.22%	4.08%	17.48	83.10%
140 % - 150 %	52,672,943.81	0.17%	303	0.17%	3.94%	17.51	85.08%
150 % >	96,404,347.53	0.32%	595	0.33%	3.84%	17.80	93.04%
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Weighted Average	80.72 %
Minimum	0.00 %
Maximum	250.90 %

### 13. 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 %	68,345,928.54	0.23%	3,585	2.01%	3.79%	17.28	7.08%
10 % - 20 %	339,138,725.23	1.13%	7,388	4.14%	3.80%	18.86	15.97%
20 % - 30 %	838,667,084.16	2.78%	11,821	6.62%	3.79%	19.23	25.57%
30 % - 40 %	1,542,170,219.58	5.12%	15,698	8.79%	3.77%	20.31	35.48%
40 % - 50 %	2,541,601,233.39	8.43%	19,946	11.17%	3.74%	20.77	45.45%
50 % - 60 %	3,394,350,465.31	11.26%	21,657	12.13%	3.74%	20.99	55.21%
60 % - 70 %	4,185,986,905.90	13.89%	22,858	12.80%	3.77%	21.49	64.66%
70 % - 80 %	4,461,946,695.05	14.80%	21,060	11.80%	3.83%	22.22	75.08%
80 % - 90 %	4,684,314,539.45	15.54%	19,912	11.15%	3.83%	22.61	84.64%
90 % - 100 %	4,370,818,537.95	14.50%	18,338	10.27%	4.05%	22.26	94.99%
100 % - 110 %	3,429,219,005.49	11.38%	14,875	8.33%	3.91%	19.03	104.17%
110 % - 120 %	276,841,962.95	0.92%	1,342	0.75%	3.98%	17.67	110.37%
120 % - 130 %							
130 % - 140 %							
140 % - 150 %							
150 % >	6,946,050.53	0.02%	65	0.04%	3.51%	21.54	
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Weighted Average	72.66 %
Minimum	0.00 %
Maximum	110.50 %

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**14. Current Loan to Indexed Market Value**


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From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 10 %	118,972,824.91	0.39%	5,550	3.11%	3.78%	14.38	11.55%
10 % - 20 %	533,669,820.18	1.77%	10,610	5.94%	3.76%	16.42	22.97%
20 % - 30 %	1,095,894,113.09	3.64%	14,116	7.91%	3.76%	18.10	32.82%
30 % - 40 %	1,778,736,543.39	5.90%	16,759	9.39%	3.73%	19.42	40.92%
40 % - 50 %	2,574,820,141.26	8.54%	18,700	10.47%	3.67%	20.61	49.03%
50 % - 60 %	3,417,365,019.03	11.34%	20,309	11.37%	3.69%	21.41	57.95%
60 % - 70 %	3,970,744,800.95	13.17%	20,535	11.50%	3.74%	21.62	66.90%
70 % - 80 %	4,467,806,655.56	14.82%	20,334	11.39%	3.75%	22.33	76.76%
80 % - 90 %	4,461,250,477.58	14.80%	18,947	10.61%	3.86%	22.47	85.97%
90 % - 100 %	3,878,033,575.31	12.87%	16,010	8.97%	3.95%	22.28	93.95%
100 % - 110 %	2,571,437,386.85	8.53%	11,041	6.18%	4.20%	20.70	99.34%
110 % - 120 %	1,111,045,656.71	3.69%	4,876	2.73%	4.34%	19.65	103.67%
120 % - 130 %	152,571,488.18	0.51%	688	0.39%	4.65%	20.02	106.52%
130 % - 140 %	1,052,800.00	0.00%	5	0.00%	4.90%	21.12	110.48%
140 % - 150 %							
150 % >	6,946,050.53	0.02%	65	0.04%	3.51%	21.54	
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Weighted Average	71.66 %
Minimum	0.00 %
Maximum	130.58 %



