

Changes to DSA Investor Report				
Date	Version	Report	Change	Reason
	1.0.1	P&P	Instead of number of loanparts, the number of loans are the basis for stratifications	For difference elimination between NHG-relevant report-tables, like the ltv-tables. These are based on loan-level rather than loanpart level.
	1.0.2	P&P	Arrears amount was added to the delinquencies table	Requested bij ATC (Intertrust Group) and DSA (R. Koning)
		P&P	Table of contents was altered	General improvement
	1.1	N&C	Cumulative releases were added to the Bond report (2)	Requested by the DSA (R. Koning)
	1.1	P&P	Additions: - Strats are now based on net amounts instead of gross - Construction deposits 0 bucket - Transaction specific information is now possible to report	Requested by the DSA (R. Koning)
Dec 2013	1.1	N&C	Triggers adjusted to PRoMMiSe version	In accordance with Master Issuer template
Dec 2013	1.1	P&P	Stratification tables added for NHG - nonNHG insight within LTV tables	Requested by the DSA (R. Koning)
Apr 2015	1.2	N&C	Adjustment in Bond Report no. 1 for legislation and footnotes on that page	Requested bij ATC (Intertrust Group) and DSA (R. Koning)
Dec 2015	1.2	P&P	Addition to Key Characteristics (strat no. 1) and deletion of one row for reconciliation purposes - Negative balance (added) - Net principal balance excl. Construction and Saving Deposits and Negative Balance (added) - Number of negative loanparts (added) - Weighted average CLTOMV (added) - Weighted average CLTOFV (deleted) Glossary adjusted accordingly - Table of contents was corrected to show correct ordering	Requested by the DSA (R. Koning) - for reconciliation purposes
Dec 2015	1.2	Reconciliation report (new)	New reconciliation report added to existing DSA reports (PPR and N&C) in which most important Investor Report (PPR) and ECB numbers are reconciled and differences are explained and/or commented. Most numbers reconciled are a) Key Characteristics b) Delinquencies en c) Foreclosures	Requested by the DSA (R. Koning) - for reconciliation purposes
Apr 2016	1.2	P&P	- Delinquency weighted average based on number of days in arrears (due to some confusion whether the delinquency weighted average should contain w.a. number of days or w.a. arrears amount) - Delinquency stratification is based on loanpart-level since version 1.2	Requested by the DSA (R. Koning) - for clarification purposes
June 2016	1.2	P&P Master Issuer	New master issuer template is introduced to better align the Master Issuer DSA-template and the standalone P&P template (no changes to N&C report were made): 1) Changes to match with standalone version 1.0: - Foreclosure were aligned with standalone template (addition of three rows on total foreclosures, deletion of a row on NHG and nonNHG tabs) - Where relevant weighted averages, min, max numbers are added to the stratifications (16x) - Strat 15 Remaining interest rate fixed period is now based on month-buckets instead of year buckets 2) Changes to match with standalone version 1.1 - Strat 20 Construction deposits; 100% bucket was removed - Transaction specific info was added - Strat 8 till 13 (LTVs) NHG bucket is removed - Table of contents was corrected to show correct ordering and to incorporate the changes below 3) Changes to match with standalone version 1.2 - Table of contents was corrected to show correct ordering and to incorporate the changes below - Addition to Key Characteristics (strat no. 1) and deletion of one row for reconciliation purposes: - Negative balance (added) - Net principal balance excl. Construction and Saving Deposits and Negative Balance (added) - Number of negative loanparts (added) - Weighted average CLTOMV (added) - Weighted average CLTOFV (deleted) - Delinquencies additions: a) arrears amount b) W.A. CLTOMV c) Table based on loanpart level instead of loan-level (for ECB reconciliation) and d) Weighted average/min/max table - Glossary adjusted; negative balance and negative loanparts were added	Requested by the DSA (R. Koning) - for reconciliation purposes & alignment between DSA-templates of standalone RMBS transactions & Master Issuer programmes