

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		CHF	200.000.000,00	123.762.376,24	3.750%	24-07-2012
Series 08		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	5.312%	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		EUR	40.000.000,00	40.000.000,00	4.700%	21-07-2021

Ratings Overview

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

Summary

All amounts in EURO	Current
Reporting Date	20-09-2009
Portfolio Cut off Date	31-08-2009
Original Principal Balance	10.513.695.603,87
Principal Balance	10.068.347.626,19
Value of Savings Deposits	1.349.389,06
Aggregate Outstanding Notional Amount	10.066.998.237,13
Number of Borrowers	52.877
Number of Loanparts	80.984
Average Principal Balance (borrower)	190.385,20
Average Principal Balance (parts)	124.308,48
Coupon: Weighted Average	4,5
Minimum	1,3
Maximum	7,9
Weighted Average Loan to Foreclosure Value	82,15
Weighted Average Loan to Indexed Foreclosure Value	75,21
Seasoning (years): Weighted Average	4,56
Original Maturity (years): Weighted Average	29,80
Remaining Tenor (years): Weighted Average	25,24
Remaining Interest Period (years): Weighted Average	7,20

Asset Coverage Test

All amounts in EURO

A	9.316.300.328,73
B	0,00
C	0,00
D	0,00
E	0,00
Y	0,00
Z	0,00
Total:	9.316.300.328,73
Asset Cover Ratio	150,38 %

Parameters

Foreclosure/Market value ratio	90,00 %
Cap LTV Cut-off indexed valuation%	80,00 %
Asset Percentage	93,00 %
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

1. Product Type

Product Type	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Annuity	88.242.119,16	0,88 %	1.872	2,31 %	5,09 %
Consumer Credit Mortgage	47.086.473,53	0,47 %	1.901	2,35 %	3,06 %
Credit Mortgage	55.590.466,17	0,55 %	1.985	2,45 %	3,06 %
Insurance (Standard and Unit Linked)	974.554.117,04	9,68 %	9.459	11,68 %	4,56 %
Insurance (Unit Linked)	10.485.763,80	0,10 %	94	0,12 %	4,99 %
Interest Only	6.651.287.638,99	66,07 %	51.243	63,28 %	4,49 %
Investment	2.202.940.517,69	21,88 %	13.898	17,16 %	4,61 %
Linear	21.198.345,09	0,21 %	396	0,49 %	4,51 %
Savings	15.612.795,66	0,16 %	136	0,17 %	5,46 %
	10.066.998.237,13	100 %	80.984	100 %	4,51 %

2. Loan Coupon

Coupon Loan Part (%)	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
0,00% - 2,5%	941.772.603,68	9,36 %	7.816	9,65 %	1,47 %
2,5% - 2,99%	101.297.213,37	1,01 %	2.461	3,04 %	2,95 %
3% - 3,49%	87.732.496,10	0,87 %	2.002	2,47 %	3,40 %
3,5% - 3,99%	1.026.054.536,79	10,19 %	7.283	8,99 %	3,85 %
4% - 4,49%	1.767.856.083,07	17,56 %	13.033	16,09 %	4,31 %
4,5% - 4,99%	2.907.536.441,54	28,88 %	19.976	24,67 %	4,81 %
5% - 5,49%	1.943.836.905,11	19,31 %	14.773	18,24 %	5,25 %
5,5% - 5,99%	869.783.790,77	8,64 %	8.497	10,49 %	5,76 %
6% - 6,49%	325.207.037,32	3,23 %	3.897	4,81 %	6,27 %
6,5% - 6,99%	88.473.493,31	0,88 %	1.114	1,38 %	6,71 %
7% - 7,49%	5.905.910,12	0,06 %	96	0,12 %	7,23 %
7,5% - more	1.541.725,95	0,02 %	36	0,04 %	7,68 %
	10.066.998.237,13	100 %	80.984	100 %	4,51 %

