

Covered Bond Programme



Monthly Investor Report

20-4-2010

| Bonds | ISIN | Currency | Initial Principal Balance (Own Currency) | Initial Principal Balance (EUR) | Rate of Interest | Final Maturity |
|-----------|--------------|----------|---|------------------------------------|------------------|----------------|
| Series 01 | XS0353943540 | EUR | 1.000.000.000,00 | 1.000.000.000,00 | 4.250% | 19-03-2013 |
| Series 02 | | EUR | 20.000.000,00 | 20.000.000,00 | 5.610% | 21-05-2048 |
| Series 03 | XS0368232327 | EUR | 2.400.000.000,00 | 2.400.000.000,00 | 5.250% | 05-06-2018 |
| Series 04 | | EUR | 20.000.000,00 | 20.000.000,00 | 5.800% | 08-06-2048 |
| Series 05 | | EUR | 25.800.000,00 | 25.800.000,00 | 5.800% | 10-06-2048 |
| Series 06 | | EUR | 20.000.000,00 | 20.000.000,00 | 6.000% | 18-06-2048 |
| Series 07 | CH0043432514 | CHF | 200.000.000,00 | 123.762.376,24 | 3.750% | 24-07-2012 |
| Series 08 | CH0043432548 | CHF | 150.000.000,00 | 92.821.782,18 | 4.000% | 24-04-2015 |
| Series 09 | XS0383944013 | EUR | 100.000.000,00 | 100.000.000,00 | 3M EUR + 23bp | 19-08-2011 |
| Series 10 | | CHF | 30.000.000,00 | 18.564.356,44 | 3.403% | 05-01-2016 |
| Series 11 | | CHF | 30.000.000,00 | 18.564.356,44 | 3.480% | 05-01-2017 |
| Series 12 | | CHF | 30.000.000,00 | 18.564.356,44 | 3.530% | 05-09-2017 |
| Series 13 | | EUR | 20.000.000,00 | 20.000.000,00 | 5.555% | 08-09-2048 |
| Series 14 | | EUR | 22.000.000,00 | 22.000.000,00 | 5.540% | 14-09-2048 |
| Series 15 | | EUR | 55.000.000,00 | 55.000.000,00 | 4.740% | 11-12-2023 |
| Series 16 | | EUR | 55.000.000,00 | 55.000.000,00 | 4.740% | 11-12-2023 |
| Series 17 | | EUR | 117.500.000,00 | 117.500.000,00 | 5.313% | 27-02-2024 |
| Series 18 | | EUR | 60.500.000,00 | 60.500.000,00 | 5.180% | 10-03-2025 |
| Series 19 | | EUR | 190.000.000,00 | 190.000.000,00 | 4.265% | 26-03-2029 |
| Series 20 | | EUR | 55.000.000,00 | 55.000.000,00 | 5.472% | 30-03-2026 |
| Series 21 | | EUR | 110.000.000,00 | 110.000.000,00 | 5.000% | 23-04-2021 |
| Series 22 | XS0430609296 | EUR | 1.250.000.000,00 | 1.250.000.000,00 | 4.750% | 27-05-2019 |
| Series 23 | | EUR | 30.000.000,00 | 30.000.000,00 | 5.300% | 30-06-2029 |
| Series 24 | | EUR | 85.000.000,00 | 85.000.000,00 | 4.855% | 17-07-2024 |
| Series 25 | | EUR | 2.000.000,00 | 2.000.000,00 | 4.050% | 17-07-2017 |
| Series 26 | | EUR | 85.000.000,00 | 85.000.000,00 | 5.050% | 17-07-2029 |
| Series 27 | | EUR | 160.000.000,00 | 160.000.000,00 | 4.700% | 21-07-2021 |
| Series 28 | XS0441116752 | EUR | 40.000.000,00 | 40.000.000,00 | 4.700% | 21-07-2021 |
| Series 29 | XS0455122076 | EUR | 2.000.000.000,00 | 2.000.000.000,00 | 3.000% | 30-09-2013 |
| Series 30 | | EUR | 50.000.000,00 | 50.000.000,00 | 4.560% | 01-11-2039 |
| Series 31 | | EUR | 20.000.000,00 | 20.000.000,00 | 4.525% | 06-11-2034 |
| Series 32 | | EUR | 20.000.000,00 | 20.000.000,00 | 4.520% | 14-10-2039 |
| Series 33 | | EUR | 200.000.000,00 | 200.000.000,00 | 4.080% | 03-11-2022 |
| Series 34 | | EUR | 40.000.000,00 | 40.000.000,00 | 4.440% | 21-12-2029 |
| Series 35 | | EUR | 85.000.000,00 | 85.000.000,00 | 4.159% | 21-12-2025 |
| Series 36 | | EUR | 44.000.000,00 | 44.000.000,00 | 4.535% | 12-10-2040 |
| Series 37 | XS0479696204 | EUR | 1.250.000.000,00 | 1.250.000.000,00 | 4.000% | 17-01-2020 |
| Series 38 | | EUR | 20.000.000,00 | 20.000.000,00 | 4.500% | 05-03-2030 |

| | | | | | |
|------------------------|-----|------------------|------------------|--------|------------|
| Series 39 | EUR | 15.000.000,00 | 15.000.000,00 | 4.430% | 09-03-2040 |
| Series 40 | EUR | 130.000.000,00 | 130.000.000,00 | 4.038% | 15-03-2023 |
| Series 41 XS0497141142 | EUR | 1.500.000.000,00 | 1.500.000.000,00 | 3.375% | 23-03-2017 |
| Series 42 | EUR | 10.000.000,00 | 10.000.000,00 | 3.852% | 24-03-2021 |
| Series 43 | EUR | 13.000.000,00 | 13.000.000,00 | 4.050% | 31-03-2025 |