## 15. 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 %	31,184,414.61	0.10%	208	0.06%	0.32%	18.29	74.22%
0.5 % - 1.0 %	156,677,314.81	0.52%	1,494	0.44%	0.74%	19.14	81.94%
1.0 % - 1.5 %	237,214,528.05	0.79%	2,188	0.64%	1.39%	19.19	57.21%
1.5 % - 2.0 %	1,621,645,206.44	5.38%	20,260	5.94%	1.85%	23.25	58.82%
2.0 % - 2.5 %	3,402,783,469.25	11.29%	41,841	12.27%	2.28%	23.63	66.93%
2.5 % - 3.0 %	4,538,215,268.54	15.06%	47,273	13.87%	2.77%	24.32	75.73%
3.0 % - 3.5 %	3,181,422,980.98	10.56%	32,821	9.63%	3.26%	23.49	80.92%
3.5 % - 4.0 %	2,212,811,827.40	7.34%	23,443	6.88%	3.79%	20.77	74.12%
4.0 % - 4.5 %	3,928,337,073.52	13.03%	41,435	12.15%	4.30%	19.41	71.60%
4.5 % - 5.0 %	4,340,654,528.13	14.40%	47,603	13.96%	4.77%	19.58	73.76%
5.0 % - 5.5 %	3,959,576,232.88	13.14%	47,603	13.96%	5.26%	19.30	72.22%
5.5 % - 6.0 %	1,921,440,206.10	6.37%	25,470	7.47%	5.74%	18.74	73.05%
6.0 % - 6.5 %	541,525,204.01	1.80%	8,156	2.39%	6.21%	17.90	75.00%
6.5 % - 7.0 %	61,599,281.05	0.20%	1,002	0.29%	6.69%	15.04	71.55%
7.0 % >	5,243,477.24	0.02%	103	0.03%	7.30%	11.30	61.07%
Unknown	16,340.52	0.00%	1	0.00%		0.08	60.57%
<b>Total</b>	<b>30,140,347,353.53</b>	<b>100.00%</b>	<b>340,901</b>	<b>100.00%</b>	<b>3.84%</b>	<b>21.29</b>	<b>72.66%</b>

Weighted Average	3.8 %
Minimum	0.0 %
Maximum	8.5 %

## 16. 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	3,918,245,827.53	13.00%	54,244	15.91%	3.13%	20.24	73.63%
12 months - 24 months	2,510,934,426.61	8.33%	30,770	9.03%	4.54%	20.00	75.92%
24 months - 36 months	1,885,354,744.82	6.26%	24,282	7.12%	4.33%	18.90	71.15%
36 months - 48 months	1,543,366,488.17	5.12%	18,968	5.56%	3.86%	19.48	73.37%
48 months - 60 months	1,446,493,907.83	4.80%	17,950	5.27%	3.74%	21.90	71.46%
60 months - 72 months	690,100,783.94	2.29%	9,174	2.69%	4.61%	19.01	69.07%
72 months - 84 months	930,469,210.28	3.09%	11,473	3.37%	4.59%	18.20	69.69%
84 months - 96 months	845,072,355.83	2.80%	10,275	3.01%	4.15%	20.75	67.27%
96 months - 108 months	3,214,871,381.28	10.67%	32,900	9.65%	3.34%	22.92	71.29%
108 months - 120 months	5,758,828,406.13	19.11%	56,968	16.71%	3.54%	21.31	74.08%
120 months - 132 months	2,397,144,189.81	7.95%	24,624	7.22%	4.69%	19.64	71.62%
132 months - 144 months	1,685,416,728.76	5.59%	16,365	4.80%	4.28%	21.21	74.27%
144 months - 156 months	186,482,580.35	0.62%	2,312	0.68%	5.11%	20.65	68.23%
156 months - 168 months	529,026,653.03	1.76%	5,603	1.64%	3.60%	28.71	69.67%
168 months - 180 months	402,927,185.75	1.34%	4,388	1.29%	3.21%	23.58	71.83%
180 months - 192 months	41,859,383.75	0.14%	469	0.14%	4.16%	17.12	72.96%
192 months - 204 months	100,151,165.80	0.33%	1,010	0.30%	4.73%	19.51	72.12%
204 months - 216 months	93,215,516.81	0.31%	1,014	0.30%	4.22%	22.29	72.29%
216 months - 228 months	965,489,654.24	3.20%	9,214	2.70%	3.34%	29.20	70.70%
228 months - 240 months	741,303,822.81	2.46%	6,650	1.95%	2.99%	27.62	76.87%
240 months - 252 months	8,007,151.55	0.03%	103	0.03%	4.87%	24.69	65.75%
252 months - 264 months	153,298,718.70	0.51%	1,303	0.38%	5.66%	21.71	70.03%
264 months - 276 months	22,467,059.52	0.07%	213	0.06%	6.02%	22.42	71.19%
276 months - 288 months	46,480,745.28	0.15%	379	0.11%	5.66%	23.89	63.08%
288 months - 300 months	6,464,150.03	0.02%	81	0.02%	4.99%	26.00	66.59%
300 months - 312 months	1,967,640.43	0.01%	20	0.01%	5.84%	25.47	64.17%
312 months - 324 months	231,282.32	0.00%	6	0.00%	5.80%	27.62	75.20%
324 months - 336 months	1,400,892.22	0.00%	13	0.00%	4.58%	27.80	65.77%
336 months - 348 months	8,731,463.87	0.03%	86	0.03%	3.86%	42.93	71.40%
348 months - 360 months	4,388,931.19	0.01%	41	0.01%	3.86%	35.70	75.49%
360 months >=	154,904.89	0.00%	3	0.00%	3.13%	49.01	71.74%
Unknown							
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

