Bonds	ISIN	Currency	Initial Principal Balance (Own Currency)	Initial Principal Balance (EUR)	Exchange Rate	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	1,6160	3.750%	24-07-2012
Series 08	CH0043432548	CHF	150.000.000,00	92.821.782,18	1,6160	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	1,6160	3.403%	05-01-2016
Series 11		CHF	30.000.000,00	18.564.356,44	1,6160	3.480%	05-01-2017
Series 12		CHF	30.000.000,00	18.564.356,44	1,6160	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%	31-10-2011
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%	30-09-2014
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	1.850.000.000,00	1.850.000.000,00		3.375%	23-03-2017
Series 42		EUR	10.000.000,00	10.000.000,00		3.825%	24-03-2021
Series 43		EUR	13.000.000,00	13.000.000,00		4.050%	31-03-2025
Series 44		EUR	22.000.000,00	22.000.000,00		4.480%	09-04-2040
Series 45		EUR	55.000.000,00	55.000.000,00		4.550%	13-04-2040
Series 46		EUR	50.000.000,00	50.000.000,00		4.040%	15-04-2025
Series 47		EUR	25.000.000,00	25.000.000,00		4.110%	22-04-2025
Series 49		EUR	41.000.000,00	41.000.000,00		4.140%	04-06-2040
Series 48		EUR	35.000.000,00	35.000.000,00		4.452%	23-04-2030
Series 50		EUR	51.000.000,00	51.000.000,00		4.120%	08-06-2040
Series 51		EUR	20.000.000,00	20.000.000,00		4.100%	22-06-2040
Series 52		EUR	31.000.000,00	31.000.000,00		4.310%	29-06-2040
Series 53		EUR	10.000.000,00	10.000.000,00		3M EUR + 64bp	27-09-2020
Series 54		EUR	25.000.000,00	25.000.000,00		4.060%	15-07-2030
Series 55		EUR	20.000.000,00	20.000.000,00		4.060%	15-07-2030
Series 56		EUR	8.500.000,00	8.500.000,00		4.060%	15-07-2030
Series 57		EUR	26.500.000,00	26.500.000,00		4.060%	15-07-2030
Series 58		EUR	5.000.000,00	5.000.000,00		4.060%	15-07-2030
Series 59		EUR	5.000.000,00	5.000.000,00		4.060%	15-07-2030
Series 60		EUR	13.000.000,00	13.000.000,00		4.060%	15-07-2030
Series 61		EUR	57.000.000,00	57.000.000,00		4.060%	15-07-2030
Series 62		EUR	115.000.000,00	115.000.000,00		4.060%	15-07-2030
Series 63		EUR	25.000.000,00	25.000.000,00		4.060%	15-07-2030
Series 64		EUR	100.000.000,00	100.000.000,00		4.150%	23-07-2030
Series 65	XS0537421736	EUR	2.000.000.000,00	2.000.000.000,00		2.250%	31-08-2015
Series 66		EUR	150.000.000,00	150.000.000,00		3.460%	15-09-2027
Series 67		EUR	32.000.000,00	32.000.000,00		3.465%	29-09-2023
Series 68		EUR	20.000.000,00	20.000.000,00		3.560%	29-09-2025
Series 69		EUR	68.000.000,00	68.000.000,00		3.500%	30-09-2027
Series 70		EUR	10.000.000,00	10.000.000,00		3.780%	21-10-2030
Series 71		EUR	10.000.000,00	10.000.000,00		4.000%	21-10-2030
Series 72	XS0552397118	NOK	500.000.000,00	61.812.337,74	8,0890	4.600%	27-10-2020
Series 73	XS0555431278	NOK	500.000.000,00	61.576.354,68	8,1200	4.715%	02-11-2020
Series 74		EUR	40.000.000,00	40.000.000,00		4.000%	09-11-2040
Series 75		EUR	63.000.000,00	63.000.000,00		3.010%	19-11-2018
Series 76	CH012041325	CHF	350.000.000,00	259.740.259,73	1,3475	1.875%	29-08-2018
Series 77	US449786AH59	USD	1.000.000.000,00	735.294.117,65	1,3600	2.500%	14-01-2016
Series 78		EUR	20.000.000,00	20.000.000,00		3.780%	25-11-2025