Ratings Overview

| Rating Agency | Rating |
|-------------------|--------|
| Fitch Ratings | AAA |
| Standard & Poor's | AAA |
| Moody's | Aaa |

Summary

| All amounts in EURO | Current |
|---|-------------------|
| Reporting Date | 20-04-2010 |
| Portfolio Cut off Date | 31-03-2010 |
| Original Principal Balance | 20.054.193.543,14 |
| Principal Balance | 18.785.166.728,55 |
| Value of Savings Deposits | 733.452.029,47 |
| Aggregate Outstanding Notional Amount | 18.051.714.699,08 |
| Number of Borrowers | 132.796 |
| Number of Loanparts | 225.665 |
| Average Principal Balance (borrower) | 135.935,68 |
| Average Principal Balance (parts) | 79.993,42 |
| Coupon: Weighted Average | 4,5 |
| Minimum | 0,5 |
| Maximum | 10,4 |
| Weighted Average Loan to Market Value (LTMV) | 59,44 |
| Seasoning (years): Weighted Average | 6,28 |
| Original Maturity (years): Weighted Average | 29,63 |
| Remaining Tenor (years): Weighted Average | 23,39 |
| Remaining Interest Period (years): Weighted Average | 6,64 |

Asset Coverage Test

All amounts in EURO

| | |
|--------------------------|--------------------------|
| A | 14.610.110.479,40 |
| B | 0,00 |
| C | 9.974.374,00 |
| D | 0,00 |
| E | 0,00 |
| X | 902.585.734,95 |
| Y | 1.394.358.000,00 |
| Z | 0,00 |
| Total: | 12.323.141.118,05 |
| Asset Cover Ratio | 106,31 % |

Parameters

| | |
|---------------------------------------|----------|
| Foreclosure/Market value ratio | 90,00 % |
| Cap LTV Cut-off indexed valuation% | 80,00 % |
| Asset Percentage | 82,00 % |
| Calculation rate life mortgage | 5,00 % |
| Calculation rate unit linked mortgage | 8,00 % |
| % relevant insurers | 50,00 % |
| % set-off | 10,00 % |
| % of Index Increases | 90,00 % |
| % of Index Decreases | 100,00 % |

Exchange Rate

| Currency | Exchange Rate |
|--------------------|---------------|
| Euro / Swiss Franc | 1,616 |

Reserve Fund*

| | |
|------|--------------|
| Euro | 9.969.374,00 |
|------|--------------|

* The Reserve Fund Required Amount will be the aggregate of the scheduled Interest Amount on all Outstanding Covered Bond Series for one year.

1. Product Type

| Product Type | Current Period | | | | Weighted Average Coupon |
|--------------------------------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| Annuity | 220.649.642,54 | 1,22 % | 7.225 | 3,20 % | 5,26 % |
| Consumer Credit Mortgage | 63.325.756,25 | 0,35 % | 2.615 | 1,16 % | 2,97 % |
| Credit Mortgage | 841.304.999,46 | 4,66 % | 23.325 | 10,34 % | 1,59 % |
| Hybrid | 341.408.324,66 | 1,89 % | 4.189 | 1,86 % | 4,66 % |
| Insurance (Standard and Unit Linked) | 756.098.446,85 | 4,19 % | 7.740 | 3,43 % | 4,55 % |
| Insurance (Unit Linked) | 11.904.993,18 | 0,07 % | 110 | 0,05 % | 4,88 % |
| Interest Only | 12.578.503.796,48 | 69,68 % | 135.360 | 59,98 % | 4,52 % |
| Interest Only (Meerwaarde) | 41.038.654,76 | 0,23 % | 199 | 0,09 % | 5,07 % |
| Investment | 1.528.724.728,24 | 8,47 % | 11.288 | 5,00 % | 4,56 % |
| Life | 554.127.882,29 | 3,07 % | 6.261 | 2,77 % | 5,08 % |
| Linear | 30.339.232,47 | 0,17 % | 986 | 0,44 % | 4,83 % |
| Savings | 1.084.288.241,90 | 6,01 % | 26.367 | 11,68 % | 5,88 % |
| | 18.051.714.699,08 | 100 % | 225.665 | 100 % | 4,49 % |

2. Loan Coupon

| Coupon Loan Part (%) | Current Period | | | | Weighted Average Coupon |
|----------------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 0,00% - 2,5% | 1.953.968.614,83 | 10,82 % | 32.268 | 14,30 % | 1,45 % |
| 2,5% - 2,99% | 229.954.608,60 | 1,27 % | 5.171 | 2,29 % | 2,78 % |
| 3% - 3,49% | 308.277.778,77 | 1,71 % | 4.960 | 2,20 % | 3,38 % |
| 3,5% - 3,99% | 1.749.432.853,31 | 9,69 % | 15.502 | 6,87 % | 3,84 % |
| 4% - 4,49% | 3.630.246.454,34 | 20,11 % | 33.324 | 14,77 % | 4,31 % |
| 4,5% - 4,99% | 4.131.994.310,55 | 22,89 % | 42.099 | 18,66 % | 4,79 % |
| 5% - 5,49% | 2.876.991.063,86 | 15,94 % | 36.774 | 16,30 % | 5,27 % |
| 5,5% - 5,99% | 1.812.839.990,32 | 10,04 % | 28.699 | 12,72 % | 5,76 % |
| 6% - 6,49% | 855.719.879,67 | 4,74 % | 15.840 | 7,02 % | 6,27 % |
| 6,5% - 6,99% | 386.195.758,23 | 2,14 % | 8.308 | 3,68 % | 6,75 % |
| 7% - 7,49% | 90.999.418,83 | 0,50 % | 2.145 | 0,95 % | 7,24 % |
| 7,5% - more | 25.093.967,79 | 0,14 % | 575 | 0,25 % | 7,81 % |
| | 18.051.714.699,08 | 100 % | 225.665 | 100 % | 4,49 % |