Weighted Average	88 months
Minimum	0 months
Maximum	780 months

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**17. Interest Payment Type**


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Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Fixed	28,672,757,162.56	95.13%	318,004	93.28%	3.93%	21.35	72.91%
Floating	1,467,590,190.97	4.87%	22,897	6.72%	2.04%	20.03	67.89%
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

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**18. Property Description**


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Property	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
House	27,206,981,079.50	90.27%	159,965	89.59%	3.86%	21.07	72.48%
Appartment	2,848,400,887.34	9.45%	18,105	10.14%	3.65%	23.43	74.87%
House / Business ( < 50% )	73,912,339.92	0.25%	411	0.23%	3.60%	19.97	61.40%
House / Business ( >= 50% )	4,026,606.57	0.01%	23	0.01%	3.37%	16.95	54.94%
<b>Business</b>							
Other	7,026,440.20	0.02%	41	0.02%	3.53%	21.41	
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

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**19. Geographical Distribution (by Province)**


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Province	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Drenthe	644,968,722.24	2.14%	4,171	2.34%	3.71%	21.95	72.35%
Flevoland	778,040,940.34	2.58%	4,565	2.56%	3.81%	20.53	81.73%
Friesland	657,521,393.75	2.18%	4,441	2.49%	3.76%	22.01	72.99%
Gelderland	3,076,919,435.14	10.21%	17,943	10.05%	3.84%	21.83	71.09%
Groningen	647,022,820.62	2.15%	4,947	2.77%	3.72%	21.10	72.47%
Limburg	1,271,676,978.01	4.22%	8,743	4.90%	3.93%	21.19	71.64%
Noord-Brabant	4,603,828,254.79	15.27%	27,761	15.55%	3.88%	21.72	69.65%
Noord-Holland	5,797,029,913.60	19.23%	31,569	17.68%	3.72%	21.94	73.19%
Overijssel	1,441,907,222.76	4.78%	9,063	5.08%	3.83%	21.32	72.87%
Utrecht	2,795,557,117.34	9.28%	14,709	8.24%	3.86%	21.47	72.17%
Zeeland	619,891,261.72	2.06%	4,520	2.53%	4.00%	19.94	70.68%
Zuid-Holland	7,805,983,293.22	25.90%	46,113	25.83%	3.91%	20.36	74.24%
Unspecified							
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