Series 79		EUR	20.000.000,00	20.000.000,00		3.040%	29-11-2017
Series 80		EUR	20.000.000,00	20.000.000,00		4.350%	10-12-2040
Series 81		EUR	40.000.000,00	40.000.000,00		4.340%	10-12-2040
Series 82	XS0576072622	EUR	1.550.000.000,00	1.550.000.000,00		3.375%	11-01-2018
Series 83		EUR	42.000.000,00	42.000.000,00		4.400%	14-01-2041
Series 84	XS0586995442	NOK	500.000.000,00	63.572.790,85	7,8650	5.115%	01-02-2021
Series 85		NOK	500.000.000,00	63.532.401,52	7,8700	5.190%	03-02-2021
Series 86		EUR	10.000.000,00	10.000.000,00		4.060%	29-03-2021
Series 87		EUR	23.000.000,00	23.000.000,00		4.740%	01-03-2041
Series 88	XS0598250115	EUR	2.000.000.000,00	2.000.000.000,00		3.250%	03-03-2016
Series 89		EUR	50.000.000,00	50.000.000,00		4.223%	03-03-2028
Series 90	CH0126516043	CHF	125.000.000,00	97.450.689,95	1,2827	2.625%	23-03-2021
Series 91	XF0000B02994	EUR	100.000.000,00	100.000.000,00		4.125%	16-03-2021
Series 92		EUR	116.000.000,00	116.000.000,00		4.010%	25-03-2021
Series 93		EUR	15.000.000,00	15.000.000,00		4.300%	25-09-2024
Series 94		EUR	10.000.000,00	10.000.000,00		4.650%	25-03-2031
Series 95		EUR	21.000.000,00	21.000.000,00		4.250%	28-03-2023
Series 96		EUR	15.000.000,00	15.000.000,00		4.445%	30-03-2026
Series 97		EUR	30.000.000,00	30.000.000,00		4.550%	05-04-2027
Series 98		EUR	15.000.000,00	15.000.000,00		4.625%	22-12-2031
Series 99		EUR	16.000.000,00	16.000.000,00		4.260%	12-04-2021
Series 100		EUR	28.000.000,00	28.000.000,00		4.700%	18-04-2028
Series 101		EUR	10.000.000,00	10.000.000,00		4.300%	27-04-2022
Series 102		EUR	65.000.000,00	65.000.000,00		4.455%	12-05-2026
Series 103		EUR	25.000.000,00	25.000.000,00		4.280%	16-06-2026
Series 104		EUR	50.000.000,00	50.000.000,00		3.940%	01-07-2021
Series 105		EUR	110.000.000,00	110.000.000,00		4.090%	08-07-2021
Series 106		EUR	100.000.000,00	100.000.000,00		4.510%	08-07-2031
Series 107		EUR	100.000.000,00	100.000.000,00		4.190%	03-08-2026
Series 108		EUR	24.500.000,00	24.500.000,00		3.905%	25-08-2031
Series 109	XS0671362506	EUR	1.750.000.000,00	1.750.000.000,00		3.625%	31-08-2021
Series 110		NOK	500.000.000,00	63.979.526,55	7,8150	5.030%	07-09-2026
Series 111		EUR	40.000.000,00	40.000.000,00		3.950%	02-09-2031
Series 112		EUR	102.000.000,00	102.000.000,00		4.280%	07-09-2040
Series 113		EUR	4.000.000,00	4.000.000,00		4.280%	07-09-2040
Series 114		EUR	21.000.000,00	21.000.000,00		4.000%	20-10-2031
Series 115		EUR	185.000.000,00	185.000.000,00		3.500%	13-11-2026
				23.209.535.706,41			
Total outstanding bonds				**22.949.535.706,41**			

Summary

All amounts in EURO	Current
Reporting Date	20-12-2011
Portfolio Cut off Date	30-11-2011
Original Principal Balance	42.378.466.583,45
Principal Balance	40.124.933.998,49
Value of Savings Deposits	896.374.661,39
Aggregate Outstanding Notional Amount	39.228.559.337,10
Number of Borrowers	231.282
Number of Loanparts	419.284
Average Principal Balance (borrower)	169.613,54
Average Principal Balance (parts)	93.560,83
Coupon: Weighted Average	4,5
Minimum	1,0
Maximum	10,4
Weighted Average Loan to Indexed Market Value (LTIMV)	72,13
Seasoning (years): Weighted Average	6,52
Original Maturity (years): Weighted Average	29,58
Remaining Tenor (years): Weighted Average	23,06
Remaining Interest Period (years): Weighted Average	5,75

Ratings Overview

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

Asset Coverage Test

All amounts in EURO

A	29.088.028.678,07
B	0,00
C	158.428.973,29
D	0,00
E	0,00
X	1.961.427.966,86
Y	2.428.461.000,00
Z	0,00
Total:	**24.856.568.684,51**
Asset Cover Ratio	**108,31 %**

Parameters

Cap LTV Cut-off indexed valuation%	80,00 %
Asset Percentage	74,80 %
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 %

