

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

Ratings Overview

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

Summary

All amounts in EURO	Current
Reporting Date	20-03-2009
Portfolio Cut off Date	28-02-2009
Original Principal Balance	7.537.467.471,22
Principal Balance	7.173.473.525,84
Value of Savings Deposits	0,00
Aggregate Outstanding Notional Amount	7.173.473.525,84
Number of Borrowers	42.088
Number of Loanparts	61.988
Average Principal Balance (borrower)	170.439,88
Average Principal Balance (parts)	115.723,58
Coupon: Weighted Average	4,7
Minimum	2,1
Maximum	7,9
Weighted Average Loan to Foreclosure Value	79,99
Weighted Average Loan to Indexed Foreclosure Value	68,87
Seasoning (years): Weighted Average	4,50
Original Maturity (years): Weighted Average	29,73
Remaining Tenor (years): Weighted Average	25,23
Remaining Interest Period (years): Weighted Average	7,42

Asset Coverage Test

All amounts in EURO

A	6.618.136.622,86
B	0,00
C	0,00
D	0,00
E	0,00
Y	0,00
Z	0,00
Total:	6.618.136.622,86
Asset Cover Ratio	160,34 %

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	70.613.653,76	0,98 %	1.495	2,41 %	5,07 %
Consumer Credit Mortgage	36.629.042,67	0,51 %	1.399	2,26 %	4,05 %
Credit Mortgage	40.026.347,36	0,56 %	1.469	2,37 %	4,05 %
Insurance (Standard and Unit Linked)	719.783.783,94	10,03 %	7.211	11,63 %	4,71 %
Insurance (Unit Linked)	6.516.952,30	0,09 %	60	0,10 %	5,29 %
Interest Only	4.608.197.159,79	64,24 %	38.955	62,84 %	4,61 %
Investment	1.673.892.786,54	23,33 %	11.052	17,83 %	4,78 %
Linear	17.813.799,48	0,25 %	347	0,56 %	4,76 %
	7.173.473.525,84	100 %	61.988	100 %	4,66 %

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%	1.024.642,25	0,01 %	8	0,01 %	2,38 %
2.5% - 2.99%	576.022.774,95	8,03 %	5.173	8,35 %	2,62 %
3% - 3.49%	64.381.986,66	0,90 %	386	0,62 %	3,32 %
3.5% - 3.99%	744.430.332,66	10,38 %	6.801	10,97 %	3,87 %
4% - 4.49%	1.289.051.621,09	17,97 %	11.223	18,11 %	4,31 %
4.5% - 4.99%	2.284.583.596,53	31,85 %	17.008	27,44 %	4,82 %
5% - 5.49%	1.404.096.618,56	19,57 %	11.618	18,74 %	5,25 %
5.5% - 5.99%	483.753.748,75	6,74 %	5.652	9,12 %	5,76 %
6% - 6.49%	238.130.655,14	3,32 %	2.959	4,77 %	6,29 %
6.5% - 6.99%	81.735.894,11	1,14 %	1.033	1,67 %	6,72 %
7% - 7.49%	4.979.972,80	0,07 %	92	0,15 %	7,25 %
7.5% - more	1.281.682,34	0,02 %	35	0,06 %	7,69 %
	7.173.473.525,84	100 %	61.988	100 %	4,66 %

3. Origination Year

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
1992	10.644.096,13	0,15 %	262	0,42 %	5,23 %
1993	23.260.823,49	0,32 %	503	0,81 %	4,99 %
1994	48.958.746,72	0,68 %	950	1,53 %	4,94 %
1995	46.969.030,88	0,65 %	866	1,40 %	4,97 %
1996	96.432.950,69	1,34 %	1.632	2,63 %	4,89 %
1997	141.416.413,17	1,97 %	2.136	3,45 %	4,97 %
1998	189.627.604,40	2,64 %	2.693	4,34 %	5,16 %
1999	375.808.519,61	5,24 %	4.613	7,44 %	4,98 %
2000	281.030.854,30	3,92 %	2.751	4,44 %	5,06 %
2001	284.978.961,03	3,97 %	2.357	3,80 %	4,95 %
2002	278.165.198,26	3,88 %	2.245	3,62 %	4,91 %
2003	460.455.879,99	6,42 %	3.783	6,10 %	4,68 %
2004	690.825.344,25	9,63 %	6.095	9,83 %	4,47 %
2005	1.176.166.522,43	16,40 %	10.749	17,34 %	4,00 %
2006	1.049.044.484,87	14,62 %	8.088	13,05 %	4,35 %
2007	1.558.382.340,25	21,72 %	9.398	15,16 %	4,95 %
2008	461.305.755,37	6,43 %	2.867	4,63 %	5,04 %
	7.173.473.525,84	100 %	61.988	100 %	4,66 %