3. Origination Year

| Year | Current Period | | | | Weighted Average Coupon |
|------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 1975 | 60.391,98 | 0,00 % | 3 | 0,00 % | 2,90 % |
| 1976 | 594.618,69 | 0,00 % | 17 | 0,01 % | 4,83 % |
| 1977 | 1.040.201,68 | 0,01 % | 28 | 0,01 % | 5,43 % |
| 1978 | 1.830.693,48 | 0,01 % | 47 | 0,02 % | 5,51 % |
| 1979 | 2.166.312,95 | 0,01 % | 50 | 0,02 % | 5,00 % |
| 1980 | 2.303.115,52 | 0,01 % | 285 | 0,13 % | 4,96 % |
| 1981 | 2.690.138,39 | 0,01 % | 325 | 0,14 % | 5,24 % |
| 1982 | 4.947.398,47 | 0,03 % | 445 | 0,20 % | 5,62 % |
| 1983 | 10.269.331,00 | 0,06 % | 682 | 0,30 % | 5,60 % |
| 1984 | 10.201.307,07 | 0,06 % | 574 | 0,25 % | 5,65 % |
| 1985 | 11.380.724,79 | 0,06 % | 578 | 0,26 % | 5,69 % |
| 1986 | 15.634.657,88 | 0,09 % | 667 | 0,30 % | 5,57 % |
| 1987 | 16.936.795,86 | 0,09 % | 654 | 0,29 % | 5,42 % |
| 1988 | 24.503.403,94 | 0,14 % | 840 | 0,37 % | 5,65 % |
| 1989 | 31.692.059,40 | 0,18 % | 1.004 | 0,44 % | 5,64 % |
| 1990 | 44.072.379,66 | 0,24 % | 1.414 | 0,63 % | 5,72 % |
| 1991 | 43.837.416,61 | 0,24 % | 1.328 | 0,59 % | 5,66 % |
| 1992 | 70.137.965,41 | 0,39 % | 1.919 | 0,85 % | 5,75 % |
| 1993 | 113.240.365,36 | 0,63 % | 2.849 | 1,26 % | 5,37 % |
| 1994 | 196.204.041,51 | 1,09 % | 4.560 | 2,02 % | 5,35 % |
| 1995 | 205.161.701,21 | 1,14 % | 4.615 | 2,05 % | 5,46 % |
| 1996 | 359.746.659,20 | 1,99 % | 7.611 | 3,37 % | 5,33 % |
| 1997 | 522.316.992,33 | 2,89 % | 9.819 | 4,35 % | 5,36 % |
| 1998 | 712.402.007,57 | 3,95 % | 11.560 | 5,12 % | 5,35 % |
| 1999 | 1.007.531.606,65 | 5,58 % | 14.596 | 6,47 % | 5,06 % |
| 2000 | 713.383.062,48 | 3,95 % | 9.607 | 4,26 % | 4,51 % |
| 2001 | 604.810.483,03 | 3,35 % | 8.213 | 3,64 % | 4,72 % |
| 2002 | 630.659.687,40 | 3,49 % | 8.241 | 3,65 % | 4,53 % |
| 2003 | 1.167.660.175,35 | 6,47 % | 13.823 | 6,13 % | 4,40 % |
| 2004 | 1.806.202.823,00 | 10,01 % | 21.049 | 9,33 % | 4,14 % |
| 2005 | 2.948.168.944,83 | 16,33 % | 32.296 | 14,31 % | 3,78 % |
| 2006 | 2.833.934.402,46 | 15,70 % | 27.704 | 12,28 % | 4,17 % |
| 2007 | 2.007.072.316,23 | 11,12 % | 18.735 | 8,30 % | 4,69 % |
| 2008 | 1.496.915.256,30 | 8,29 % | 13.887 | 6,15 % | 4,97 % |
| 2009 | 416.409.279,57 | 2,31 % | 5.207 | 2,31 % | 3,95 % |
| 2010 | 15.595.981,82 | 0,09 % | 433 | 0,19 % | 4,59 % |
| | 18.051.714.699,08 | 100 % | 225.665 | 100 % | 4,49 % |