Reserve Fund

Euro	158.423.973,29

1. Product Type

	Current Period				
Product Type	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Annuity	441.160.609,40	1,13 %	11.102	2,65 %	5,02 %
Bank Savings Mortgage 1	59.793.089,57	0,15 %	598	0,14 %	4,72 %
Bank Savings Mortgage 2	1.717.038.604,90	4,38 %	16.872	4,02 %	4,66 %
Consumer Credit Mortgage	95.916.281,05	0,25 %	3.875	0,92 %	3,87 %
Credit Mortgage	1.201.053.744,75	3,06 %	31.442	7,50 %	2,56 %
Hybrid	456.969.849,58	1,17 %	5.275	1,26 %	4,80 %
Interest Only	25.673.602.642,27	65,45 %	255.505	60,94 %	4,52 %
Interest Only (Meerwaarde)	200.703.887,21	0,51 %	707	0,17 %	5,38 %
Investment	4.986.245.549,29	12,71 %	32.884	7,84 %	4,63 %
Life	781.829.603,58	1,99 %	9.036	2,16 %	4,86 %
Life (Standard and Unit Linked)	2.377.637.889,06	6,06 %	22.561	5,38 %	4,61 %
Life (Unit Linked)	34.374.920,60	0,09 %	305	0,07 %	4,91 %
Linear	93.252.782,81	0,24 %	2.121	0,51 %	4,62 %
Savings	1.108.979.883,03	2,83 %	27.001	6,44 %	5,75 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

2. Loan Coupon

	Current Period				
Coupon Loan Part (%)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
average: 4,54					
0,00% - 2.5%	3.598.960.319,76	9,17 %	47.424	11,31 %	2,23 %
2.5% - 2.99%	280.921.150,06	0,72 %	3.079	0,73 %	2,70 %
3% - 3.49%	615.466.995,98	1,57 %	5.776	1,38 %	3,33 %
3.5% - 3.99%	4.276.150.347,56	10,90 %	42.395	10,11 %	3,82 %
4% - 4.49%	8.571.584.940,17	21,85 %	80.301	19,15 %	4,30 %
4.5% - 4.99%	10.002.888.432,74	25,50 %	93.078	22,20 %	4,79 %
5% - 5.49%	6.842.003.062,67	17,44 %	72.437	17,28 %	5,26 %
5.5% - 5.99%	3.382.408.731,03	8,62 %	45.960	10,96 %	5,75 %
6% - 6.49%	1.176.998.315,93	3,00 %	19.203	4,58 %	6,25 %
6.5% - 6.99%	372.332.403,85	0,95 %	7.054	1,68 %	6,74 %
7% - 7.49%	80.430.302,56	0,21 %	1.878	0,45 %	7,24 %
7.5% - more	28.414.334,80	0,07 %	699	0,17 %	7,84 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

3. Origination Year

	Current Period				
Year	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
1975	276.497,67	0,00 %	14	0,00 %	4,28 %
1976	557.836,53	0,00 %	21	0,01 %	5,07 %
1977	1.615.875,98	0,00 %	42	0,01 %	5,03 %
1978	3.196.081,34	0,01 %	77	0,02 %	5,21 %
1979	3.465.765,33	0,01 %	80	0,02 %	4,85 %
1980	3.744.726,43	0,01 %	87	0,02 %	4,68 %
1981	3.158.387,58	0,01 %	105	0,03 %	4,70 %
1982	4.676.833,88	0,01 %	304	0,07 %	4,75 %
1983	9.431.093,23	0,02 %	421	0,10 %	5,01 %
1984	5.794.537,29	0,01 %	264	0,06 %	5,07 %
1985	7.819.349,71	0,02 %	318	0,08 %	5,16 %
1986	13.600.671,65	0,03 %	442	0,11 %	5,10 %
1987	21.807.274,38	0,06 %	609	0,15 %	5,02 %
1988	28.640.441,06	0,07 %	813	0,19 %	5,09 %
1989	42.134.022,22	0,11 %	1.121	0,27 %	5,05 %
1990	55.228.980,44	0,14 %	1.567	0,37 %	5,24 %
1991	56.443.101,03	0,14 %	1.531	0,37 %	5,25 %
1992	82.790.182,43	0,21 %	2.220	0,53 %	5,36 %
1993	143.145.633,93	0,36 %	3.507	0,84 %	5,10 %
1994	258.822.388,36	0,66 %	5.728	1,37 %	5,08 %
1995	278.174.469,66	0,71 %	5.808	1,39 %	5,08 %
1996	565.693.533,94	1,44 %	10.320	2,46 %	4,90 %
1997	838.662.190,17	2,14 %	13.914	3,32 %	5,03 %
1998	1.102.279.432,32	2,81 %	16.480	3,93 %	5,09 %
1999	1.576.241.309,50	4,02 %	20.833	4,97 %	4,91 %
2000	1.249.038.406,33	3,18 %	14.977	3,57 %	4,41 %
2001	1.308.313.868,33	3,34 %	14.177	3,38 %	4,55 %
2002	1.469.377.744,53	3,75 %	15.016	3,58 %	4,73 %
2003	2.326.994.254,32	5,93 %	22.904	5,46 %	4,54 %
2004	3.116.333.890,75	7,94 %	32.230	7,69 %	4,38 %
2005	5.112.627.977,29	13,03 %	50.947	12,15 %	4,11 %
2006	5.385.602.847,63	13,73 %	49.568	11,82 %	4,29 %
2007	3.714.599.218,02	9,47 %	33.000	7,87 %	4,76 %
2008	2.893.144.531,76	7,38 %	25.795	6,15 %	5,05 %
2009	1.660.421.710,31	4,23 %	16.441	3,92 %	4,46 %
2010	2.557.053.510,44	6,52 %	25.477	6,08 %	4,47 %
2011	3.327.650.761,33	8,48 %	32.126	7,66 %	4,38 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