4. Legal Maturity Year

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
2008					
2009	1.834.010,24	0,03 %	46	0,07 %	4,75 %
2010	3.716.828,04	0,05 %	63	0,10 %	4,72 %
2011	4.271.804,18	0,06 %	83	0,13 %	5,28 %
2012	5.257.520,54	0,07 %	100	0,16 %	5,14 %
2013	8.604.516,37	0,12 %	163	0,26 %	4,90 %
2014	11.247.173,89	0,16 %	198	0,32 %	4,92 %
2015	11.919.963,91	0,17 %	193	0,31 %	4,77 %
2016	15.660.724,57	0,22 %	223	0,36 %	4,87 %
2017	18.566.965,92	0,26 %	285	0,46 %	5,00 %
2018	23.999.844,12	0,33 %	359	0,58 %	5,07 %
2019	28.786.482,01	0,40 %	389	0,63 %	4,92 %
2020	21.177.070,49	0,30 %	296	0,48 %	4,99 %
2021	16.712.223,31	0,23 %	234	0,38 %	5,01 %
2022	28.903.528,48	0,40 %	465	0,75 %	4,95 %
2023	37.648.882,10	0,52 %	659	1,06 %	5,01 %
2024	74.718.404,22	1,04 %	1.207	1,95 %	4,89 %
2025	66.393.905,40	0,93 %	1.032	1,66 %	4,83 %
2026	115.637.753,44	1,61 %	1.734	2,80 %	4,79 %
2027	158.169.359,26	2,20 %	2.173	3,51 %	4,90 %
2028	194.605.691,93	2,71 %	2.537	4,09 %	5,06 %
2029	364.379.124,51	5,08 %	4.242	6,84 %	4,91 %
2030	327.114.946,32	4,56 %	3.050	4,92 %	4,88 %
2031	422.112.354,54	5,88 %	3.422	5,52 %	4,75 %
2032	341.102.077,73	4,76 %	2.570	4,15 %	4,84 %
2033	455.279.838,14	6,35 %	3.432	5,54 %	4,67 %
2034	621.375.732,47	8,66 %	4.918	7,93 %	4,47 %
2035	1.006.707.593,97	14,03 %	8.210	13,24 %	4,01 %
2036	906.245.037,60	12,63 %	6.381	10,29 %	4,35 %
2037	1.393.252.732,89	19,42 %	7.952	12,83 %	4,97 %
2038	411.264.028,85	5,73 %	2.500	4,03 %	5,04 %
2039	152.016,37	0,00 %	4	0,01 %	4,82 %
Until further notice (Credit mortgages)	76.655.390,03	1,07 %	2.868	4,63 %	4,05 %
	7.173.473.525,84	100 %	61.988	100 %	4,66 %