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## 20. 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	180,682,871.06	0.60%	1,439	0.81%	3.75%	20.42	74.74%
NL112 - Delfzijl en omgeving	61,301,196.16	0.20%	611	0.34%	3.86%	19.33	70.35%
NL113 - Overig Groningen	405,038,753.40	1.34%	2,897	1.62%	3.68%	21.67	71.78%
NL121 - Noord-Friesland	316,575,043.54	1.05%	2,229	1.25%	3.78%	22.03	74.58%
NL122 - Zuidwest-Friesland	116,360,117.07	0.39%	762	0.43%	3.75%	21.99	70.33%
NL123 - Zuidoost-Friesland	224,586,233.14	0.75%	1,450	0.81%	3.75%	22.00	72.13%
NL131 - Noord-Drenthe	261,467,266.31	0.87%	1,595	0.89%	3.72%	22.16	71.64%
NL132 - Zuidoost-Drenthe	203,812,740.30	0.68%	1,416	0.79%	3.76%	20.95	74.34%
NL133 - Zuidwest-Drenthe	179,688,715.63	0.60%	1,160	0.65%	3.66%	22.78	71.14%
NL211 - Noord-Overijssel	403,597,949.56	1.34%	2,441	1.37%	3.82%	21.66	72.32%
NL212 - Zuidwest-Overijssel	206,987,049.16	0.69%	1,248	0.70%	3.78%	21.64	74.45%
NL213 - Twente	831,322,224.04	2.76%	5,374	3.01%	3.85%	21.07	72.74%
NL221 - Veluwe	1,023,739,060.51	3.40%	5,705	3.20%	3.82%	22.19	69.84%
NL224 - Zuidwest-Gelderland	373,660,128.31	1.24%	2,139	1.20%	3.87%	21.15	70.06%
NL225 - Achterhoek	542,674,811.96	1.80%	3,465	1.94%	3.79%	21.55	70.19%
NL226 - Arnhem/Nijmegen	1,136,845,434.36	3.77%	6,634	3.72%	3.88%	21.85	72.98%
NL230 - Flevoland	778,040,940.34	2.58%	4,565	2.56%	3.81%	20.53	81.73%
NL310 - Utrecht	2,795,557,117.34	9.28%	14,709	8.24%	3.86%	21.47	72.17%
NL321 - Kop van Noord-Holland	761,521,148.65	2.53%	5,097	2.85%	3.84%	20.68	71.33%
NL322 - Alkmaar en omgeving	577,287,927.21	1.92%	3,466	1.94%	3.82%	21.24	72.58%
NL323 - IJmond	474,340,575.56	1.57%	2,888	1.62%	3.98%	20.70	71.55%
NL324 - Agglomeratie Haarlem	575,605,896.93	1.91%	2,880	1.61%	3.59%	22.56	71.55%
NL325 - Zaanstreek	366,527,525.98	1.22%	2,327	1.30%	3.93%	21.13	76.03%
NL326 - Groot-Amsterdam	2,500,605,677.30	8.30%	12,530	7.02%	3.63%	22.45	74.38%
NL327 - Het Gooi en Vechtstreek	541,141,161.97	1.80%	2,381	1.33%	3.61%	23.10	72.21%
NL331 - Agglomeratie Leiden en Bollenstreek	941,198,134.33	3.12%	5,051	2.83%	3.87%	20.90	70.47%
NL332 - Agglomeratie 's-Gravenhage	1,970,623,325.73	6.54%	10,617	5.95%	3.78%	20.64	75.70%
NL333 - Delft en Westland	535,060,252.98	1.78%	3,272	1.83%	3.96%	20.06	69.97%
NL334 - Oost-Zuid-Holland	680,760,786.91	2.26%	4,193	2.35%	4.03%	20.12	72.46%
NL335 - Groot-Rijnmond	2,992,211,956.97	9.93%	18,623	10.43%	3.98%	19.99	75.84%
NL336 - Zuidoost-Zuid-Holland	686,128,836.30	2.28%	4,357	2.44%	3.93%	20.95	73.33%
NL341 - Zeeuwsch-Vlaanderen	130,483,964.12	0.43%	1,040	0.58%	4.02%	19.60	71.15%
NL342 - Overig Zeeland	489,407,297.60	1.62%	3,480	1.95%	4.00%	20.03	70.55%
NL411 - West-Noord-Brabant	1,351,641,486.43	4.48%	8,155	4.57%	3.96%	21.18	71.53%
NL412 - Midden-Noord-Brabant	871,485,564.75	2.89%	5,386	3.02%	3.91%	21.37	70.88%
NL413 - Noordoost-Noord-Brabant	1,057,852,706.57	3.51%	6,223	3.49%	3.81%	22.35	67.93%
NL414 - Zuidoost-Noord-Brabant	1,322,848,497.04	4.39%	7,997	4.48%	3.84%	22.00	68.31%
NL421 - Noord-Limburg	389,896,284.40	1.29%	2,638	1.48%	3.96%	21.20	69.62%
NL422 - Midden-Limburg	287,057,643.23	0.95%	1,909	1.07%	3.94%	21.09	69.81%
NL423 - Zuid-Limburg	594,723,050.38	1.97%	4,196	2.35%	3.90%	21.23	73.86%
NLZZZ - Extra-Regio							
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