4. Legal Maturity Year

	Current Period				
Year	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
2009	477.929,97	0,00 %	23	0,01 %	4,71 %
2010	1.117.237,90	0,00 %	39	0,01 %	4,16 %
2011	8.100.700,03	0,02 %	268	0,06 %	4,51 %
2012	27.009.684,27	0,07 %	1.393	0,33 %	4,74 %
2013	48.967.025,34	0,12 %	2.007	0,48 %	4,92 %
2014	60.077.054,97	0,15 %	2.034	0,49 %	4,98 %
2015	67.874.591,12	0,17 %	2.133	0,51 %	5,03 %
2016	110.956.669,73	0,28 %	2.947	0,70 %	4,87 %
2017	134.113.821,21	0,34 %	3.175	0,76 %	5,06 %
2018	169.886.275,71	0,43 %	3.756	0,90 %	5,16 %
2019	201.611.897,44	0,51 %	4.140	0,99 %	5,09 %
2020	179.013.064,26	0,46 %	3.901	0,93 %	5,10 %
2021	180.186.614,13	0,46 %	3.664	0,87 %	5,06 %
2022	198.916.559,43	0,51 %	3.801	0,91 %	5,22 %
2023	264.771.028,57	0,67 %	4.823	1,15 %	5,08 %
2024	366.825.353,93	0,94 %	6.527	1,56 %	5,06 %
2025	371.679.445,14	0,95 %	6.383	1,52 %	4,96 %
2026	620.699.903,09	1,58 %	9.868	2,35 %	4,84 %
2027	831.531.709,24	2,12 %	12.349	2,95 %	4,93 %
2028	1.044.550.910,62	2,66 %	14.362	3,43 %	4,99 %
2029	1.456.083.199,90	3,71 %	18.130	4,32 %	4,82 %
2030	1.400.524.759,47	3,57 %	15.977	3,81 %	4,39 %
2031	1.865.077.506,15	4,75 %	19.037	4,54 %	4,52 %
2032	1.671.742.361,97	4,26 %	15.961	3,81 %	4,68 %
2033	2.323.011.020,51	5,92 %	21.471	5,12 %	4,53 %
2034	2.973.622.995,09	7,58 %	28.841	6,88 %	4,38 %
2035	4.745.649.639,30	12,10 %	44.322	10,57 %	4,13 %
2036	4.970.133.347,76	12,67 %	43.076	10,27 %	4,30 %
2037	3.428.640.748,40	8,74 %	28.420	6,78 %	4,76 %
2038	2.669.951.860,17	6,81 %	22.488	5,36 %	5,06 %
2039	1.523.028.455,93	3,88 %	14.832	3,54 %	4,45 %
2040	2.190.554.328,72	5,58 %	21.553	5,14 %	4,43 %
2041	2.802.728.310,56	7,14 %	26.517	6,32 %	4,34 %
2042	7.682.751,22	0,02 %	96	0,02 %	4,29 %
2043	4.658.215,67	0,01 %	58	0,01 %	4,03 %
2044	3.912.386,15	0,01 %	46	0,01 %	3,71 %
2045	4.090.722,12	0,01 %	43	0,01 %	3,75 %
2046	7.230.253,86	0,02 %	68	0,02 %	4,33 %
2047	5.331.777,53	0,01 %	51	0,01 %	4,39 %
2048	624.411,54	0,00 %	5	0,00 %	5,02 %
2049	2.475.656,10	0,01 %	14	0,00 %	4,72 %
2051	200.000,00	0,00 %	1	0,00 %	4,80 %
Until further notice (Credit mortgages)	283.237.152,92	0,72 %	10.684	2,55 %	3,87 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