5. Seasoning

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 0.5					
0.5 - 1.0	368.625.316,25	5,14 %	2.272	3,67 %	5,03 %
1.0 - 1.5	858.070.656,20	11,96 %	5.163	8,33 %	5,09 %
1.5 - 2.0	656.215.584,65	9,15 %	3.955	6,38 %	4,85 %
2.0 - 2.5	480.440.055,47	6,70 %	3.322	5,36 %	4,65 %
2.5 - 3.0	471.737.551,91	6,58 %	3.702	5,97 %	4,31 %
3.0 - 4.0	1.293.436.268,34	18,03 %	11.613	18,73 %	3,98 %
4.0 - 5.0	765.600.110,63	10,67 %	6.843	11,04 %	4,41 %
5.0 - 6.0	461.181.313,66	6,43 %	3.784	6,10 %	4,67 %
6.0 - 7.0	272.146.872,86	3,79 %	2.213	3,57 %	4,90 %
7.0 - 8.0	297.915.047,66	4,15 %	2.435	3,93 %	4,93 %
8.0 - 9.0	298.378.254,90	4,16 %	2.824	4,56 %	5,04 %
9.0 - 10.0	360.054.952,19	5,02 %	4.384	7,07 %	5,00 %
more - 10.0	589.671.541,12	8,22 %	9.478	15,29 %	5,02 %
	7.173.473.525,84	100 %	61.988	100 %	4,66 %

6. Remaining Tenor

In Years	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
less - 01	2.013.902,71	0,03 %	51	0,08 %	4,76 %
01-02	4.290.913,03	0,06 %	67	0,11 %	4,90 %
02-03	4.172.075,55	0,06 %	81	0,13 %	5,21 %
03-04	5.123.841,60	0,07 %	101	0,16 %	5,06 %
04-05	10.128.892,96	0,14 %	190	0,31 %	4,86 %
05-06	10.729.381,97	0,15 %	189	0,30 %	5,01 %
06-07	11.688.493,08	0,16 %	183	0,30 %	4,69 %
07-08	15.860.413,61	0,22 %	229	0,37 %	4,87 %
08-09	20.115.452,50	0,28 %	308	0,50 %	4,98 %
09-10	23.202.789,05	0,32 %	351	0,57 %	5,15 %
10-11	27.736.304,81	0,39 %	371	0,60 %	4,91 %
11-12	21.336.049,70	0,30 %	290	0,47 %	4,92 %
12-13	18.425.510,96	0,26 %	270	0,44 %	5,07 %
13-14	29.753.262,58	0,41 %	478	0,77 %	4,98 %
14-15	36.935.978,63	0,51 %	647	1,04 %	4,96 %
15-16	75.368.029,44	1,05 %	1.226	1,98 %	4,92 %
16-17	74.481.770,43	1,04 %	1.135	1,83 %	4,79 %
17-18	126.969.443,99	1,77 %	1.877	3,03 %	4,79 %
18-19	143.073.136,80	1,99 %	1.974	3,18 %	4,91 %
19-20	204.378.194,38	2,85 %	2.616	4,22 %	5,05 %
20-21	389.368.601,28	5,43 %	4.519	7,29 %	4,92 %
21-22	334.754.319,12	4,67 %	2.990	4,82 %	4,82 %
22-23	407.531.195,57	5,68 %	3.266	5,27 %	4,76 %
23-24	331.745.583,01	4,62 %	2.508	4,05 %	4,84 %
24-25	502.693.524,24	7,01 %	3.819	6,16 %	4,67 %
25-26	647.601.975,89	9,03 %	5.188	8,37 %	4,41 %
26-27	999.866.034,32	13,94 %	8.077	13,03 %	3,99 %
27-28	864.285.138,92	12,05 %	5.970	9,63 %	4,41 %
28-29	1.534.051.049,16	21,39 %	8.804	14,20 %	4,99 %
29-30	219.046.120,48	3,05 %	1.344	2,17 %	5,00 %
30 - more	76.746.146,07	1,07 %	2.869	4,63 %	4,05 %
	7.173.473.525,84	100 %	61.988	100 %	4,66 %