3. Origination Year

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
1992	11.879.083,94	0,12 %	279	0,34 %	5,01 %
1993	24.594.532,21	0,24 %	513	0,63 %	4,87 %
1994	49.646.552,87	0,49 %	955	1,18 %	4,76 %
1995	49.978.712,38	0,50 %	897	1,11 %	4,72 %
1996	112.285.201,49	1,12 %	1.815	2,24 %	4,65 %
1997	160.546.759,58	1,59 %	2.336	2,88 %	4,73 %
1998	211.972.896,46	2,11 %	2.903	3,58 %	4,86 %
1999	408.441.786,66	4,06 %	4.787	5,91 %	4,77 %
2000	327.986.598,69	3,26 %	3.127	3,86 %	4,79 %
2001	346.990.861,53	3,45 %	2.774	3,43 %	4,75 %
2002	380.614.713,49	3,78 %	2.948	3,64 %	4,66 %
2003	637.376.385,59	6,33 %	4.927	6,08 %	4,43 %
2004	951.492.983,67	9,45 %	7.844	9,69 %	4,25 %
2005	1.642.782.018,92	16,32 %	14.248	17,59 %	3,77 %
2006	1.497.805.516,88	14,88 %	11.163	13,78 %	4,22 %
2007	1.839.507.966,21	18,27 %	11.120	13,73 %	4,90 %
2008	1.326.258.242,09	13,17 %	7.838	9,68 %	5,08 %
2009	86.837.424,47	0,86 %	510	0,63 %	4,47 %
	10.066.998.237,13	100 %	80.984	100 %	4,51 %

4. Legal Maturity Year

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
2008					
2009	1.381.360,84	0,01 %	36	0,04 %	4,42 %
2010	3.087.413,79	0,03 %	55	0,07 %	4,70 %
2011	5.402.945,56	0,05 %	95	0,12 %	4,87 %
2012	6.061.024,78	0,06 %	108	0,13 %	4,86 %
2013	9.362.554,62	0,09 %	173	0,21 %	4,66 %
2014	12.447.814,95	0,12 %	217	0,27 %	4,64 %
2015	13.696.191,84	0,14 %	222	0,27 %	4,69 %
2016	17.625.656,55	0,18 %	250	0,31 %	4,77 %
2017	20.336.116,01	0,20 %	303	0,37 %	4,83 %
2018	29.023.077,07	0,29 %	404	0,50 %	4,91 %
2019	29.513.150,24	0,29 %	401	0,50 %	4,85 %
2020	23.375.254,14	0,23 %	321	0,40 %	4,85 %
2021	19.430.097,75	0,19 %	273	0,34 %	4,72 %
2022	32.027.455,33	0,32 %	513	0,63 %	4,83 %
2023	41.706.938,15	0,41 %	700	0,86 %	4,84 %
2024	78.453.361,19	0,78 %	1.238	1,53 %	4,71 %
2025	74.932.078,91	0,74 %	1.113	1,37 %	4,57 %
2026	134.378.374,32	1,33 %	1.939	2,39 %	4,56 %
2027	185.147.562,83	1,84 %	2.423	2,99 %	4,69 %
2028	225.693.206,43	2,24 %	2.823	3,49 %	4,80 %
2029	406.522.933,75	4,04 %	4.515	5,58 %	4,68 %
2030	388.585.240,61	3,86 %	3.530	4,36 %	4,62 %
2031	525.486.231,52	5,22 %	4.149	5,12 %	4,58 %
2032	469.879.216,84	4,67 %	3.405	4,20 %	4,64 %
2033	647.087.435,10	6,43 %	4.604	5,69 %	4,45 %
2034	876.026.853,26	8,70 %	6.527	8,06 %	4,27 %
2035	1.446.230.936,86	14,37 %	11.216	13,85 %	3,80 %
2036	1.326.303.591,31	13,17 %	9.074	11,20 %	4,25 %
2037	1.655.410.826,70	16,44 %	9.364	11,56 %	4,92 %
2038	1.182.256.696,52	11,74 %	6.681	8,25 %	5,11 %
2039	77.449.699,66	0,77 %	426	0,53 %	4,45 %
Until further notice (Credit mortgages)	102.676.939,70	1,02 %	3.886	4,80 %	3,06 %
	10.066.998.237,13	100 %	80.984	100 %	4,51 %