4. Legal Maturity Year

| Year | Current Period | | | | Weighted Average Coupon |
|---|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 2009 | 742.201,02 | 0,00 % | 29 | 0,01 % | 4,75 % |
| 2010 | 6.047.662,37 | 0,03 % | 585 | 0,26 % | 4,93 % |
| 2011 | 13.836.158,91 | 0,08 % | 945 | 0,42 % | 4,90 % |
| 2012 | 20.117.782,13 | 0,11 % | 1.236 | 0,55 % | 5,44 % |
| 2013 | 38.920.184,55 | 0,22 % | 1.804 | 0,80 % | 5,28 % |
| 2014 | 48.560.075,04 | 0,27 % | 1.866 | 0,83 % | 5,37 % |
| 2015 | 50.252.896,87 | 0,28 % | 1.802 | 0,80 % | 5,40 % |
| 2016 | 77.662.778,59 | 0,43 % | 2.422 | 1,07 % | 5,23 % |
| 2017 | 90.198.649,94 | 0,50 % | 2.507 | 1,11 % | 5,40 % |
| 2018 | 125.597.182,65 | 0,70 % | 3.025 | 1,34 % | 5,44 % |
| 2019 | 138.941.365,08 | 0,77 % | 3.138 | 1,39 % | 5,34 % |
| 2020 | 127.467.967,52 | 0,71 % | 2.971 | 1,32 % | 5,40 % |
| 2021 | 119.339.551,55 | 0,66 % | 2.636 | 1,17 % | 5,38 % |
| 2022 | 139.347.894,93 | 0,77 % | 2.912 | 1,29 % | 5,49 % |
| 2023 | 185.721.757,99 | 1,03 % | 3.659 | 1,62 % | 5,34 % |
| 2024 | 263.846.830,44 | 1,46 % | 4.968 | 2,20 % | 5,26 % |
| 2025 | 256.881.137,92 | 1,42 % | 4.667 | 2,07 % | 5,24 % |
| 2026 | 368.990.545,44 | 2,04 % | 6.538 | 2,90 % | 5,13 % |
| 2027 | 496.122.735,66 | 2,75 % | 8.181 | 3,63 % | 5,17 % |
| 2028 | 634.480.355,48 | 3,51 % | 9.329 | 4,13 % | 5,19 % |
| 2029 | 871.666.158,44 | 4,83 % | 11.862 | 5,26 % | 4,93 % |
| 2030 | 752.142.243,69 | 4,17 % | 9.518 | 4,22 % | 4,40 % |
| 2031 | 827.227.092,74 | 4,58 % | 9.865 | 4,37 % | 4,55 % |
| 2032 | 704.571.129,64 | 3,90 % | 8.304 | 3,68 % | 4,49 % |
| 2033 | 1.110.728.466,26 | 6,15 % | 12.327 | 5,46 % | 4,39 % |
| 2034 | 1.638.258.989,41 | 9,08 % | 18.127 | 8,03 % | 4,13 % |
| 2035 | 2.613.482.928,72 | 14,48 % | 26.891 | 11,92 % | 3,78 % |
| 2036 | 2.544.560.413,22 | 14,10 % | 23.477 | 10,40 % | 4,17 % |
| 2037 | 1.818.561.089,38 | 10,07 % | 15.936 | 7,06 % | 4,71 % |
| 2038 | 1.359.106.934,13 | 7,53 % | 12.005 | 5,32 % | 5,00 % |
| 2039 | 408.540.196,74 | 2,26 % | 5.089 | 2,26 % | 4,00 % |
| 2040 | 26.377.180,54 | 0,15 % | 588 | 0,26 % | 4,19 % |
| 2041 | 6.622.670,60 | 0,04 % | 117 | 0,05 % | 4,45 % |
| 2042 | 3.373.065,85 | 0,02 % | 55 | 0,02 % | 3,99 % |
| 2043 | 1.299.590,93 | 0,01 % | 23 | 0,01 % | 3,81 % |
| 2044 | 1.875.066,29 | 0,01 % | 24 | 0,01 % | 2,94 % |
| 2045 | 2.235.403,47 | 0,01 % | 20 | 0,01 % | 3,62 % |
| 2046 | 1.912.745,91 | 0,01 % | 18 | 0,01 % | 4,15 % |
| 2047 | 380.838,94 | 0,00 % | 4 | 0,00 % | 4,40 % |
| Until further notice (Credit mortgages) | 155.716.780,13 | 0,86 % | 6.195 | 2,75 % | 2,97 % |
| | 18.051.714.699,08 | 100 % | 225.665 | 100 % | 4,49 % |

5. Seasoning

| In Years | Current Period | | | | |
|-------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| less - 0.5 | 32.599.576,89 | 0,18 % | 886 | 0,39 % | 4,60 % |
| 0.5 - 1.0 | 269.117.441,11 | 1,49 % | 3.350 | 1,48 % | 3,57 % |
| 1.0 - 1.5 | 484.978.346,35 | 2,69 % | 4.711 | 2,09 % | 5,08 % |
| 1.5 - 2.0 | 804.752.760,12 | 4,46 % | 7.413 | 3,28 % | 4,88 % |
| 2.0 - 2.5 | 857.374.038,56 | 4,75 % | 7.832 | 3,47 % | 4,94 % |
| 2.5 - 3.0 | 916.352.771,41 | 5,08 % | 8.696 | 3,85 % | 4,68 % |
| 3.0 - 4.0 | 2.482.047.916,51 | 13,75 % | 24.046 | 10,66 % | 4,33 % |
| 4.0 - 5.0 | 3.389.179.941,89 | 18,77 % | 35.629 | 15,79 % | 3,80 % |
| 5.0 - 6.0 | 1.982.897.122,31 | 10,98 % | 23.119 | 10,24 % | 4,08 % |
| 6.0 - 7.0 | 1.288.915.558,12 | 7,14 % | 15.130 | 6,70 % | 4,33 % |
| 7.0 - 8.0 | 671.773.188,66 | 3,72 % | 8.702 | 3,86 % | 4,47 % |
| 8.0 - 9.0 | 633.135.569,24 | 3,51 % | 8.292 | 3,67 % | 4,74 % |
| 9.0 - 10.0 | 690.914.084,66 | 3,83 % | 9.458 | 4,19 % | 4,46 % |
| more - 10.0 | 3.547.676.383,25 | 19,65 % | 68.401 | 30,31 % | 5,27 % |
| | 18.051.714.699,08 | 100 % | 225.665 | 100 % | 4,49 % |