7. Loan Part Interest Reset Dates

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
2009	559.471.205,24	7,80 %	6.406	10,33 %	4,97 %
2010	562.386.093,58	7,84 %	5.481	8,84 %	4,73 %
2011	634.435.708,34	8,84 %	5.791	9,34 %	4,54 %
2012	439.708.681,75	6,13 %	3.931	6,34 %	4,74 %
2013	367.142.262,85	5,12 %	3.590	5,79 %	5,24 %
2014	227.452.736,39	3,17 %	2.334	3,77 %	5,20 %
2015	361.640.561,44	5,04 %	3.111	5,02 %	4,42 %
2016	641.769.834,85	8,95 %	4.738	7,64 %	4,56 %
2017	694.196.999,09	9,68 %	4.680	7,55 %	5,02 %
2018	513.361.993,10	7,16 %	3.826	6,17 %	5,12 %
2019	120.214.479,92	1,68 %	1.091	1,76 %	5,32 %
2020	57.667.130,74	0,80 %	483	0,78 %	4,79 %
2021	208.514.673,80	2,91 %	1.436	2,32 %	4,54 %
2022	82.041.489,47	1,14 %	547	0,88 %	4,99 %
2023	18.590.841,75	0,26 %	145	0,23 %	5,32 %
2024	2.798.225,66	0,04 %	27	0,04 %	5,84 %
2025	18.740.011,03	0,26 %	154	0,25 %	4,77 %
2026	215.219.982,78	3,00 %	1.499	2,42 %	4,73 %
2027	607.517.669,27	8,47 %	3.397	5,48 %	4,97 %
2028	124.195.999,96	1,73 %	695	1,12 %	5,22 %
2029		0,00 %	0	0,00 %	
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	76.655.390,03	1,07 %	2.868	4,63 %	4,05 %
Floating	639.751.554,80	8,92 %	5.758	9,29 %	2,79 %
	7.173.473.525,84	100 %	61.988	100 %	4,66 %

8. Geography

Province	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Drenthe	212.148.911,11	2,96 %	1.448	3,44 %	4,60 %
Flevoland	154.682.102,73	2,16 %	890	2,12 %	4,65 %
Friesland	185.422.432,92	2,59 %	1.379	3,28 %	4,60 %
Gelderland	1.118.601.958,05	15,59 %	6.529	15,51 %	4,59 %
Groningen	164.967.401,16	2,30 %	1.326	3,15 %	4,71 %
Limburg	351.587.043,66	4,90 %	2.366	5,62 %	4,69 %
Noord-Brabant	911.481.431,89	12,71 %	5.245	12,46 %	4,63 %
Noord-Holland	1.392.039.520,67	19,41 %	7.180	17,06 %	4,67 %
Overijssel	569.961.678,61	7,95 %	3.789	9,00 %	4,61 %
Utrecht	612.528.698,45	8,54 %	3.225	7,66 %	4,66 %
Zeeland	117.325.190,07	1,64 %	862	2,05 %	4,71 %
Zuid-Holland	1.382.727.156,52	19,28 %	7.849	18,65 %	4,74 %
	7.173.473.525,84	100 %	42.088	100 %	4,66 %

9. Loan to Foreclosure Value

In %	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 79,99 %					
less - 40.00%	447.913.212,86	6,24 %	7.294	17,33 %	4,63 %
40.01% - 50.00%	462.319.549,01	6,44 %	4.074	9,68 %	4,60 %
50.01% - 60.00%	605.239.585,14	8,43 %	4.352	10,34 %	4,57 %
60.01% - 70.00%	841.108.268,66	11,72 %	5.085	12,08 %	4,56 %
70.01% - 80.00%	1.127.236.132,90	15,71 %	6.127	14,56 %	4,57 %
80.01% - 85.00%	539.096.443,74	7,51 %	2.570	6,11 %	4,63 %
85.01% - 90.00%	678.721.008,38	9,46 %	3.101	7,37 %	4,64 %
90.01% - 95.00%	585.548.551,48	8,16 %	2.492	5,92 %	4,66 %
95.01% - 100.00%	660.719.448,88	9,21 %	2.453	5,83 %	4,75 %
100.01% - 105.00%	130.121.162,15	1,81 %	467	1,11 %	4,75 %
105.01% - 110.00%	152.249.512,49	2,12 %	539	1,28 %	4,73 %
110.01% - 115.00%	157.396.430,49	2,19 %	562	1,34 %	4,82 %
115.01% - 120.00%	223.109.004,33	3,11 %	784	1,86 %	4,83 %
120.01% - 125.00%	562.695.215,33	7,84 %	2.188	5,20 %	4,92 %
	7.173.473.525,84	100 %	42.088	100 %	4,66 %