## 21. 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 %	30,074,195,552.52	99.78%	178,294	99.86%	3.84%	21.27	72.65%
0 % - 10 %	39,483,646.06	0.13%	128	0.07%	3.15%	27.55	83.25%
10 % - 20 %	16,045,448.72	0.05%	56	0.03%	3.13%	28.60	78.32%
20 % - 30 %	5,270,539.35	0.02%	20	0.01%	2.94%	27.17	72.70%
30 % - 40 %	2,817,150.53	0.01%	12	0.01%	2.48%	29.94	72.64%
40 % - 50 %	1,083,673.24	0.00%	5	0.00%	3.31%	26.05	91.86%
50 % - 60 %	1,183,756.15	0.00%	3	0.00%	2.56%	29.11	83.98%
60 % - 70 %	88,544.33	0.00%	1	0.00%	2.50%	24.56	34.37%
70 % - 80 %							
80 % - 90 %							
90 % >	259,432.30	0.00%	2	0.00%	2.23%	17.95	46.46%
Unknown	-80,389.67	0.00%	24	0.01%	4.73%	10.55	
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Weighted Average	0.03 %
Minimum	0.00 %
Maximum	100.00 %

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## 22. Occupancy

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Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Owner Occupied	30,049,182,036.81	99.70%	177,069	99.17%	3.84%	21.32	72.72%
Buy-to-let	48,657.85	0.00%	1	0.00%	5.50%	21.17	48.66%
Unknown	91,116,658.87	0.30%	1,475	0.83%	4.31%	10.76	52.54%
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%



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## 23. Employment Status Borrower

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Description	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Employed	9,154,573,787.94	30.37%	45,433	25.45%	3.78%	23.18	76.58%
Self Employed	1,447,787,421.25	4.80%	5,377	3.01%	3.37%	26.08	74.22%
Other	11,074,516,756.64	36.74%	71,912	40.28%	4.13%	18.72	72.50%
Unknown	8,463,469,387.70	28.08%	55,823	31.27%	3.62%	21.79	68.38%
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

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**24. Loan to Income**


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From (>) - Until (<=)	Net Principal Balance	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
<= 0.5	91,087,822.19	0.30%	4,687	2.63%	4.12%	18.98	56.61%
0.5 - 1.0	198,337,389.12	0.66%	4,459	2.50%	3.92%	19.12	47.67%
1.0 - 1.5	316,920,193.07	1.05%	4,099	2.30%	3.85%	19.51	41.75%
1.5 - 2.0	539,787,260.33	1.79%	4,992	2.80%	3.77%	20.72	46.92%
2.0 - 2.5	844,833,760.25	2.80%	6,142	3.44%	3.85%	20.90	54.35%
2.5 - 3.0	1,228,442,555.87	4.08%	7,614	4.26%	3.88%	21.39	61.04%
3.0 - 3.5	1,723,943,391.70	5.72%	9,226	5.17%	3.92%	21.54	68.61%
3.5 - 4.0	2,217,129,876.11	7.36%	10,595	5.93%	4.00%	21.72	74.52%
4.0 - 4.5	2,522,807,057.69	8.37%	11,207	6.28%	3.97%	21.93	79.37%
4.5 - 5.0	2,428,461,674.00	8.06%	10,168	5.69%	3.95%	22.11	82.16%
5.0 - 5.5	1,747,516,221.43	5.80%	6,908	3.87%	3.88%	22.32	83.71%
5.5 - 6.0	1,089,684,220.58	3.62%	4,033	2.26%	3.74%	23.34	82.89%
6.0 - 6.5	645,306,439.37	2.14%	2,199	1.23%	3.67%	25.00	82.02%
6.5 - 7.0	405,032,996.34	1.34%	1,362	0.76%	3.63%	25.99	81.62%
7.0 >	927,798,817.12	3.08%	2,937	1.64%	3.74%	25.42	83.38%
Unknown	13,213,257,678.36	43.84%	87,917	49.24%	3.78%	20.12	70.60%
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Weighted Average	4.3
Minimum	0.0
Maximum	10.0