6. Remaining Tenor

| In Years | Current Period | | | | Weighted Average Coupon |
|-----------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| less - 01 | 8.780.835,45 | 0,05 % | 789 | 0,35 % | 4,84 % |
| 01-02 | 14.557.835,75 | 0,08 % | 969 | 0,43 % | 5,01 % |
| 02-03 | 24.239.557,31 | 0,13 % | 1.419 | 0,63 % | 5,41 % |
| 03-04 | 41.885.732,86 | 0,23 % | 1.806 | 0,80 % | 5,28 % |
| 04-05 | 48.092.955,95 | 0,27 % | 1.835 | 0,81 % | 5,38 % |
| 05-06 | 56.175.607,87 | 0,31 % | 1.944 | 0,86 % | 5,29 % |
| 06-07 | 82.956.699,83 | 0,46 % | 2.521 | 1,12 % | 5,28 % |
| 07-08 | 93.171.376,53 | 0,52 % | 2.509 | 1,11 % | 5,41 % |
| 08-09 | 132.156.657,21 | 0,73 % | 3.089 | 1,37 % | 5,43 % |
| 09-10 | 139.319.677,93 | 0,77 % | 3.168 | 1,40 % | 5,34 % |
| 10-11 | 124.677.643,26 | 0,69 % | 2.884 | 1,28 % | 5,39 % |
| 11-12 | 119.870.138,01 | 0,66 % | 2.601 | 1,15 % | 5,41 % |
| 12-13 | 148.381.158,09 | 0,82 % | 3.056 | 1,35 % | 5,51 % |
| 13-14 | 206.359.153,26 | 1,14 % | 4.009 | 1,78 % | 5,24 % |
| 14-15 | 264.778.448,98 | 1,47 % | 4.967 | 2,20 % | 5,31 % |
| 15-16 | 270.831.058,44 | 1,50 % | 4.897 | 2,17 % | 5,17 % |
| 16-17 | 411.761.117,31 | 2,28 % | 7.169 | 3,18 % | 5,13 % |
| 17-18 | 484.979.945,61 | 2,69 % | 7.870 | 3,49 % | 5,15 % |
| 18-19 | 723.477.444,65 | 4,01 % | 10.360 | 4,59 % | 5,13 % |
| 19-20 | 842.284.489,14 | 4,67 % | 11.273 | 5,00 % | 4,89 % |
| 20-21 | 775.270.924,91 | 4,29 % | 9.801 | 4,34 % | 4,35 % |
| 21-22 | 822.953.885,28 | 4,56 % | 9.571 | 4,24 % | 4,57 % |
| 22-23 | 702.813.874,37 | 3,89 % | 8.381 | 3,71 % | 4,45 % |
| 23-24 | 1.259.072.670,35 | 6,97 % | 13.826 | 6,13 % | 4,31 % |
| 24-25 | 1.799.823.635,00 | 9,97 % | 19.909 | 8,82 % | 4,06 % |
| 25-26 | 2.947.455.546,23 | 16,33 % | 29.110 | 12,90 % | 3,80 % |
| 26-27 | 2.241.951.404,94 | 12,42 % | 20.458 | 9,07 % | 4,34 % |
| 27-28 | 1.679.334.947,82 | 9,30 % | 14.538 | 6,44 % | 4,83 % |
| 28-29 | 1.106.901.890,73 | 6,13 % | 10.168 | 4,51 % | 4,98 % |
| 29-30 | 290.166.220,10 | 1,61 % | 4.011 | 1,78 % | 3,73 % |
| 30 - more | 186.199.972,44 | 1,03 % | 6.715 | 2,98 % | 3,12 % |
| Matured | 1.032.193,51 | 0,01 % | 42 | 0,02 % | 4,90 % |
| | 18.051.714.699,08 | 100 % | 225.665 | 100 % | 4,49 % |

7. Loan Part Interest Reset Dates

| Year | Current Period | | | | Weighted Average Coupon |
|----------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | |
| 2008 | | 0,00 % | 0 | 0,00 % | |
| 2009 | 369.361,60 | 0,00 % | 10 | 0,00 % | 5,06 % |
| 2010 | 1.015.133.843,63 | 5,62 % | 12.868 | 5,70 % | 4,66 % |
| 2011 | 1.553.608.340,32 | 8,61 % | 19.245 | 8,53 % | 4,62 % |
| 2012 | 1.151.671.948,53 | 6,38 % | 14.328 | 6,35 % | 4,75 % |
| 2013 | 1.174.107.427,80 | 6,50 % | 15.040 | 6,66 % | 5,10 % |
| 2014 | 1.171.991.756,34 | 6,49 % | 15.982 | 7,08 % | 5,16 % |
| 2015 | 1.404.792.296,95 | 7,78 % | 16.249 | 7,20 % | 4,45 % |
| 2016 | 1.636.535.102,11 | 9,07 % | 17.635 | 7,81 % | 4,60 % |
| 2017 | 1.141.149.105,29 | 6,32 % | 13.386 | 5,93 % | 5,09 % |
| 2018 | 1.399.378.255,17 | 7,75 % | 15.778 | 6,99 % | 5,37 % |
| 2019 | 714.381.110,73 | 3,96 % | 10.506 | 4,66 % | 5,70 % |
| 2020 | 302.757.500,03 | 1,68 % | 4.468 | 1,98 % | 5,11 % |
| 2021 | 473.349.841,99 | 2,62 % | 4.699 | 2,08 % | 4,70 % |
| 2022 | 169.988.547,86 | 0,94 % | 2.199 | 0,97 % | 5,26 % |
| 2023 | 93.022.199,54 | 0,52 % | 1.271 | 0,56 % | 5,57 % |
| 2024 | 40.894.013,36 | 0,23 % | 624 | 0,28 % | 5,69 % |
| 2025 | 176.920.026,68 | 0,98 % | 2.056 | 0,91 % | 4,74 % |
| 2026 | 873.574.079,46 | 4,84 % | 7.844 | 3,48 % | 4,62 % |
| 2027 | 1.018.950.587,83 | 5,64 % | 8.295 | 3,68 % | 4,80 % |
| 2028 | 215.635.040,43 | 1,19 % | 1.730 | 0,77 % | 5,26 % |
| 2029 | 13.425.331,31 | 0,07 % | 178 | 0,08 % | 5,81 % |
| 2030 | 413.266,14 | 0,00 % | 12 | 0,01 % | 6,34 % |
| 2031 | | 0,00 % | 0 | 0,00 % | |
| 2032 | | 0,00 % | 0 | 0,00 % | |
| 2033 | | 0,00 % | 0 | 0,00 % | |
| 2035 | 155.716.780,13 | 0,86 % | 6.195 | 2,75 % | 2,97 % |
| Floating | 2.153.948.935,88 | 11,93 % | 35.067 | 15,54 % | 1,71 % |
| | 18.051.714.699,08 | 100 % | 225.665 | 100 % | 4,49 % |