10. Loan to Indexed Foreclosure Value

In %	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 68,87 %					
less - 40.00%	1.182.297.005,44	16,48 %	15.025	35,70 %	4,79 %
40.01% - 50.00%	698.235.348,76	9,73 %	4.560	10,83 %	4,63 %
50.01% - 60.00%	796.982.056,84	11,11 %	4.349	10,33 %	4,56 %
60.01% - 70.00%	944.814.683,31	13,17 %	4.496	10,68 %	4,47 %
70.01% - 80.00%	1.008.947.105,23	14,06 %	4.293	10,20 %	4,52 %
80.01% - 85.00%	477.635.768,43	6,65 %	1.889	4,49 %	4,54 %
85.01% - 90.00%	412.955.746,12	5,75 %	1.555	3,70 %	4,65 %
90.01% - 95.00%	342.600.827,04	4,77 %	1.229	2,92 %	4,76 %
95.01% - 100.00%	416.373.754,13	5,80 %	1.481	3,52 %	4,85 %
100.01% - 105.00%	173.780.663,99	2,42 %	623	1,48 %	4,73 %
105.01% - 110.00%	150.297.741,64	2,09 %	517	1,23 %	4,70 %
110.01% - 115.00%	171.011.501,67	2,38 %	591	1,40 %	4,79 %
115.01% - 120.00%	217.393.794,76	3,03 %	784	1,86 %	4,99 %
120.01% - 125.00%	171.166.785,60	2,38 %	654	1,55 %	5,14 %
125.01% - 128.00%	8.980.742,88	0,12 %	42	0,10 %	5,16 %
	7.173.473.525,84	100 %	42.088	100 %	4,66 %

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	35.153.821,23	0,49 %	2.060	4,90 %	5,11 %
25.000,00 - 50.000,00	173.956.161,95	2,42 %	4.438	10,55 %	5,07 %
50.000,00 - 75.000,00	283.922.136,89	3,95 %	4.477	10,64 %	5,00 %
75.000,00 - 100.000,00	381.438.688,32	5,31 %	4.285	10,18 %	4,86 %
100.000,00 - 125.000,00	435.170.931,59	6,06 %	3.818	9,07 %	4,81 %
125.000,00 - 150.000,00	574.862.020,47	8,01 %	4.138	9,83 %	4,73 %
150.000,00 - 175.000,00	550.188.474,24	7,66 %	3.371	8,01 %	4,68 %
175.000,00 - 200.000,00	618.283.335,63	8,61 %	3.275	7,78 %	4,69 %
200.000,00 - 225.000,00	465.001.822,67	6,48 %	2.181	5,18 %	4,69 %
225.000,00 - 250.000,00	488.567.246,34	6,81 %	2.050	4,87 %	4,60 %
250.000,00 - 275.000,00	391.351.303,64	5,45 %	1.483	3,52 %	4,65 %
275.000,00 - 300.000,00	374.205.784,39	5,21 %	1.289	3,06 %	4,59 %
300.000,00 - 325.000,00	264.333.598,16	3,68 %	841	2,00 %	4,58 %
325.000,00 - 350.000,00	254.753.547,55	3,55 %	750	1,78 %	4,50 %
350.000,00 - 375.000,00	208.868.592,94	2,91 %	575	1,37 %	4,59 %
375.000,00 - 400.000,00	209.840.229,77	2,92 %	536	1,27 %	4,52 %
400.000,00 - 425.000,00	147.463.369,26	2,05 %	356	0,85 %	4,56 %
425.000,00 - 450.000,00	138.769.525,95	1,93 %	315	0,75 %	4,46 %
450.000,00 - 475.000,00	115.108.078,95	1,60 %	249	0,59 %	4,52 %
475.000,00 - 500.000,00	137.350.007,23	1,91 %	278	0,66 %	4,52 %
500.000,00 - 600.000,00	317.709.905,08	4,42 %	576	1,37 %	4,50 %
600.000,00 - 700.000,00	195.742.824,67	2,72 %	300	0,71 %	4,47 %
700.000,00 - 800.000,00	127.616.852,99	1,77 %	169	0,40 %	4,44 %
800.000,00 - 900.000,00	80.149.951,25	1,11 %	93	0,22 %	4,49 %
900.000,00 - 1.000.000,00	76.531.447,78	1,06 %	80	0,19 %	4,30 %
1.000.000,00 - 1.250.000,00	75.537.939,04	1,05 %	67	0,16 %	4,53 %
1.250.000,00 - 1.500.000,00	51.595.927,86	0,71 %	38	0,09 %	4,52 %
1.500.000,00 - more					
	7.173.473.525,84	100 %	42.088	100 %	4,66 %