5. Seasoning

	Current Period				
In Years	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
average: 6,52					
less - 0.5	1.518.234.534,60	3,87 %	14.646	3,49 %	4,56 %
0.5 - 1.0	2.102.430.849,29	5,36 %	20.498	4,89 %	4,22 %
1.0 - 1.5	1.448.996.675,95	3,69 %	14.583	3,48 %	4,42 %
1.5 - 2.0	997.347.265,06	2,54 %	9.620	2,29 %	4,66 %
2.0 - 2.5	988.395.941,23	2,52 %	9.944	2,37 %	4,42 %
2.5 - 3.0	784.167.032,34	2,00 %	7.425	1,77 %	4,78 %
3.0 - 4.0	2.895.357.839,94	7,38 %	25.703	6,13 %	5,02 %
4.0 - 5.0	4.012.228.303,67	10,23 %	35.610	8,49 %	4,72 %
5.0 - 6.0	5.838.657.629,96	14,88 %	53.881	12,85 %	4,20 %
6.0 - 7.0	4.624.921.178,21	11,79 %	47.147	11,24 %	4,17 %
7.0 - 8.0	2.864.097.825,15	7,30 %	29.359	7,00 %	4,42 %
8.0 - 9.0	2.255.747.907,22	5,75 %	22.306	5,32 %	4,55 %
9.0 - 10.0	1.476.818.847,26	3,76 %	15.208	3,63 %	4,73 %
more - 10.0	7.421.157.507,22	18,92 %	113.354	27,04 %	4,84 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

6. Remaining Tenor

	Current Period				
In Years	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
average: 23,06					
less - 01	22.616.025,36	0,06 %	1.207	0,29 %	4,69 %
01-02	45.898.454,23	0,12 %	1.937	0,46 %	4,90 %
02-03	58.313.198,26	0,15 %	2.028	0,48 %	4,96 %
03-04	66.146.666,05	0,17 %	2.104	0,50 %	5,05 %
04-05	100.946.126,08	0,26 %	2.800	0,67 %	4,89 %
05-06	132.830.292,01	0,34 %	3.160	0,75 %	4,99 %
06-07	163.919.797,01	0,42 %	3.648	0,87 %	5,17 %
07-08	197.296.189,05	0,50 %	4.125	0,98 %	5,11 %
08-09	179.801.504,57	0,46 %	3.884	0,93 %	5,10 %
09-10	179.212.767,33	0,46 %	3.683	0,88 %	5,06 %
10-11	192.950.588,93	0,49 %	3.740	0,89 %	5,20 %
11-12	252.902.852,63	0,64 %	4.612	1,10 %	5,09 %
12-13	356.778.484,97	0,91 %	6.369	1,52 %	5,07 %
13-14	352.302.015,48	0,90 %	6.112	1,46 %	4,99 %
14-15	563.396.379,63	1,44 %	9.139	2,18 %	4,86 %
15-16	818.225.363,25	2,09 %	12.261	2,92 %	4,90 %
16-17	964.654.528,26	2,46 %	13.432	3,20 %	4,99 %
17-18	1.430.091.274,16	3,65 %	18.123	4,32 %	4,86 %
18-19	1.354.491.162,66	3,45 %	15.726	3,75 %	4,47 %
19-20	1.817.535.636,27	4,63 %	19.020	4,54 %	4,47 %
20-21	1.732.101.181,42	4,42 %	16.622	3,96 %	4,68 %
21-22	2.098.454.086,31	5,35 %	19.581	4,67 %	4,55 %
22-23	2.861.549.348,14	7,29 %	27.277	6,51 %	4,43 %
23-24	4.205.799.263,53	10,72 %	40.255	9,60 %	4,19 %
24-25	5.445.973.255,55	13,88 %	47.485	11,33 %	4,19 %
25-26	3.604.754.980,13	9,19 %	29.942	7,14 %	4,69 %
26-27	2.849.860.041,45	7,26 %	23.855	5,69 %	5,02 %
27-28	1.567.137.071,11	3,99 %	14.965	3,57 %	4,59 %
28-29	2.024.179.933,34	5,16 %	19.710	4,70 %	4,52 %
29-30	3.256.364.002,46	8,30 %	31.033	7,40 %	4,32 %
30 - more	324.646.119,71	0,83 %	11.237	2,68 %	3,92 %
Matured	7.430.747,78	0,02 %	212	0,05 %	4,43 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

7. Loan Part Interest Reset Dates

	Current Period				
Year	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
2009	150.104,52	0,00 %	7	0,00 %	5,28 %
2010	646.105,19	0,00 %	28	0,01 %	4,86 %
2011	268.536.060,64	0,68 %	2.623	0,63 %	4,26 %
2012	3.471.503.838,82	8,85 %	34.980	8,34 %	4,51 %
2013	2.242.439.174,96	5,72 %	25.578	6,10 %	5,09 %
2014	2.635.506.292,95	6,72 %	30.998	7,39 %	5,12 %
2015	3.859.901.501,31	9,84 %	40.246	9,60 %	4,51 %
2016	5.677.574.298,56	14,47 %	54.811	13,07 %	4,51 %
2017	2.448.685.101,61	6,24 %	25.709	6,13 %	5,06 %
2018	2.804.302.191,39	7,15 %	28.231	6,73 %	5,26 %
2019	1.385.101.294,20	3,53 %	16.561	3,95 %	5,64 %
2020	1.898.677.986,02	4,84 %	20.367	4,86 %	4,83 %
2021	2.490.682.945,72	6,35 %	24.314	5,80 %	4,75 %
2022	311.644.459,99	0,79 %	3.608	0,86 %	5,15 %
2023	179.345.698,30	0,46 %	2.407	0,57 %	5,58 %
2024	62.947.034,53	0,16 %	821	0,20 %	5,68 %
2025	268.787.100,38	0,69 %	2.762	0,66 %	4,78 %
2026	1.539.216.300,18	3,92 %	12.693	3,03 %	4,64 %
2027	1.919.381.911,37	4,89 %	14.830	3,54 %	4,84 %
2028	396.965.847,11	1,01 %	3.044	0,73 %	5,27 %
2029	39.814.854,49	0,10 %	389	0,09 %	5,76 %
2030	33.196.436,35	0,08 %	356	0,08 %	5,38 %
2031	42.011.205,28	0,11 %	415	0,10 %	5,51 %
2032		0,00 %	0	0,00 %	
2033		0,00 %	0	0,00 %	
2035	282.396.909,73	0,72 %	10.679	2,55 %	3,87 %
Floating	4.969.144.683,52	12,67 %	62.827	14,98 %	2,59 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

8. Geography

	Current Period				
Province	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Drenthe	1.052.257.620,26	2,68 %	6.817	2,95 %	4,50 %
Flevoland	1.161.251.313,75	2,96 %	6.745	2,92 %	4,58 %
Friesland	1.021.079.812,71	2,60 %	7.070	3,06 %	4,49 %
Gelderland	5.045.197.107,11	12,86 %	28.988	12,53 %	4,50 %
Groningen	1.048.911.751,69	2,67 %	8.133	3,52 %	4,61 %
Limburg	1.405.394.101,24	3,58 %	9.690	4,19 %	4,58 %
Noord-Brabant	5.075.233.676,76	12,94 %	29.489	12,75 %	4,49 %
Noord-Holland	8.240.846.116,62	21,01 %	44.364	19,18 %	4,53 %
Overijssel	2.565.377.645,12	6,54 %	16.093	6,96 %	4,50 %
Utrecht	3.643.235.831,98	9,29 %	19.423	8,40 %	4,54 %
Zeeland	616.612.892,34	1,57 %	4.461	1,93 %	4,63 %
Zuid-Holland	8.353.161.467,52	21,29 %	50.009	21,62 %	4,60 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

9. Loan to Indexed Market Value (AVM)

	Current Period				
In %	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 72,13 %					
less - 40.00%	5.582.501.463,44	14,23 %	76.721	33,17 %	4,69 %
40.01% - 50.00%	3.177.472.971,60	8,10 %	22.627	9,78 %	4,55 %
50.01% - 60.00%	3.920.003.299,24	9,99 %	22.953	9,92 %	4,50 %
60.01% - 70.00%	4.285.921.506,33	10,93 %	21.420	9,26 %	4,45 %
70.01% - 80.00%	4.583.231.978,53	11,68 %	20.151	8,71 %	4,46 %
80.01% - 85.00%	2.516.044.526,16	6,41 %	10.247	4,43 %	4,49 %
85.01% - 90.00%	2.736.478.903,06	6,98 %	10.762	4,65 %	4,50 %
90.01% - 95.00%	2.894.378.382,64	7,38 %	10.961	4,74 %	4,52 %
95.01% - 100.00%	3.088.673.495,17	7,87 %	11.540	4,99 %	4,53 %
100.01% - 105.00%	3.142.242.954,37	8,01 %	11.637	5,03 %	4,57 %
105.01% - 110.00%	2.924.557.993,09	7,46 %	10.864	4,70 %	4,61 %
110.01% - 115.00%	377.051.863,47	0,96 %	1.399	0,61 %	4,53 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

10. Confidence level (AVM)

	Current Period				
Level	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 58,76					
Unknown	0,00	0,00 %	0	0,00 %	0,00 %
less - 39.99	1.392.636.924,42	3,55 %	6.919	2,99 %	4,42 %
40.00 - 49.99	3.037.309.500,47	7,74 %	16.920	7,32 %	4,42 %
50.00 - 54.99	4.061.890.172,61	10,35 %	24.696	10,68 %	4,43 %
55.00 - 59.99	8.253.134.239,48	21,04 %	52.161	22,55 %	4,48 %
60.00 - 64.99	13.906.684.706,51	35,45 %	82.642	35,73 %	4,57 %
65.00 - 70.00	8.576.903.793,61	21,86 %	47.944	20,73 %	4,65 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

11. Outstanding Notional Amount

	Current Period				
Aggregate Outstanding Notional Amount	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
less - 25.000,00	151.782.153,94	0,39 %	9.857	4,26 %	4,96 %
25.000,00 - 50.000,00	749.773.563,17	1,91 %	19.302	8,35 %	4,96 %
50.000,00 - 75.000,00	1.361.332.218,28	3,47 %	21.470	9,28 %	4,90 %
75.000,00 - 100.000,00	2.064.894.280,15	5,26 %	23.295	10,07 %	4,75 %
100.000,00 - 125.000,00	2.523.770.013,62	6,43 %	22.251	9,62 %	4,68 %
125.000,00 - 150.000,00	3.260.865.510,38	8,31 %	23.549	10,18 %	4,61 %
150.000,00 - 175.000,00	3.419.890.001,93	8,72 %	20.974	9,07 %	4,59 %
175.000,00 - 200.000,00	3.704.073.574,66	9,44 %	19.658	8,50 %	4,55 %
200.000,00 - 225.000,00	3.091.075.538,06	7,88 %	14.520	6,28 %	4,53 %
225.000,00 - 250.000,00	3.032.476.224,31	7,73 %	12.727	5,50 %	4,49 %
250.000,00 - 275.000,00	2.515.192.331,24	6,41 %	9.557	4,13 %	4,48 %
275.000,00 - 300.000,00	2.218.541.024,61	5,66 %	7.672	3,32 %	4,47 %
300.000,00 - 325.000,00	1.619.130.728,29	4,13 %	5.168	2,24 %	4,47 %
325.000,00 - 350.000,00	1.511.588.392,81	3,85 %	4.461	1,93 %	4,41 %
350.000,00 - 375.000,00	1.145.583.183,96	2,92 %	3.153	1,36 %	4,43 %
375.000,00 - 400.000,00	1.074.761.346,59	2,74 %	2.757	1,19 %	4,39 %
400.000,00 - 425.000,00	825.323.494,11	2,10 %	1.998	0,86 %	4,43 %
425.000,00 - 450.000,00	749.611.630,71	1,91 %	1.706	0,74 %	4,37 %
450.000,00 - 475.000,00	526.654.406,99	1,34 %	1.138	0,49 %	4,40 %
475.000,00 - 500.000,00	591.250.091,31	1,51 %	1.204	0,52 %	4,35 %
500.000,00 - 600.000,00	1.373.910.903,14	3,50 %	2.502	1,08 %	4,34 %
600.000,00 - 700.000,00	802.631.334,37	2,05 %	1.234	0,53 %	4,33 %
700.000,00 - 800.000,00	488.803.606,70	1,25 %	651	0,28 %	4,30 %
800.000,00 - 900.000,00	259.068.865,00	0,66 %	304	0,13 %	4,34 %
900.000,00 - 1.000.000,00	166.574.918,77	0,42 %	174	0,08 %	4,24 %
1.000.000,00 - 1.250.000,00					
1.250.000,00 - 1.500.000,00					
1.500.000,00 - more					
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

12. Property Description

	Current Period				
Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Flat / Apartment	5.054.391.875,73	12,88 %	33.930	14,67 %	4,60 %
House	34.174.167.461,37	87,11 %	197.352	85,33 %	4,53 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

13. Occupancy Status

	Current Period				
Occupancy Status	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Owner Occupied	39.228.559.337,10	100,00 %	231.282	100,00 %	4,54 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

14. Mortgage Payment Frequency

	Current Period				
Payment Frequency	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Monthly	39.228.559.337,10	100,00 %	419.284	100,00 %	4,54 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

15. Interest Payment Type

	Current Period				
Interest Payment Type	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Euribor 12M	238.234,62	0,00 %	3	0,00 %	2,74 %
Euribor 1M	2.076.106.873,58	5,29 %	19.091	4,55 %	2,26 %
Euribor 3M	65.858.028,65	0,17 %	628	0,15 %	2,46 %
Euribor 6M	110.924.506,42	0,28 %	1.250	0,30 %	2,67 %
Fixed	34.259.414.653,58	87,33 %	356.457	85,02 %	4,82 %
Floating	2.716.017.040,25	6,92 %	41.855	9,98 %	2,83 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

16. Debt to Income Ratio

	Current Period				
Ratio	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 4,2					
Unknown	77.728.745,77	0,20 %	1.688	0,73 %	4,86 %
less - 1	542.244.961,99	1,38 %	15.434	6,67 %	4,79 %
1-2	3.017.584.158,96	7,69 %	36.390	15,73 %	4,70 %
2-3	5.696.343.213,88	14,52 %	43.591	18,85 %	4,62 %
3-4	8.216.747.703,60	20,95 %	45.588	19,71 %	4,54 %
4-5	10.170.341.320,52	25,93 %	45.841	19,82 %	4,51 %
5-6	7.188.738.506,52	18,33 %	28.077	12,14 %	4,50 %
6-7	2.796.098.120,01	7,13 %	9.879	4,27 %	4,43 %
7-8	783.748.946,45	2,00 %	2.379	1,03 %	4,29 %
8-9	262.509.791,34	0,67 %	768	0,33 %	4,28 %
9-10	120.832.654,03	0,31 %	378	0,16 %	4,42 %
10 - more	355.641.214,03	0,91 %	1.269	0,55 %	4,67 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

17. Payment to Income Ratio

	Current Period				
Ratio	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 0,2					
0.00 - 0.05	715.231.852,65	1,82 %	14.110	6,10 %	3,54 %
0.05 - 0.10	3.859.450.568,97	9,84 %	37.899	16,39 %	3,93 %
0.10 - 0.15	7.076.537.863,39	18,04 %	49.060	21,21 %	4,26 %
0.15 - 0.20	9.225.012.751,46	23,52 %	49.985	21,61 %	4,54 %
0.20 - 0.25	9.133.105.784,75	23,28 %	42.231	18,26 %	4,71 %
0.25 - 0.30	5.707.570.372,68	14,55 %	23.832	10,30 %	4,88 %
0.30 - 0.35	2.257.515.551,28	5,76 %	8.305	3,59 %	5,03 %
0.35 - 0.40	583.259.791,74	1,49 %	1.949	0,84 %	5,09 %
0.40 - 0.45	181.785.097,76	0,46 %	653	0,28 %	5,11 %
0.45 - 0.50	93.790.286,24	0,24 %	354	0,15 %	5,06 %
0.50 - 0.55	57.359.758,79	0,15 %	219	0,10 %	4,92 %
0.55 - 0.60	35.588.100,08	0,09 %	143	0,06 %	4,98 %
0.60 - 0.65	52.232.987,46	0,13 %	190	0,08 %	5,23 %
0.65 - 0.70	36.037.552,04	0,09 %	130	0,06 %	5,40 %
0.70 - more	136.352.269,09	0,35 %	531	0,23 %	5,10 %
Unknown	77.728.748,72	0,20 %	1.691	0,73 %	4,86 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

18. Source of Income

	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Not Employed by ING	39.228.559.337,10	100,00 %	231.282	100,00 %	4,54 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

19. Guaranteed Loanpart

	Current Period				
Guarantee Indication	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
NHG	2.496.559.649,33	6,36 %	27.561	6,57 %	4,37 %
No Guarantee	36.731.999.687,77	93,64 %	391.723	93,43 %	4,55 %
	39.228.559.337,10	100 %	419.284	100 %	4,54 %

20. Valuation Type

	Current Period				
Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Full	13.662.193.093,28	34,83 %	61.251	26,48 %	4,64 %
WOZ	25.566.366.243,82	65,17 %	170.031	73,52 %	4,49 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

21. In construction

	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Total Building Deposits: €0,00					
No Building Deposit	39.228.559.337,10	100,00 %	231.282	100,00 %	4,54 %
	39.228.559.337,10	100 %	231.282	100 %	4,54 %

22. Delinquencies

Nr Monthly payments in arrears	Nr of Borrowers	Principal in arrears	Interest in arrears	Investment in arrears	Total amount in arrears	Aggregate Outstanding Norional Amount	% Nr of Borrowers	% of Aggregate Outstanding Not. Amt.
0	228.007	8,90	177,42	41,35	227,67	38.528.378.133,20	98,58 %	98,22 %
0 - 1	2.202	35.387,88	1.465.915,62	22.044,50	1.528.524,94	469.617.866,24	0,95 %	1,20 %
1 - 2	548	14.434,25	760.484,09	12.313,64	788.799,29	117.655.368,98	0,24 %	0,30 %
2 - 3	209	11.998,62	438.682,62	7.735,80	458.497,36	46.647.335,56	0,09 %	0,12 %
3 - 4	107	6.833,11	313.799,37	6.225,70	326.858,18	22.745.372,94	0,05 %	0,06 %
4 - 5	52	7.087,75	180.787,33	3.894,19	192.016,27	10.777.198,61	0,02 %	0,03 %
5 - 6	34	66,94	199.103,15	4.960,35	204.130,44	8.907.638,37	0,01 %	0,02 %
more - 6	123	27.111,40	996.302,34	17.793,48	1.043.565,69	23.830.423,20	0,05 %	0,06 %
	231.282	102.928,85	4.355.251,94	75.009,01	4.542.619,84	39.228.559.337,10	100 %	100 %