8. Geography

| Province | Current Period | | | | Weighted Average Coupon |
|---------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | |
| Drenthe | 477.739.489,87 | 2,65 % | 3.785 | 2,85 % | 4,45 % |
| Flevoland | 539.670.352,47 | 2,99 % | 3.748 | 2,82 % | 4,55 % |
| Friesland | 493.947.050,11 | 2,74 % | 4.171 | 3,14 % | 4,47 % |
| Gelderland | 2.199.883.626,44 | 12,19 % | 15.239 | 11,48 % | 4,44 % |
| Groningen | 506.904.401,49 | 2,81 % | 4.814 | 3,63 % | 4,62 % |
| Limburg | 662.576.492,44 | 3,67 % | 5.465 | 4,12 % | 4,55 % |
| Noord-Brabant | 2.532.633.573,55 | 14,03 % | 18.114 | 13,64 % | 4,44 % |
| Noord-Holland | 3.515.849.703,48 | 19,48 % | 24.156 | 18,19 % | 4,46 % |
| Overijssel | 1.131.841.435,78 | 6,27 % | 8.699 | 6,55 % | 4,46 % |
| Utrecht | 1.736.849.071,66 | 9,62 % | 11.604 | 8,74 % | 4,49 % |
| Zeeland | 292.775.309,01 | 1,62 % | 2.620 | 1,97 % | 4,60 % |
| Zuid-Holland | 3.961.044.192,78 | 21,94 % | 30.381 | 22,88 % | 4,57 % |
| | 18.051.714.699,08 | 100 % | 132.796 | 100 % | 4,49 % |

9. Loan to Market Value (AVM)

| In % | Current Period | | | | |
|-------------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | Weighted Average Coupon |
| average: 59,44 % | | | | | |
| less - 40.00% | 3.955.744.482,24 | 21,91 % | 58.357 | 43,95 % | 4,75 % |
| 40.01% - 50.00% | 2.211.519.784,60 | 12,25 % | 16.815 | 12,66 % | 4,55 % |
| 50.01% - 60.00% | 2.728.135.098,48 | 15,11 % | 16.766 | 12,63 % | 4,44 % |
| 60.01% - 70.00% | 2.725.788.136,15 | 15,09 % | 14.162 | 10,66 % | 4,37 % |
| 70.01% - 80.00% | 2.522.303.713,43 | 13,97 % | 11.335 | 8,54 % | 4,34 % |
| 80.01% - 85.00% | 1.181.560.084,88 | 6,54 % | 4.913 | 3,70 % | 4,38 % |
| 85.01% - 90.00% | 1.041.827.162,70 | 5,77 % | 4.161 | 3,13 % | 4,40 % |
| 90.01% - 95.00% | 923.179.639,25 | 5,11 % | 3.494 | 2,63 % | 4,43 % |
| 95.01% - 100.00% | 761.656.597,35 | 4,21 % | 2.793 | 2,10 % | 4,49 % |
| 100.01% - 105.00% | 0,00 | 0,00 % | 0 | 0,00 % | 0,00 % |
| 105.01% - 110.00% | 0,00 | 0,00 % | 0 | 0,00 % | 0,00 % |
| 110.01% - 115.00% | 0,00 | 0,00 % | 0 | 0,00 % | 0,00 % |
| 115.01% - 120.00% | 0,00 | 0,00 % | 0 | 0,00 % | 0,00 % |
| 120.01% - 125.00% | 0,00 | 0,00 % | 0 | 0,00 % | 0,00 % |
| more - 125.00% | 0,00 | 0,00 % | 0 | 0,00 % | 0,00 % |
| | 18.051.714.699,08 | 100 % | 132.796 | 100 % | 4,49 % |

10. Confidence level (AVM)

| In % | Current Period | | | | |
|----------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | Weighted Average Coupon |
| average: 61,34 | | | | | |
| Unknown | 0,00 | 0,00 % | 0 | 0,00 % | 0,00 % |
| less - 39.99 | 0,00 | 0,00 % | 0 | 0,00 % | 0,00 % |
| 40.00 - 49.99 | 0,00 | 0,00 % | 0 | 0,00 % | 0,00 % |
| 50.00 - 54.99 | 1.452.375.563,36 | 8,04 % | 10.444 | 7,87 % | 4,37 % |
| 55.00 - 59.99 | 4.111.138.372,15 | 22,77 % | 30.009 | 22,60 % | 4,39 % |
| 60.00 - 64.99 | 8.009.923.258,63 | 44,37 % | 58.713 | 44,21 % | 4,49 % |
| 65.00 - 70.00 | 4.478.277.504,94 | 24,80 % | 33.630 | 25,33 % | 4,63 % |
| | 18.051.714.699,08 | 100 % | 132.796 | 100 % | 4,49 % |