5. Seasoning

In Years	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
less - 0.5	9.895.734,22	0,10 %	60	0,07 %	4,38 %
0.5 - 1.0	535.790.614,68	5,32 %	3.153	3,89 %	5,12 %
1.0 - 1.5	593.766.857,50	5,90 %	3.469	4,28 %	4,99 %
1.5 - 2.0	873.346.827,16	8,68 %	5.277	6,52 %	5,06 %
2.0 - 2.5	1.060.585.906,70	10,54 %	6.372	7,87 %	4,86 %
2.5 - 3.0	556.099.264,14	5,52 %	3.730	4,61 %	4,54 %
3.0 - 4.0	1.824.686.354,60	18,13 %	14.590	18,02 %	3,98 %
4.0 - 5.0	1.407.703.620,34	13,98 %	12.227	15,10 %	3,91 %
5.0 - 6.0	780.518.055,36	7,75 %	6.190	7,64 %	4,39 %
6.0 - 7.0	477.499.729,24	4,74 %	3.665	4,53 %	4,48 %
7.0 - 8.0	370.797.942,54	3,68 %	2.870	3,54 %	4,66 %
8.0 - 9.0	367.943.533,17	3,65 %	3.039	3,75 %	4,80 %
9.0 - 10.0	349.996.420,18	3,48 %	3.784	4,67 %	4,82 %
more - 10.0	858.367.377,30	8,53 %	12.558	15,51 %	4,76 %
	10.066.998.237,13	100 %	80.984	100 %	4,51 %

6. Remaining Tenor

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 01	2.604.809,19	0,03 %	45	0,06 %	4,57 %
01-02	5.015.713,39	0,05 %	94	0,12 %	4,87 %
02-03	5.417.064,60	0,05 %	91	0,11 %	4,74 %
03-04	7.449.847,48	0,07 %	136	0,17 %	4,77 %
04-05	12.313.767,38	0,12 %	228	0,28 %	4,76 %
05-06	12.576.044,78	0,12 %	213	0,26 %	4,66 %
06-07	14.757.709,52	0,15 %	208	0,26 %	4,54 %
07-08	19.854.043,23	0,20 %	308	0,38 %	4,87 %
08-09	27.474.203,65	0,27 %	374	0,46 %	4,88 %
09-10	27.567.182,40	0,27 %	391	0,48 %	5,00 %
10-11	24.818.999,72	0,25 %	345	0,43 %	4,65 %
11-12	21.268.422,88	0,21 %	275	0,34 %	4,84 %
12-13	29.360.237,17	0,29 %	458	0,57 %	4,86 %
13-14	34.293.762,02	0,34 %	569	0,70 %	4,90 %
14-15	63.057.147,58	0,63 %	1.042	1,29 %	4,65 %
15-16	71.121.271,04	0,71 %	1.071	1,32 %	4,72 %
16-17	118.271.961,62	1,17 %	1.723	2,13 %	4,56 %
17-18	178.819.365,79	1,78 %	2.401	2,96 %	4,61 %
18-19	179.570.344,43	1,78 %	2.260	2,79 %	4,76 %
19-20	311.321.498,18	3,09 %	3.670	4,53 %	4,68 %
20-21	433.949.426,54	4,31 %	4.442	5,49 %	4,68 %
21-22	491.740.402,92	4,88 %	3.972	4,90 %	4,62 %
22-23	459.814.434,55	4,57 %	3.415	4,22 %	4,57 %
23-24	504.236.911,19	5,01 %	3.617	4,47 %	4,55 %
24-25	869.302.769,57	8,64 %	6.249	7,72 %	4,42 %
25-26	1.179.538.386,39	11,72 %	9.167	11,32 %	3,91 %
26-27	1.516.221.680,98	15,06 %	11.144	13,76 %	3,97 %
27-28	1.276.977.381,95	12,68 %	7.500	9,26 %	4,71 %
28-29	1.661.488.409,32	16,50 %	9.405	11,61 %	5,05 %
29-30	403.248.970,50	4,01 %	2.265	2,80 %	5,12 %
30 - more	102.767.695,74	1,02 %	3.887	4,80 %	3,06 %
Matured	778.371,43	0,01 %	19	0,02 %	4,19 %
	10.066.998.237,13	100 %	80.984	100 %	4,51 %