## 25. 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 %	621,625,404.78	2.06%	11,463	6.42%	2.71%	21.31	55.03%
5 % - 10 %	1,676,833,696.17	5.56%	13,247	7.42%	2.95%	22.59	55.72%
10 % - 15 %	3,027,495,853.60	10.04%	17,244	9.66%	3.39%	22.08	68.00%
15 % - 20 %	3,879,132,593.59	12.87%	18,188	10.19%	3.87%	22.09	75.14%
20 % - 25 %	3,814,302,033.46	12.66%	16,003	8.96%	4.32%	21.84	80.16%
25 % - 30 %	2,234,430,716.69	7.41%	8,652	4.85%	4.50%	22.30	83.09%
30 % - 35 %	889,788,217.15	2.95%	3,225	1.81%	4.33%	23.54	83.89%
35 % - 40 %	438,221,485.73	1.45%	1,475	0.83%	4.28%	23.49	84.00%
40 % - 45 %	235,161,270.05	0.78%	777	0.44%	4.43%	23.02	83.99%
45 % - 50 %	120,707,836.07	0.40%	388	0.22%	4.64%	21.62	83.09%
50 % - 55 %	67,344,947.23	0.22%	229	0.13%	4.75%	20.70	83.79%
55 % - 60 %	41,543,822.07	0.14%	146	0.08%	4.55%	20.77	82.11%
60 % - 65 %	23,677,197.71	0.08%	89	0.05%	4.52%	21.15	77.36%
65 % - 70 %	22,471,710.73	0.07%	70	0.04%	4.78%	19.58	80.98%
70 % >	62,198,162.18	0.21%	213	0.12%	4.68%	20.57	82.73%
Unknown	12,985,412,406.32	43.08%	87,136	48.80%	3.77%	20.11	70.43%
Total	30,140,347,353.53	100.00%	178,545	100.00%	3.84%	21.29	72.66%

Weighted Average	19.96 %
Minimum	0.00 %
Maximum	99.73 %

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## 26. Loanpart Payment Frequency

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Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Monthly	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%
Quarterly							
Semi-annually							
Annually							
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

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**27. Guarantee Type (NHG / Non NHG)**


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Description	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
NHG Loans	265,000.00	0.00%	2	0.00%	3.75%	13.37	86.60%
Non NHG Loans	30,140,082,353.53	100.00%	340,899	100.00%	3.84%	21.29	72.66%
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

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## 28. Originator

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Originator	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
ABN AMRO	7,467,915,997.10	24.78%	82,872	24.31%	3.48%	20.43	70.39%
Direktbank (label)	17,706,859,850.42	58.75%	200,876	58.93%	4.06%	18.33	73.94%
AA Retailbank	1,358,362,513.15	4.51%	18,156	5.33%	4.52%	17.97	74.29%
Florius	3,607,208,992.86	11.97%	38,997	11.44%	3.27%	38.82	70.46%
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

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**29. Servicer**


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Servicer	Net Principal Balance	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average CLTOMV
Stater	25,542,348,370.40	84.74%	285,404	83.72%	3.83%	21.65	72.40%
Quion	4,597,998,983.13	15.26%	55,497	16.28%	3.90%	19.29	74.13%
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%

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### 30. Capital Insurance Policy Provider

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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	25,199,818,513.47	83.61%	277,192	81.31%	3.72%	22.23	72.44%
ABN AMRO	564,072,188.23	1.87%	8,847	2.60%	4.33%	18.86	75.89%
ASR	2,779,905,165.16	9.22%	33,785	9.91%	4.66%	16.35	71.37%
Delta Lloyd (51%) ABN AMRO (49%)	190,936,341.43	0.63%	2,247	0.66%	4.27%	15.71	74.28%
SRLEV N.V.	879,552,269.98	2.92%	12,142	3.56%	4.36%	16.48	76.31%
Others	526,062,875.26	1.75%	6,688	1.96%	3.99%	14.92	79.96%
Total	30,140,347,353.53	100.00%	340,901	100.00%	3.84%	21.29	72.66%



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**Glossary**


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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 means any of the Asset Purchaser Collection Account and the Asset Purchaser Construction Deposit Account.
Asset Purchaser Accounts	
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,
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 N/A
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 N/A
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 means 0.5 per cent. per annum.
Excess Spread Percentage	
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.