11. Outstanding Notional Amount

| Aggregate Outstanding Notional Amount | Current Period | | | | Weighted Average Coupon |
|---------------------------------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | |
| less - 25.000,00 | 117.064.719,19 | 0,64 % | 7.588 | 5,71 % | 5,02 % |
| 25.000,00 - 50.000,00 | 615.310.295,46 | 3,40 % | 15.882 | 11,96 % | 5,04 % |
| 50.000,00 - 75.000,00 | 1.101.314.462,96 | 6,10 % | 17.419 | 13,12 % | 4,94 % |
| 75.000,00 - 100.000,00 | 1.547.963.443,01 | 8,57 % | 17.529 | 13,20 % | 4,76 % |
| 100.000,00 - 125.000,00 | 1.715.324.415,68 | 9,50 % | 15.165 | 11,42 % | 4,66 % |
| 125.000,00 - 150.000,00 | 1.917.311.265,33 | 10,62 % | 13.878 | 10,45 % | 4,53 % |
| 150.000,00 - 175.000,00 | 1.737.304.102,96 | 9,62 % | 10.661 | 8,03 % | 4,47 % |
| 175.000,00 - 200.000,00 | 1.692.220.401,30 | 9,37 % | 8.981 | 6,76 % | 4,42 % |
| 200.000,00 - 225.000,00 | 1.300.644.016,23 | 7,20 % | 6.117 | 4,61 % | 4,39 % |
| 225.000,00 - 250.000,00 | 1.160.545.728,96 | 6,42 % | 4.874 | 3,67 % | 4,35 % |
| 250.000,00 - 275.000,00 | 928.242.502,13 | 5,14 % | 3.528 | 2,66 % | 4,33 % |
| 275.000,00 - 300.000,00 | 859.980.963,86 | 4,76 % | 2.969 | 2,24 % | 4,29 % |
| 300.000,00 - 325.000,00 | 561.538.117,62 | 3,11 % | 1.792 | 1,35 % | 4,30 % |
| 325.000,00 - 350.000,00 | 520.941.934,80 | 2,88 % | 1.538 | 1,16 % | 4,21 % |
| 350.000,00 - 375.000,00 | 381.218.695,63 | 2,11 % | 1.049 | 0,79 % | 4,29 % |
| 375.000,00 - 400.000,00 | 357.168.500,71 | 1,97 % | 915 | 0,69 % | 4,23 % |
| 400.000,00 - 425.000,00 | 235.723.677,38 | 1,30 % | 569 | 0,43 % | 4,29 % |
| 425.000,00 - 450.000,00 | 213.333.857,21 | 1,18 % | 485 | 0,37 % | 4,21 % |
| 450.000,00 - 475.000,00 | 147.999.289,39 | 0,81 % | 320 | 0,24 % | 4,28 % |
| 475.000,00 - 500.000,00 | 165.189.330,59 | 0,91 % | 336 | 0,25 % | 4,18 % |
| 500.000,00 - 600.000,00 | 351.246.734,34 | 1,94 % | 639 | 0,48 % | 4,22 % |
| 600.000,00 - 700.000,00 | 182.349.346,70 | 1,01 % | 280 | 0,21 % | 4,15 % |
| 700.000,00 - 800.000,00 | 106.421.829,68 | 0,58 % | 142 | 0,11 % | 4,26 % |
| 800.000,00 - 900.000,00 | 62.272.571,94 | 0,34 % | 73 | 0,06 % | 4,16 % |
| 900.000,00 - 1.000.000,00 | 25.538.482,51 | 0,14 % | 27 | 0,02 % | 4,05 % |
| 1.000.000,00 - 1.250.000,00 | 31.259.259,71 | 0,17 % | 28 | 0,02 % | 4,12 % |
| 1.250.000,00 - 1.500.000,00 | 16.286.753,80 | 0,09 % | 12 | 0,01 % | 4,52 % |
| 1.500.000,00 - more | | | | | |
| | 18.051.714.699,08 | 100 % | 132.796 | 100 % | 4,49 % |

12. Property Description

| Description | Current Period | | | | Weighted Average Coupon |
|------------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | |
| Flat / Apartment | 1.985.626.254,23 | 10,99 % | 17.290 | 13,02 % | 4,57 % |
| House | 16.066.088.444,85 | 89,00 % | 115.506 | 86,98 % | 4,49 % |
| | 18.051.714.699,08 | 100 % | 132.796 | 100 % | 4,49 % |

13. Occupancy Status

| Current Period | | | | | |
|------------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| Occupancy Status | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | Weighted Average Coupon |
| Owner Occupied | 18.051.714.699,08 | 100,00 % | 132.796 | 100,00 % | 4,49 % |
| | 18.051.714.699,08 | 100 % | 132.796 | 100 % | 4,49 % |

14. Mortgage Payment Frequency

| Current Period | | | | | |
|-------------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| Payment Frequency | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Monthly | 18.051.714.699,08 | 100,00 % | 225.665 | 100,00 % | 4,49 % |
| | 18.051.714.699,08 | 100 % | 225.665 | 100 % | 4,49 % |

15. Interest Payment Type

| Current Period | | | | | |
|-----------------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| Interest Payment Type | Aggregate Outstanding Not. Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon |
| Euribor 1M | 720.920.661,64 | 3,99 % | 6.990 | 3,10 % | 1,31 % |
| Euribor 3M | 22.648.431,90 | 0,13 % | 229 | 0,10 % | 1,55 % |
| Euribor 6M | 42.449.340,29 | 0,24 % | 489 | 0,22 % | 1,89 % |
| Fixed | 15.897.765.763,20 | 88,07 % | 190.598 | 84,46 % | 4,87 % |
| Floating | 1.367.930.502,05 | 7,58 % | 27.359 | 12,12 % | 1,91 % |
| | 18.051.714.699,08 | 100 % | 225.665 | 100 % | 4,49 % |

16. Debt to Income Ratio

| Ratio | Current Period | | | | Weighted Average Coupon |
|---------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | |
| average: 3,88 | | | | | |
| Unknown | 88.201.496,76 | 0,49 % | 2.049 | 1,57 % | 4,93 % |
| less - 1 | 339.535.197,33 | 1,89 % | 10.885 | 8,33 % | 4,88 % |
| 1-2 | 1.903.621.600,18 | 10,60 % | 26.710 | 20,43 % | 4,78 % |
| 2-3 | 3.464.961.146,64 | 19,29 % | 30.162 | 23,07 % | 4,63 % |
| 3-4 | 4.191.737.914,47 | 23,34 % | 26.399 | 20,20 % | 4,50 % |
| 4-5 | 3.789.891.103,93 | 21,10 % | 19.233 | 14,71 % | 4,39 % |
| 5-6 | 2.587.234.293,80 | 14,40 % | 11.146 | 8,53 % | 4,36 % |
| 6-7 | 1.145.928.563,61 | 6,38 % | 4.409 | 3,37 % | 4,28 % |
| 7-8 | 317.532.824,70 | 1,76 % | 1.038 | 0,79 % | 4,13 % |
| 8-9 | 93.989.751,03 | 0,52 % | 311 | 0,24 % | 4,15 % |
| 9-10 | 44.873.571,48 | 0,24 % | 145 | 0,11 % | 4,12 % |
| 10 - more | 84.207.235,15 | 0,46 % | 309 | 0,24 % | 4,03 % |
| | 18.051.714.699,08 | 100 % | 132.796 | 100 % | 4,49 % |

17. Payment to Income Ratio

| Ratio | Current Period | | | | Weighted Average Coupon |
|---------------|-----------------------------------|------------|-----------------|------------|-------------------------|
| | Aggregate Outstanding Not. Amount | % of Total | Nr of Borrowers | % of Total | |
| average: 0,18 | | | | | |
| 0.00 - 0.05 | 702.994.277,28 | 3,89 % | 10.754 | 8,10 % | 2,29 % |
| 0.05 - 0.10 | 2.304.869.217,17 | 12,77 % | 25.066 | 18,88 % | 3,72 % |
| 0.10 - 0.15 | 3.747.291.030,91 | 20,76 % | 32.223 | 24,27 % | 4,51 % |
| 0.15 - 0.20 | 4.370.716.804,32 | 24,21 % | 28.749 | 21,65 % | 4,70 % |
| 0.20 - 0.25 | 3.535.934.987,63 | 19,59 % | 19.252 | 14,50 % | 4,82 % |
| 0.25 - 0.30 | 2.195.566.220,38 | 12,16 % | 10.392 | 7,83 % | 4,89 % |
| 0.30 - 0.35 | 766.668.573,82 | 4,25 % | 2.981 | 2,25 % | 5,04 % |
| 0.35 - 0.40 | 182.979.147,68 | 1,01 % | 653 | 0,49 % | 5,07 % |
| 0.40 - 0.45 | 58.175.637,69 | 0,32 % | 253 | 0,19 % | 4,95 % |
| 0.45 - 0.50 | 31.863.348,30 | 0,18 % | 142 | 0,11 % | 5,00 % |
| 0.50 - 0.55 | 20.994.394,53 | 0,12 % | 88 | 0,07 % | 4,81 % |
| 0.55 - 0.60 | 12.623.668,33 | 0,07 % | 54 | 0,04 % | 5,01 % |
| 0.60 - 0.65 | 5.944.343,81 | 0,03 % | 25 | 0,02 % | 4,95 % |
| 0.65 - 0.70 | 5.997.155,00 | 0,03 % | 24 | 0,02 % | 4,91 % |
| 0.70 - more | 19.506.695,00 | 0,11 % | 78 | 0,06 % | 4,67 % |
| Unknown | 89.589.197,23 | 0,50 % | 2.062 | 1,55 % | 4,93 % |
| | 18.051.714.699,08 | 100 % | 132.796 | 100 % | 4,49 % |

18. Delinquencies

| Nr Monthly payments in arrears | Nr loans | Principal in arrears | Interest in arrears | Investment in arrears | Total amount in arrears | Aggregate Outstanding Norional Amount | % Nr of Loans | % of Aggregate Outstanding Not. Amt. |
|--------------------------------|----------|----------------------|---------------------|-----------------------|-------------------------|---------------------------------------|---------------|--------------------------------------|
| 0 | 131.859 | 2,25 | 160,45 | 27,53 | 190,23 | 17.874.706.132,05 | 99,29 % | 99,01 % |
| 0 - 1 | 630 | 11.616,62 | 312.929,86 | 3.892,03 | 330.888,55 | 119.132.141,53 | 0,47 % | 0,65 % |
| 1 - 2 | 168 | 4.855,11 | 180.809,58 | 3.776,18 | 189.736,45 | 31.691.786,19 | 0,13 % | 0,17 % |
| 2 - 3 | 67 | 3.543,33 | 115.267,72 | 1.628,92 | 120.686,79 | 12.403.807,75 | 0,05 % | 0,06 % |
| 3 - 4 | 44 | 3.669,70 | 116.583,86 | 1.099,26 | 121.621,02 | 8.505.335,05 | 0,03 % | 0,04 % |
| 4 - 5 | 19 | 3.280,00 | 60.896,64 | 1.122,72 | 65.325,78 | 3.214.014,53 | 0,01 % | 0,01 % |
| 5 - 6 | 8 | 0,00 | 31.989,66 | 501,54 | 32.491,20 | 1.863.630,55 | 0,01 % | 0,01 % |
| more - 6 | 1 | 4.548,48 | 0,00 | 0,00 | 4.548,48 | 197.851,43 | 0,00 % | 0,00 % |
| | 132.796 | 31.515,49 | 818.637,77 | 12.048,18 | 865.488,50 | 18.051.714.699,08 | 100 % | 100 % |