7. Loan Part Interest Reset Dates

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
2009	284.426.225,26	2,83 %	3.026	3,74 %	4,96 %
2010	856.179.485,20	8,50 %	7.954	9,82 %	4,65 %
2011	868.032.966,87	8,62 %	7.576	9,35 %	4,48 %
2012	599.999.967,13	5,96 %	5.135	6,34 %	4,72 %
2013	571.172.702,77	5,67 %	4.853	5,99 %	5,17 %
2014	433.114.436,63	4,30 %	4.065	5,02 %	5,24 %
2015	523.253.759,28	5,20 %	4.185	5,17 %	4,41 %
2016	883.914.475,00	8,78 %	6.349	7,84 %	4,53 %
2017	866.565.877,20	8,61 %	5.725	7,07 %	5,02 %
2018	1.016.538.570,85	10,10 %	6.743	8,33 %	5,21 %
2019	257.465.196,79	2,56 %	2.193	2,71 %	5,58 %
2020	87.794.076,21	0,87 %	663	0,82 %	4,76 %
2021	308.352.322,57	3,06 %	2.062	2,55 %	4,52 %
2022	104.484.892,32	1,04 %	684	0,84 %	4,99 %
2023	36.592.744,11	0,36 %	266	0,33 %	5,39 %
2024	7.753.890,39	0,08 %	59	0,07 %	5,76 %
2025	26.127.532,65	0,26 %	190	0,23 %	4,74 %
2026	340.546.432,92	3,38 %	2.242	2,77 %	4,68 %
2027	736.530.102,18	7,32 %	4.096	5,06 %	4,95 %
2028	188.798.525,77	1,88 %	1.009	1,25 %	5,25 %
2029	4.066.247,94	0,04 %	28	0,03 %	5,83 %
2030		0,00 %	0	0,00 %	
2031		0,00 %	0	0,00 %	
2032		0,00 %	0	0,00 %	
2033		0,00 %	0	0,00 %	
2035	102.676.939,70	1,02 %	3.886	4,80 %	3,06 %
Floating	962.610.867,39	9,56 %	7.995	9,87 %	1,50 %
	10.066.998.237,13	100 %	80.984	100 %	4,51 %

8. Geography

Province	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Drenthe	298.378.664,38	2,96 %	1.821	3,44 %	4,44 %
Flevoland	248.579.841,87	2,47 %	1.273	2,41 %	4,48 %
Friesland	260.783.645,95	2,59 %	1.699	3,21 %	4,46 %
Gelderland	1.518.936.230,96	15,09 %	8.137	15,39 %	4,44 %
Groningen	224.968.480,53	2,24 %	1.597	3,02 %	4,58 %
Limburg	469.344.243,88	4,66 %	2.866	5,42 %	4,51 %
Noord-Brabant	1.240.293.246,55	12,32 %	6.421	12,14 %	4,51 %
Noord-Holland	2.022.710.063,90	20,09 %	9.352	17,69 %	4,53 %
Overijssel	804.388.130,05	7,99 %	4.725	8,94 %	4,43 %
Utrecht	849.689.332,67	8,44 %	4.001	7,57 %	4,54 %
Zeeland	161.688.244,34	1,61 %	1.060	2,01 %	4,60 %
Zuid-Holland	1.967.238.112,05	19,54 %	9.925	18,77 %	4,59 %
	10.066.998.237,13	100 %	52.877	100 %	4,51 %

9. Loan to Foreclosure Value

In %	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 82,15 %					
less - 40.00%	487.870.014,67	4,84 %	7.623	14,42 %	4,39 %
40.01% - 50.00%	588.477.347,19	5,84 %	4.752	8,99 %	4,40 %
50.01% - 60.00%	787.167.344,87	7,81 %	5.176	9,79 %	4,38 %
60.01% - 70.00%	1.051.218.273,49	10,44 %	5.945	11,24 %	4,39 %
70.01% - 80.00%	1.393.072.974,14	13,83 %	7.131	13,49 %	4,40 %
80.01% - 85.00%	706.939.150,93	7,02 %	3.168	5,99 %	4,51 %
85.01% - 90.00%	871.991.935,03	8,66 %	3.777	7,14 %	4,51 %
90.01% - 95.00%	829.112.878,21	8,23 %	3.278	6,20 %	4,56 %
95.01% - 100.00%	1.608.997.796,77	15,98 %	5.761	10,90 %	4,54 %
100.01% - 105.00%	369.234.534,86	3,66 %	1.312	2,48 %	4,59 %
105.01% - 110.00%	254.451.248,33	2,52 %	879	1,66 %	4,74 %
110.01% - 115.00%	256.299.672,49	2,54 %	881	1,67 %	4,85 %
115.01% - 120.00%	321.828.509,92	3,19 %	1.096	2,07 %	4,80 %
120.01% - 125.00%	540.336.556,23	5,36 %	2.098	3,97 %	4,83 %
	10.066.998.237,13	100 %	52.877	100 %	4,51 %