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
Mortgage Loan Criteria	has the meaning ascribed to it in section 5.3 (Mortgage Loan Criteria) of this Base Prospectus.
Mortgage Loan Portfolio	means the portfolio of mortgage loans of which the legal assignment resides with the Issuer at a given point in time.
Mortgage Receivable	means any and all rights of the relevant Seller (and after assignment of such rights to the Asset Purchaser, of the Asset Purchaser) against the Borrower under or in connection with a Mortgage Loan, including any and all claims of the Seller (or the Asset Purchaser after assignment) on
Net Outstanding Balance	means the aggregate outstanding principal amount on the mortgage pool net of savings deposits.
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
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
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 the period between the origination date of the mortgage loan and the cut-off date.
Sellers	means ABN AMRO Bank N.V., ABN AMRO Hypotheken Groep B.V., 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
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**


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<b>Account Bank</b>	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands	<b>Arranger</b>	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands
<b>Auditor</b>	Ernst & Young Accountants LLP Antonio Vivaldistraat 150 1083 HP Amsterdam the Netherlands	<b>Common Safekeeper (wrt Class B &amp; C)</b>	BNP Paribas Securities Services, Luxembourg Branch 33, rue de Gasperich, Howald - Hesperage L-2085 Luxembourg Luxembourg
<b>Common Depositary</b>	BNP Paribas Securities Services, Luxembourg Branch 33, rue de Gasperich, Howald - Hesperage L-2085 Luxembourg Luxembourg	<b>Common Safekeeper (wrt Class A)</b>	Clearstream 42 Avenue J.F. Kennedy L-2085 Luxembourg Luxembourg
<b>Company Administrator</b>	ABN AMRO Hypotheken Groep B.V. Postbus 1700 3800 BS Amersfoort the Netherlands	<b>Issuer</b>	Dolphin Master Issuer B.V. Prins Bernhardplein 200 1097 JB 1076 EE Amsterdam the Netherlands
<b>Legal Advisor (Seller and Issuer)</b>	NautaDutilh N.V. Strawinskylaan 1999 1077 XV Amsterdam the Netherlands	<b>Listing Agent</b>	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands
<b>Paying Agent</b>	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands	<b>Principal Paying Agent</b>	BNP Paribas Securities Services, Luxembourg Branch 33, rue de Gasperich, Howald - Hesperage L-2085 Luxembourg Luxembourg
<b>Reference Agent</b>	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands	<b>Security Trustee</b>	Stichting Security Trustee Dolphin Prins Bernhardplein 200 1097 JB Amsterdam the Netherlands
<b>Seller</b>	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands	<b>Seller</b>	ABN AMRO Hypotheken Groep B.V. Postbus 1700 3800 BS Amersfoort the Netherlands
<b>Seller</b>	MoneYou B.V. Sciencepark 404 1098 XH Amsterdam the Netherlands	<b>Seller</b>	Oosteroever Hypotheken B.V. Fascinatio Boulevard 1302 2909 VA Capelle a/d IJssel the Netherlands
<b>Seller</b>	Quion 9 B.V. Fascinatio Boulevard 1302 2909 VA Capelle a/d IJssel the Netherlands	<b>Servicer</b>	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands
<b>Sub-Servicer</b>	Quion Groep B.V. Fascinatio Boulevard 1302 2909 VA Capelle a/d IJssel the Netherlands	<b>Sub-Servicer</b>	Stater Nederland B.V. Podium 1 3826 PA Amersfoort the Netherlands
<b>SWAP Couterparty</b>	ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands		