

## Hermes XV per 19 April 2010

### Securities

|                                   | Class A            | Class B            | Class C            | Class D            | Class E            |
|-----------------------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
| ISIN Code                         | XS0367262705       | XS0367264230       | XS0367267092       | XS0367268736       | XS0367269031       |
| BLOOMBERG                         | <HERME 15 A><MTGE> | <HERME 15 B><MTGE> | <HERME 15 C><MTGE> | <HERME 15 D><MTGE> | <HERME 15 E><MTGE> |
| Original Amount                   | € 2,752,100,000    | € 23,200,000       | € 78,300,000       | € 20,300,000       | € 26,100,000       |
| Outstanding Amount                | € 2,752,100,000    | € 23,200,000       | € 78,300,000       | € 20,300,000       | € 26,100,000       |
| Pool Factor                       | 1.000000000        | 1.000000000        | 1.000000000        | 1.000000000        | 1.000000000        |
| Original WAL*                     | 4.9 yr             | 4.9 yr             | 4.9 yr             | 4.9 yr             | 4.9 yr             |
| Remaining WAL*                    | 3.0 yr             | 3.0 yr             | 3.0 yr             | 3.0 yr             | 3.0 yr             |
| Expected Maturity*                | April 2013         | April 2013         | April 2013         | April 2013         | April 2013         |
| Legal Maturity                    | April 2045         | April 2045         | April 2045         | April 2045         | April 2045         |
| Coupon                            | 3m-EUR + 55 bp     | 3m-EUR +60 bp      | 3m-EUR +110 bp     | 3m-EUR + 180 bp    | 3m-EUR + 975 bp    |
| Original Rating (Moody's / Fitch) | Aaa/AAA            | Aa3/AA+            | A3/A               | Ba1/BBB+           | Ba3/BB             |
| Current Rating (Moody's/Fitch)    | Aaa/AAA            | Aa3/AA+            | A3/A               | Ba1/BBB+           | Ba3/BB             |
| Stock Exchange Listing            | Euronext Amsterdam | Euronext Amsterdam | Euronext Amsterdam | Euronext Amsterdam | Euronext Amsterdam |

\* based on: CPR = 12%, exercise of call option in April 2013

### Credit structure

| Excess Spread |             |
|---------------|-------------|
| Percentage    | 0.35%       |
| Amount        | € 2,574,008 |

| Cash Advance Facility                |              |
|--------------------------------------|--------------|
| Balance (beginning of Period)        | € -          |
| Drawings                             | € 75,400,000 |
| Payments                             | € -          |
| Balance (End of Period)              | € 75,400,000 |
| Cash Advance Facility Maximum Amount | € 75,400,000 |

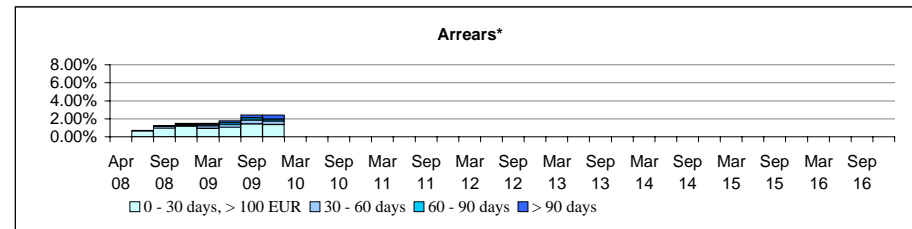
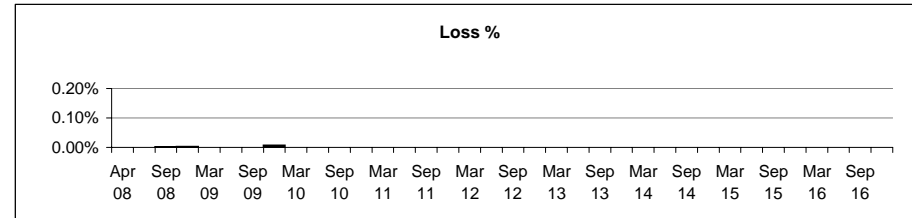
| Swap Payments              |                 |
|----------------------------|-----------------|
| Net Interest Swap payments | € 20,757,150    |
| Value of Swap*             | € (193,807,394) |

\* a positive value is in favor of the SPV

| GIC Account                  |               |
|------------------------------|---------------|
| Interest accrued GIC Account | € 24,331      |
| Balance on GIC account *     | € 102,637,687 |

\* because of the downgrade of SNS Bank, the GIC account provider is Rabobank

### Pool performance overview



\* total balance of mortgages in arrears / total mortgage balance (ex delinquencies < Eur 100 for period 0-30 days)

Delinquencies

| Delinquent Mortgage Loans |      | Previous Quarter<br>CP Ending: 12/31/2009 |                              |                                |           | Reporting Quarter<br>CP Ending: 3/31/2010 |                              |                                |           |
|---------------------------|------|---|------------------------------|--------------------------------|-----------|---|------------------------------|--------------------------------|-----------|
|                           |      | # of loans                                | Principal Amount of mortgage | Delinquent Amount (pr. + int.) | 31-Dec-09 | # of loans                                | Principal Amount of mortgage | Delinquent Amount (pr. + int.) | 31-Mar-10 |
| No delinquencies          |      |   |                              |                                |           |   |                              |                                |           |
| 0 - 30 days               | <100 | 42  | 8,122,777                    | 1,768                          | 97.31%    | 47  | 10,458,161                   | 1,601                          | 97.10%    |
| 0 - 30 days               | >100 | 191                                       | 38,800,270                   | 173,517                        | 0.28%     | 181                                       | 36,577,091                   | 129,033                        | 0.36%     |
| 30 - 60 days              |      | 62  | 12,220,311                   | 83,475                         | 1.33%     | 57  | 12,608,411                   | 98,296                         | 1.26%     |
| 60 - 90 days              |      | 27  | 5,550,474                    | 65,460                         | 0.42%     | 38  | 8,346,060                    | 88,049                         | 0.43%     |
| more than 90 days         |      | 64  | 13,669,722                   | 403,072                        | 0.19%     | 81  | 16,396,123                   | 552,829                        | 0.29%     |
|                           |      | 386                                       | 78,363,555                   | 727,293                        | 0.47%     | 404                                       | 84,385,846                   | 869,808                        | 0.56%     |
|                           |      |   |                              |                                | 100.00%   |   |                              |                                | 100.00%   |

Portfolio performance

| Date   | Gross Outstanding<br>in EUR | Sub participation<br>in EUR | Net Outstanding<br>in EUR | Realised CPR | Arrears                |                        |              |              |           | Loss information |           |        |
|--------|-----------------------------|-----------------------------|---------------------------|--------------|------------------------|------------------------|--------------|--------------|-----------|------------------|-----------|--------|
|        |                             |                             |                           |              | 0 - 30 days, < 100 EUR | 0 - 30 days, > 100 EUR | 30 - 60 days | 60 - 90 days | > 90 days | # Foreclosures   | Loss amou | Loss % |
| Ultimo |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Apr 08 | 2,905,998,735               | 5,998,735                   | 2,900,000,000             | 0.0%         | 0.00%                  | 0.00%                  | 0.00%        | 0.00%        | 0.00%     | 0                | 0         | 0.000% |
| Jun 08 | 2,906,289,180               | 6,289,642                   | 2,899,999,539             | 3.8%         | 0.15%                  | 0.64%                  | 0.06%        | 0.00%        | 0.00%     | 1                | 20,719    | 0.001% |
| Sep 08 | 2,906,744,201               | 6,744,899                   | 2,899,999,303             | 8.0%         | 0.11%                  | 0.94%                  | 0.19%        | 0.09%        | 0.01%     | 2                | 70,226    | 0.002% |
| Dec 08 | 2,907,206,026               | 7,214,334                   | 2,899,991,692             | 7.4%         | 0.25%                  | 1.18%                  | 0.14%        | 0.10%        | 0.09%     | 2                | 70,226    | 0.002% |
| Mar 09 | 2,907,863,873               | 7,864,263                   | 2,899,999,610             | 6.3%         | 0.22%                  | 0.92%                  | 0.30%        | 0.16%        | 0.12%     | 0                | 0         | 0.000% |
| Jun 09 | 2,908,315,306               | 8,316,713                   | 2,899,998,592             | 5.9%         | 0.27%                  | 1.02%                  | 0.34%        | 0.19%        | 0.22%     | 1                | 4,007     | 0.000% |
| Sep 09 | 2,908,928,118               | 8,928,200                   | 2,899,999,918             | 6.3%         | 0.38%                  | 1.41%                  | 0.44%        | 0.25%        | 0.33%     | 2                | 9,207     | 0.000% |
| Dec 09 | 2,909,396,498               | 9,397,263                   | 2,899,999,235             | 7.2%         | 0.28%                  | 1.33%                  | 0.42%        | 0.19%        | 0.47%     | 4                | 181,164   | 0.006% |
| Mar 10 | 2,911,435,325               | 11,435,515                  | 2,899,999,810             | 5.0%         | 0.36%                  | 1.26%                  | 0.43%        | 0.29%        | 0.56%     | 7                | 319,666   | 0.011% |
| Jun 10 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Sep 10 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Dec 10 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Mar 11 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Jun 11 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Sep 11 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Dec 11 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Mar 12 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Jun 12 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Sep 12 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Dec 12 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Mar 13 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Jun 13 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Sep 13 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Dec 13 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Mar 14 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Jun 14 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Sep 14 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Dec 14 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Mar 15 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Jun 15 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Sep 15 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Dec 15 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Mar 16 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Jun 16 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Sep 16 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
| Dec 16 |                             |                             |                           |              |                        |                        |              |              |           |                  |           |        |
|        |                             |                             | <b>Weighted average</b>   | <b>6.2%</b>  |                        |                        |              |              |           |                  |           |        |

## Mortgage pool

### Pool overview

|                               | Number | Amount        | Savings    | Net balance   |
|-------------------------------|--------|---------------|------------|---------------|
| Beginning principal balance   | 15,678 | 2,909,396,498 | 9,397,263  | 2,899,999,235 |
| Repayments/Prepayments        | (102)  | (22,383,122)  |            | (22,383,122)  |
| Repurchases                   | (83)   | (15,066,468)  | (53,505)   | (15,012,963)  |
| Losses                        | (7)    | (319,666)     |            | (319,666)     |
| Substitutions                 | 226    | 39,808,083    | 1,569,340  | 38,238,742    |
| Savings Premiums received     |        |               | 404,643    | (404,643)     |
| Interest due to participation |        |               | 117,775    | (117,775)     |
| Ending Balance                | 15,712 | 2,911,435,325 | 11,435,515 | 2,899,999,810 |

### Key characteristics of the pool of mortgage loans

|   |         |
|---|---------|
| Number of mortgage parts                                  | 25,647  |
| Average outstanding net principal balance€                | 184,572 |
| Minimum outstanding net principal balance€                | 1,000   |
| Maximum outstanding net principal balance€                | 750,000 |
| Maximum current interest rate (%)                         | 7.3     |
| Minimum current interest rate (%)                         | 1.2     |
| Weighted average current interest rate (%)                | 4.7     |
| Weighted average loan to foreclosure value (%)            | 88.9    |
| Weighted average loan to market value (%)*                | 77.8    |
| Weighted average loan to indexed foreclosure value (%)    | 90.1    |
| Weighted average loan to indexed market value (%)*        | 78.9    |
| Weighted average seasoning (months)                       | 42.4    |
| Weighted Average Current Remaining Term to Maturity (yrs) | 26.1    |

\* assuming that the foreclosure value is equal to 87.5% of the market value

Table 1: Mortgage size

| Size of outstanding loan balance<br>(euro) | Principal balance       |                | Number of mortgages |                |
|--|-------------------------|----------------|---------------------|----------------|
|  | (euro)                  | % of Total     |                     | % of Total     |
| 0-50000                                    | 19,215,293.28           | 0.66%          | 577                 | 3.67%          |
| 50000-100000                               | 152,393,996.08          | 5.25%          | 1,998               | 12.72%         |
| 100000-150000                              | 476,691,728.59          | 16.44%         | 3,839               | 24.43%         |
| 150000-200000                              | 620,983,125.03          | 21.41%         | 3,610               | 22.98%         |
| 200000-250000                              | 538,460,375.55          | 18.57%         | 2,435               | 15.50%         |
| 250000-300000                              | 389,216,543.49          | 13.42%         | 1,437               | 9.15%          |
| 300000-350000                              | 250,145,914.20          | 8.63%          | 785                 | 5.00%          |
| 350000-400000                              | 162,763,415.20          | 5.61%          | 441                 | 2.81%          |
| 400000-450000                              | 99,545,531.12           | 3.43%          | 238                 | 1.51%          |
| 450000-500000                              | 58,174,450.19           | 2.01%          | 124                 | 0.79%          |
| 500000-550000                              | 44,101,364.19           | 1.52%          | 85                  | 0.54%          |
| 550000-600000                              | 33,409,075.63           | 1.15%          | 59                  | 0.38%          |
| 600000-650000                              | 25,412,320.54           | 0.88%          | 41                  | 0.26%          |
| 650000-700000                              | 19,450,897.22           | 0.67%          | 29                  | 0.18%          |
| 700000-750000                              | 10,035,779.33           | 0.35%          | 14                  | 0.09%          |
| <b>Total</b>                               | <b>2,899,999,809.64</b> | <b>100.00%</b> | <b>15,712</b>       | <b>100.00%</b> |

Table 2: Mortgage type

| Repayment Type   | Principal balance       |                | Number of parts |                |
|------------------|-------------------------|----------------|-----------------|----------------|
|                  | (euro)                  | % of Total     |                 | % of Total     |
| Annuity          | 30,110,782.83           | 1.04%          | 622             | 2.43%          |
| Interest only    | 2,526,965,838.15        | 87.14%         | 21,580          | 84.14%         |
| Investment-based | 240,066,644.95          | 8.28%          | 2,117           | 8.25%          |
| Linear           | 2,420,818.34            | 0.08%          | 44              | 0.17%          |
| Savings          | 100,435,725.37          | 3.46%          | 1,284           | 5.01%          |
| <b>Total</b>     | <b>2,899,999,809.64</b> | <b>100.00%</b> | <b>25,647</b>   | <b>100.00%</b> |

Table 3: Interest type

| Interest Type                      | Principal balance       |                | Number of parts |                |
|------------------------------------|-------------------------|----------------|-----------------|----------------|
|                                    | (euro)                  | % of Total     |                 | % of Total     |
| 1 yr fixed                         | 34,380,423.89           | 1.19%          | 425             | 1.66%          |
| 3 yr fixed                         | 11,840,112.50           | 0.41%          | 103             | 0.40%          |
| 5 yr fixed                         | 284,546,673.78          | 9.81%          | 2,513           | 9.80%          |
| 5 yr fixed + 2 yr refixing period  | 14,362,730.14           | 0.50%          | 162             | 0.63%          |
| 7 yr fixed                         | 2,671,347.13            | 0.09%          | 20              | 0.08%          |
| 10 yr fixed                        | 1,470,676,229.14        | 50.71%         | 12,515          | 48.80%         |
| 10 yr fixed + 2 yr refixing period | 3,878,631.84            | 0.13%          | 52              | 0.20%          |
| 12 yr fixed                        | 41,650,660.57           | 1.44%          | 332             | 1.29%          |
| 15 yr fixed                        | 163,721,229.28          | 5.65%          | 1,419           | 5.53%          |
| 20 yr fixed                        | 168,865,352.60          | 5.82%          | 1,332           | 5.19%          |
| "Stabielrente" 1% band             | 14,576,271.06           | 0.50%          | 165             | 0.64%          |
| "Stabielrente" 1,5% band           | 1,128,316.80            | 0.04%          | 9               | 0.04%          |
| "Stabielrente" 2% band             | 2,538,596.21            | 0.09%          | 26              | 0.10%          |
| "Stabielrente" 2,5% band           | 672,300.74              | 0.02%          | 12              | 0.05%          |
| "Stabielrente" 3% band             | 575,393.31              | 0.02%          | 5               | 0.02%          |
| 5 yr "plafondrente"                | 38,735,163.53           | 1.34%          | 417             | 1.63%          |
| 10 yr "plafondrente"               | 25,943,114.20           | 0.89%          | 259             | 1.01%          |
| Ideaal                             | 4,220,825.01            | 0.15%          | 40              | 0.16%          |
| Variable                           | 159,392,909.98          | 5.50%          | 1,501           | 5.85%          |
| 6 yr fixed                         | 391,085,533.20          | 13.49%         | 3,666           | 14.29%         |
| 30 yr fixed                        | 584,673.19              | 0.02%          | 7               | 0.03%          |
| "VariRust" 1% band                 | 334,750.00              | 0.01%          | 4               | 0.02%          |
| 4 yr fixed + 1 yr refixing period  | 12,264,307.69           | 0.42%          | 126             | 0.49%          |
| 9 yr fixed + 1 yr refixing period  | 10,098,153.50           | 0.35%          | 105             | 0.41%          |
| 14 yr fixed + 1 yr refixing period | 469,500.00              | 0.02%          | 8               | 0.03%          |
| "rentedemper" 5 year, 1% band      | 9,130,484.24            | 0.31%          | 106             | 0.41%          |
| "rentedemper" 10 year, 2% band     | 17,066,443.76           | 0.59%          | 172             | 0.67%          |
| "rentedemper" 15 year, 3% band     | 973,669.55              | 0.03%          | 12              | 0.05%          |
| "rentedemper" 10 year, 3% band     | 5,769,887.42            | 0.20%          | 57              | 0.22%          |
| "rentedemper" 5 year, 3% band      | 815,528.00              | 0.03%          | 8               | 0.03%          |
| "rentedemper" 5 year, 2% band      | 3,283,765.91            | 0.11%          | 26              | 0.10%          |
| 2 yr fixed                         | 321,000.00              | 0.01%          | 4               | 0.02%          |
| 1 yr fixed + 1 yr refixing period  | 245,000.00              | 0.01%          | 2               | 0.01%          |
| Average interest rate              | 2,411,331.47            | 0.08%          | 30              | 0.12%          |
| 4 yr fixed                         | 249,500.00              | 0.01%          | 3               | 0.01%          |
| unknown7                           | 238,000.00              | 0.01%          | 2               | 0.01%          |
| unknown6                           | 282,000.00              | 0.01%          | 2               | 0.01%          |
| <b>Total</b>                       | <b>2,899,999,809.64</b> | <b>100.00%</b> | <b>25,647</b>   | <b>100.00%</b> |

Table 4: Interest rate

| Interest Rate (%) | Principal balance       |                | Number of parts |                |
|-------------------|-------------------------|----------------|-----------------|----------------|
|                   | (euro)                  | % of Total     |                 | % of Total     |
| <3                | 16,026,235.70           | 0.55%          | 167             | 0.65%          |
| 3-3.5             | 94,814,186.95           | 3.27%          | 869             | 3.39%          |
| 3.5-4             | 235,985,805.13          | 8.14%          | 2,230           | 8.69%          |
| 4-4.5             | 387,198,598.01          | 13.35%         | 3,631           | 14.16%         |
| 4.5-5             | 1,103,817,998.13        | 38.06%         | 9,082           | 35.41%         |
| 5-5.5             | 867,408,782.99          | 29.91%         | 7,556           | 29.46%         |
| 5.5-6             | 158,339,687.10          | 5.46%          | 1,663           | 6.48%          |
| 6-6.5             | 30,757,076.27           | 1.06%          | 378             | 1.47%          |
| 6.5-7             | 5,116,743.14            | 0.18%          | 63              | 0.25%          |
| 7-7.5             | 534,696.22              | 0.02%          | 8               | 0.03%          |
| <b>Total</b>      | <b>2,899,999,809.64</b> | <b>100.00%</b> | <b>25,647</b>   | <b>100.00%</b> |

Table 5: Seasoning

| Year of origination | Principal balance       |                | Number of parts |                |
|---------------------|-------------------------|----------------|-----------------|----------------|
|                     | (euro)                  | % of Total     |                 | % of Total     |
| 1999                | 35,108,134.23           | 1.21%          | 440             | 1.72%          |
| 2000                | 21,875,706.53           | 0.75%          | 229             | 0.89%          |
| 2001                | 17,587,210.29           | 0.61%          | 167             | 0.65%          |
| 2002                | 49,623,054.74           | 1.71%          | 502             | 1.96%          |
| 2003                | 68,199,768.73           | 2.35%          | 706             | 2.75%          |
| 2004                | 198,924,768.89          | 6.86%          | 2,216           | 8.64%          |
| 2005                | 332,475,220.32          | 11.46%         | 3,421           | 13.34%         |
| 2006                | 470,458,823.87          | 16.22%         | 4,400           | 17.16%         |
| 2007                | 1,605,743,478.65        | 55.37%         | 12,717          | 49.58%         |
| 2008                | 23,677,113.34           | 0.82%          | 221             | 0.86%          |
| 2009                | 75,241,413.89           | 2.59%          | 619             | 2.41%          |
| 2010                | 1,085,116.16            | 0.04%          | 9               | 0.04%          |
| <b>Total</b>        | <b>2,899,999,809.64</b> | <b>100.00%</b> | <b>25,647</b>   | <b>100.00%</b> |

Table 6: Types of property

| Type of Property | Principal balance       |                | Number of mortgages |                |
|------------------|-------------------------|----------------|---------------------|----------------|
|                  | (euro)                  | % of Total     |                     | % of Total     |
| Apartment        | 279,652,222.54          | 9.64%          | 1,790               | 11.39%         |
| House            | 2,620,347,587.10        | 90.36%         | 13,922              | 88.61%         |
| <b>Total</b>     | <b>2,899,999,809.64</b> | <b>100.00%</b> | <b>15,712</b>       | <b>100.00%</b> |

Table 7: Geographical distribution

| Region                 | Principal balance       |                | Number of mortgages |                |
|------------------------|-------------------------|----------------|---------------------|----------------|
|                        | (euro)                  | % of Total     |                     | % of Total     |
| Drenthe                | 102,668,735.76          | 3.54%          | 609                 | 3.88%          |
| Flevoland              | 86,723,699.74           | 2.99%          | 444                 | 2.83%          |
| Friesland              | 86,370,004.03           | 2.98%          | 542                 | 3.45%          |
| Gelderland             | 461,211,010.18          | 15.90%         | 2,304               | 14.66%         |
| Groningen              | 88,704,058.72           | 3.06%          | 612                 | 3.90%          |
| Limburg                | 349,676,214.77          | 12.06%         | 2,343               | 14.91%         |
| Noord-Brabant          | 538,183,509.53          | 18.56%         | 2,765               | 17.60%         |
| Noord-Holland          | 389,257,137.56          | 13.42%         | 1,879               | 11.96%         |
| Overijssel             | 190,566,853.08          | 6.57%          | 1,103               | 7.02%          |
| Utrecht                | 190,675,126.10          | 6.58%          | 880                 | 5.60%          |
| Zeeland                | 43,795,838.68           | 1.51%          | 304                 | 1.93%          |
| Zuid-Holland           | 371,784,404.10          | 12.82%         | 1,925               | 12.25%         |
| unknown / country wide | 383,217.39              | 0.01%          | 2                   | 0.01%          |
| <b>Total</b>           | <b>2,899,999,809.64</b> | <b>100.00%</b> | <b>15,712</b>       | <b>100.00%</b> |

Table 8: Loan-to-Foreclosure Value Ratio

| Current Loan-to-Foreclosure Value Ratio (%) | Principal balance       |                | Number of mortgages |                |
|---|-------------------------|----------------|---------------------|----------------|
|   | (euro)                  | % of Total     |                     | % of Total     |
| 0-9   | 2,183,953.06            | 0.08%          | 87                  | 0.55%          |
| 10-19                                       | 12,479,535.21           | 0.43%          | 295                 | 1.88%          |
| 20-29                                       | 29,573,435.81           | 1.02%          | 445                 | 2.83%          |
| 30-39                                       | 57,106,359.14           | 1.97%          | 597                 | 3.80%          |
| 40-49                                       | 102,885,065.70          | 3.55%          | 841                 | 5.35%          |
| 50-59                                       | 179,305,577.18          | 6.18%          | 1,242               | 7.90%          |
| 60-69                                       | 341,541,287.20          | 11.78%         | 2,015               | 12.82%         |
| 70-79                                       | 594,835,160.57          | 20.51%         | 3,207               | 20.41%         |
| 80-89                                       | 171,001,508.67          | 5.90%          | 830                 | 5.28%          |
| 90-99                                       | 251,437,788.48          | 8.67%          | 1,129               | 7.19%          |
| 100-109                                     | 247,168,762.18          | 8.52%          | 1,069               | 6.80%          |
| 110-119                                     | 393,313,840.12          | 13.56%         | 1,712               | 10.90%         |
| 120-129                                     | 514,374,277.54          | 17.74%         | 2,230               | 14.19%         |
| 130-139                                     | 1,003,700.15            | 0.03%          | 5                   | 0.03%          |
| 140-149                                     | 313,955.59              | 0.01%          | 2                   | 0.01%          |
| 150-159                                     | 223,192.00              | 0.01%          | 1                   | 0.01%          |
| 160-169                                     | 355,500.00              | 0.01%          | 2                   | 0.01%          |
| 170-179                                     | 191,000.00              | 0.01%          | 1                   | 0.01%          |
| 180-189                                     | 256,000.00              | 0.01%          | 1                   | 0.01%          |
| 240-249                                     | 449,911.04              | 0.02%          | 1                   | 0.01%          |
| <b>Total</b>                                | <b>2,899,999,809.64</b> | <b>100.00%</b> | <b>15,712</b>       | <b>100.00%</b> |

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## PARTY DETAILS

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### THE ISSUER

Holland Mortgage Backed Series (Hermes) XV B.V.  
Frederik Roeskestraat 123  
1076 EE Amsterdam  
The Netherlands

### SELLERS

SNS Bank N.V.                      BLG Hypotheekbank N.V.  
Croeselaan 1                      Jos Klijnsenlaan 288  
3521 BJ Utrecht                      6164 AZ Geleen  
The Netherlands                      The Netherlands

SNS Regio Bank N.V.  
Croeselaan 1  
3521 BJ Utrecht  
The Netherlands

### ADMINISTRATOR

SNS Financial Markets  
Nieuwezijds Voorburgwal 162  
1012 SJ Amsterdam  
The Netherlands  
Reporting: [www.securitisation.nl](http://www.securitisation.nl)  
Contact: <mailto:admin@securitisation.nl>

### SECURITY TRUSTEE

Stichting Security Trustee Holland Mortgage Backed  
Series (Hermes) XV  
Claude Debussylaan 24  
1082 MD Amsterdam  
The Netherlands

### TAX ADVISOR

KPMG Meijburg & Co  
Burgemeester Rijnderslaan 10  
1185 MC Amstelveen  
The Netherlands

### SWAP COUNTERPARTY

|                       |                                |
|-----------------------|--------------------------------|
| Type of product       | Interest Rate Swap             |
| Counterparty          | SNS Bank N.V.                  |
| Notional amount       | Outstanding mortgage portfolio |
| Original rating (M/F) | A1, P1 / A+, F1                |
| Current rating (M/F)  | A3, P-2 / A-, F2               |

### CASH ADVANCE FACILITY PROVIDER

|                       |               |
|-----------------------|---------------|
| Provider              | SNS Bank N.V. |
| Original rating (M/F) | P1 / F1       |
| Current rating (M/F)  | P-2 / F2      |
| Rating trigger (M/F)  | P-2 / F2      |

### FLOATING RATE GIC PROVIDER

|                       |                    |
|-----------------------|--------------------|
| Provider              | Rabobank Nederland |
| Original rating (M/F) | P-1/F1+            |
| Current rating (M/F)  | P-1/F1+            |
| Rating trigger (M/F)  | P-2 / F2           |

### AUDITORS

KPMG Accountants N.V.  
Burgemeester Rijnderslaan 10  
1185 MC Amstelveen  
The Netherlands

### LEGAL ADVISERS

to SNS Bank, the Issuer and the Security Trustee :  
Nauta Dutilh  
Strawinskylaan 1999  
1077 XV Amsterdam  
The Netherlands

### RATING AGENCIES

Fitch Ratings  
Fitch, Eldon House  
2 Eldon Street  
EC2M 7UA London  
Contact: [mailto:Sf\\_surveillance@fitchratings.com](mailto:Sf_surveillance@fitchratings.com)

### Moody's

2 Minister Court  
Mincing Lane  
EC3R 7XB London  
Contact: <mailto:monitor.rmbs@moodys.com>

### PAYING AGENT AND REFERENCE AGENT

ABN AMRO Bank N.V.  
Kemelstede 2  
4817 ST Breda  
The Netherlands  
Current rating (S&P/M/F)                      A-1/P-1/F1+

### LISTING AGENT

ABN AMRO Bank N.V.  
Gustaf Mahlerlaan 10  
1082 PP Amsterdam  
The Netherlands

### LEAD MANAGER

SNS Bank

Update investor reports will be made available every 3rd business day before a payment date on [www.securitisation.nl](http://www.securitisation.nl)  
For further information on the investor reports please contact <mailto:sfm@securitisation.nl>