10. Loan to Indexed Foreclosure Value

In %	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 75,21 %					
less - 40.00%	1.192.097.843,80	11,84 %	15.017	28,40 %	4,56 %
40.01% - 50.00%	794.707.975,35	7,89 %	5.133	9,71 %	4,42 %
50.01% - 60.00%	948.780.263,81	9,42 %	5.020	9,49 %	4,37 %
60.01% - 70.00%	1.088.720.353,14	10,81 %	5.145	9,73 %	4,29 %
70.01% - 80.00%	1.242.260.834,58	12,33 %	5.287	10,00 %	4,40 %
80.01% - 85.00%	736.493.998,41	7,31 %	2.823	5,34 %	4,44 %
85.01% - 90.00%	795.475.188,49	7,90 %	2.944	5,57 %	4,40 %
90.01% - 95.00%	758.937.621,51	7,53 %	2.704	5,11 %	4,48 %
95.01% - 100.00%	649.831.360,29	6,45 %	2.299	4,35 %	4,61 %
100.01% - 105.00%	727.877.990,91	7,23 %	2.540	4,80 %	4,82 %
105.01% - 110.00%	244.130.606,46	2,42 %	851	1,61 %	4,70 %
110.01% - 115.00%	217.451.624,45	2,16 %	735	1,39 %	4,75 %
115.01% - 120.00%	230.792.739,70	2,29 %	778	1,47 %	4,84 %
120.01% - 125.00%	276.105.069,34	2,74 %	963	1,82 %	5,03 %
125.01% - 128.00%	118.698.329,91	1,17 %	448	0,85 %	5,14 %
128.01% - more	44.636.436,98	0,44 %	190	0,36 %	5,19 %
	10.066.998.237,13	100 %	52.877	100 %	4,51 %

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	35.468.164,75	0,35 %	2.091	3,95 %	5,00 %
25.000,00 - 50.000,00	178.835.029,38	1,77 %	4.556	8,62 %	4,96 %
50.000,00 - 75.000,00	296.347.478,42	2,94 %	4.668	8,83 %	4,88 %
75.000,00 - 100.000,00	415.088.048,91	4,12 %	4.657	8,81 %	4,71 %
100.000,00 - 125.000,00	498.413.817,26	4,95 %	4.373	8,27 %	4,72 %
125.000,00 - 150.000,00	687.865.937,60	6,83 %	4.948	9,36 %	4,64 %
150.000,00 - 175.000,00	705.406.093,72	7,00 %	4.317	8,16 %	4,59 %
175.000,00 - 200.000,00	810.329.280,05	8,04 %	4.289	8,11 %	4,58 %
200.000,00 - 225.000,00	667.927.281,86	6,63 %	3.132	5,92 %	4,58 %
225.000,00 - 250.000,00	730.239.767,00	7,25 %	3.060	5,79 %	4,48 %
250.000,00 - 275.000,00	609.060.117,54	6,05 %	2.307	4,36 %	4,54 %
275.000,00 - 300.000,00	608.905.812,81	6,04 %	2.099	3,97 %	4,45 %
300.000,00 - 325.000,00	435.600.342,98	4,32 %	1.387	2,62 %	4,45 %
325.000,00 - 350.000,00	418.442.597,55	4,15 %	1.231	2,33 %	4,35 %
350.000,00 - 375.000,00	338.472.901,91	3,36 %	931	1,76 %	4,42 %
375.000,00 - 400.000,00	341.649.227,50	3,39 %	873	1,65 %	4,39 %
400.000,00 - 425.000,00	234.254.023,56	2,32 %	565	1,07 %	4,45 %
425.000,00 - 450.000,00	229.375.563,04	2,27 %	521	0,99 %	4,33 %
450.000,00 - 475.000,00	170.696.631,95	1,69 %	369	0,70 %	4,44 %
475.000,00 - 500.000,00	224.627.316,22	2,23 %	455	0,86 %	4,32 %
500.000,00 - 600.000,00	482.771.073,61	4,79 %	874	1,65 %	4,34 %
600.000,00 - 700.000,00	310.909.448,34	3,08 %	476	0,90 %	4,31 %
700.000,00 - 800.000,00	209.437.674,81	2,08 %	278	0,53 %	4,30 %
800.000,00 - 900.000,00	129.760.911,64	1,28 %	151	0,29 %	4,31 %
900.000,00 - 1.000.000,00	107.161.929,29	1,06 %	112	0,21 %	4,13 %
1.000.000,00 - 1.250.000,00	106.225.312,79	1,05 %	95	0,18 %	4,39 %
1.250.000,00 - 1.500.000,00	83.726.452,64	0,83 %	62	0,12 %	4,26 %
1.500.000,00 - more					
	10.066.998.237,13	100 %	52.877	100 %	4,51 %

12. Property Description

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Flat / Apartment	1.217.682.776,59	12,09 %	7.057	13,35 %	4,61 %
House	8.849.315.460,54	87,90 %	45.820	86,65 %	4,50 %
	10.066.998.237,13	100 %	52.877	100 %	4,51 %

13. Occupancy Status

Current Period					
Occupancy Status	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Owner Occupied	10.066.998.237,13	100,00 %	52.877	100,00 %	4,51 %
	10.066.998.237,13	100 %	52.877	100 %	4,51 %

14. Mortgage Payment Frequency

Current Period					
Payment Frequency	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Monthly	10.066.998.237,13	100,00 %	80.984	100,00 %	4,51 %
	10.066.998.237,13	100 %	80.984	100 %	4,51 %

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	885.012.096,10	8,79 %	7.233	8,93 %	1,43 %
Euribor 3M	26.163.910,81	0,26 %	233	0,29 %	1,96 %
Euribor 6M	51.434.860,48	0,51 %	529	0,65 %	2,44 %
Fixed	9.104.387.369,74	90,44 %	72.989	90,13 %	4,83 %
	10.066.998.237,13	100 %	80.984	100 %	4,51 %

16. Debt to Income Ratio

Ratio	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 4,7					
less - 1	94.308.342,30	0,93 %	2.789	5,28 %	4,66 %
1-2	509.235.150,65	5,05 %	7.007	13,25 %	4,65 %
2-3	1.099.096.906,88	10,91 %	8.834	16,71 %	4,63 %
3-4	1.783.397.339,99	17,71 %	9.776	18,49 %	4,55 %
4-5	2.385.422.896,87	23,69 %	10.422	19,71 %	4,56 %
5-6	2.330.705.110,61	23,15 %	8.724	16,50 %	4,53 %
6-7	1.155.744.997,71	11,48 %	3.573	6,76 %	4,37 %
7-8	385.367.235,29	3,82 %	985	1,86 %	4,20 %
8-9	129.936.149,39	1,29 %	306	0,58 %	4,05 %
9-10	68.751.012,15	0,68 %	157	0,30 %	4,24 %
10 - more	125.033.095,29	1,24 %	304	0,58 %	4,04 %
	10.066.998.237,13	100 %	52.877	100 %	4,51 %

17. Payment to Income Ratio

Ratio	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 0,22					
0.00 - 0.05	241.826.038,34	2,40 %	3.861	7,30 %	2,53 %
0.05 - 0.10	918.246.147,91	9,12 %	8.135	15,39 %	3,21 %
0.10 - 0.15	1.293.301.037,46	12,85 %	9.050	17,12 %	4,29 %
0.15 - 0.20	1.844.363.053,45	18,32 %	9.585	18,13 %	4,58 %
0.20 - 0.25	2.210.811.184,68	21,96 %	9.634	18,22 %	4,72 %
0.25 - 0.30	2.084.895.054,83	20,71 %	8.178	15,47 %	4,85 %
0.30 - 0.35	979.028.717,14	9,73 %	3.174	6,00 %	5,01 %
0.35 - 0.40	275.734.409,01	2,74 %	670	1,27 %	5,01 %
0.40 - 0.45	81.331.726,49	0,81 %	208	0,39 %	4,95 %
0.45 - 0.50	45.160.522,52	0,45 %	124	0,24 %	4,89 %
0.50 - 0.55	27.036.087,05	0,27 %	78	0,15 %	4,75 %
0.55 - 0.60	16.034.636,31	0,16 %	44	0,08 %	4,75 %
0.60 - 0.65	11.324.446,65	0,11 %	31	0,06 %	4,69 %
0.65 - 0.70	6.380.360,89	0,06 %	19	0,04 %	4,98 %
0.70 - more	31.524.814,40	0,31 %	86	0,16 %	4,63 %
	10.066.998.237,13	100 %	52.877	100 %	4,51 %

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	52.055	2,27	92,15	35,52	129,94	9.880.796.781,13	98,45 %	98,15 %
0 - 1	506	13.083,11	278.641,00	8.842,99	300.567,10	113.459.666,23	0,96 %	1,12 %
1 - 2	161	3.669,37	221.238,35	5.722,67	230.630,39	37.682.840,00	0,30 %	0,37 %
2 - 3	59	23.762,49	122.112,97	4.466,09	150.341,55	12.797.125,14	0,11 %	0,12 %
3 - 4	33	4.911,11	82.517,18	3.189,08	90.617,37	6.260.500,31	0,06 %	0,06 %
4 - 5	15	427,17	60.476,02	1.600,96	62.504,15	3.601.698,92	0,03 %	0,03 %
5 - 6	18	3.186,46	90.893,45	1.133,58	95.213,49	3.842.275,22	0,03 %	0,03 %
more - 6	30	33.597,81	341.879,14	4.930,23	380.407,18	8.557.350,18	0,06 %	0,08 %
	52.877	82.639,79	1.197.850,26	29.921,12	1.310.411,17	10.066.998.237,13	100 %	100 %

Example of Asset Coverage Test

Assumptions

% of increases	90%
% of decreases	100%
Foreclosure/Market value ratio	90%
Cap LTV Cut-off indexed valuation%	80%
Calculation rate life mortgage	5%
Calculation rate unit linked mortgage	8%
Factor for Product Category 3 or 4	10%
Asset Percentage	94.75%

Results

Results	
Calculation date	1/03/2008
Sum Balance	€ 1,000,00
Sum A	€ 858.96
Sum A/Balance	85.9%

Calculation

Loan Number	1	2	3	4	5	6	7	8	9
Current Balance	100	100	100	100	100	100	100	100	100
Mortgage Start Date	1/03/1993	1/03/1994	1/03/1995	1/03/1996	1/03/1997	1/03/1998	1/03/1999	1/03/2000	1/03/2001
Mortgage end date	1/03/2023	1/03/2024	1/03/2025	1/03/2026	1/03/2027	1/03/2028	1/03/2029	1/03/2030	1/03/2031
Mortgage Type	2	64	14	20	44	26	8	15	61
Savings Value								20	
Construction Deposit				20					
Maximum Drawing amount Credit Loan		120							120
Number of instalments in arrears	0	0	0	1	1	1	0	0	0
Defaulted	No	No	No	No	No	No	No	No	No
Eligible	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Foreclosure Value	125	150	100	120	120	120	160	200	250
Taxation Date	1/01/1993	1/01/1994	1/01/1995	1/01/1996	1/01/1997	1/01/1998	1/01/1999	1/01/2000	1/01/2001
Province	Drenthe	Flevoland	Friesland	Gelderland	Groningen	Noord-Brabant	Noord-Holland	Unknown	Utrecht
Market value	138.89	166.67	111.11	133.33	133.33	133.33	177.78	222.22	277.78
Indexed Market value	143.96	180.39	126.50	160.88	171.80	184.87	267.32	222.22	502.96
Product Code	1	1	3 or 4	1	3 or 4	2	1	3	1
Loan type	Annuity	Credit	Insurance	Interest Only	Insurance	Investment	Linear	Savings	Credit
Saving value Life	0.00	0.00	3.89	0.00	0.00	0.00	0.00	0.00	0.00
Saving Value Unit linked	0.00	0.00	0.00	0.00	3.66	0.00	0.00	0.00	0.00
Current Balance Adjustment	0.00	20.00	3.89	20.00	3.66	0.00	0.00	20.00	20.00
α	0.00	20.00	3.89	20.00	3.66	0.00	0.00	20.00	20.00
a(i) or Current Balance -/- α	100.00	80.00	96.11	80.00	96.34	100.00	100.00	80.00	80.00
β	0.00	20.00	3.89	20.00	3.66	0.00	0.00	20.00	20.00
L	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
a(ii) or Indexed Market value -/- β	115.17	124.31	97.31	108.70	133.78	147.90	213.86	157.78	382.37
(a)	100.00	80.00	96.11	80.00	96.34	100.00	100.00	80.00	80.00
(b)	94.75	75.80	91.06	75.80	91.28	94.75	94.75	75.80	75.80