12. Property Description

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Flat / Apartment	741.765.879,42	10,34 %	4.886	11,61 %	4,75 %
House	6.431.707.646,42	89,65 %	37.202	88,39 %	4,65 %
	7.173.473.525,84	100 %	42.088	100 %	4,66 %

13. Occupancy Status

Current Period					
Occupancy Status	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Owner Occupied	7.173.473.525,84	100,00 %	42.088	100,00 %	4,66 %
	7.173.473.525,84	100 %	42.088	100 %	4,66 %

14. Mortgage Payment Frequency

Current Period					
Payment Frequency	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Monthly	7.173.473.525,84	100,00 %	61.988	100,00 %	4,66 %
	7.173.473.525,84	100 %	61.988	100 %	4,66 %

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	584.528.523,15	8,15 %	5.191	8,37 %	2,63 %
Euribor 3M	19.728.384,39	0,28 %	179	0,29 %	3,80 %
Euribor 6M	35.494.647,26	0,49 %	388	0,63 %	4,90 %
Fixed	6.533.721.971,04	91,08 %	56.230	90,71 %	4,84 %
	7.173.473.525,84	100 %	61.988	100 %	4,66 %

16. Debt to Income Ratio

Ratio	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 4,55					
less - 1	82.333.041,87	1,14 %	2.608	6,20 %	4,88 %
1-2	451.293.071,09	6,29 %	6.544	15,55 %	4,84 %
2-3	916.771.986,89	12,78 %	7.853	18,66 %	4,78 %
3-4	1.354.867.538,79	18,88 %	7.954	18,90 %	4,71 %
4-5	1.667.647.724,38	23,24 %	7.757	18,43 %	4,68 %
5-6	1.524.257.447,47	21,24 %	5.911	14,04 %	4,64 %
6-7	689.526.286,62	9,61 %	2.227	5,29 %	4,45 %
7-8	249.971.487,15	3,48 %	644	1,53 %	4,36 %
8-9	95.688.902,63	1,33 %	240	0,57 %	4,25 %
9-10	44.313.904,13	0,61 %	107	0,25 %	4,54 %
10 - more	96.802.134,82	1,34 %	243	0,58 %	4,27 %
	7.173.473.525,84	100 %	42.088	100 %	4,66 %

17. Payment to Income Ratio

Ratio	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 0,22					
0.00 - 0.05	91.739.962,04	1,28 %	2.502	5,95 %	4,28 %
0.05 - 0.10	502.571.006,61	7,01 %	6.616	15,72 %	4,45 %
0.10 - 0.15	1.037.983.180,94	14,47 %	8.271	19,65 %	4,47 %
0.15 - 0.20	1.473.989.964,39	20,55 %	8.288	19,69 %	4,54 %
0.20 - 0.25	1.639.747.705,95	22,86 %	7.502	17,83 %	4,69 %
0.25 - 0.30	1.452.126.748,68	20,24 %	5.917	14,06 %	4,82 %
0.30 - 0.35	611.356.008,57	8,52 %	1.988	4,72 %	4,94 %
0.35 - 0.40	186.610.140,76	2,60 %	484	1,15 %	4,83 %
0.40 - 0.45	54.636.084,86	0,76 %	160	0,38 %	4,79 %
0.45 - 0.50	36.643.066,30	0,51 %	117	0,28 %	4,82 %
0.50 - 0.55	20.511.387,63	0,29 %	60	0,14 %	4,95 %
0.55 - 0.60	16.471.749,67	0,23 %	46	0,11 %	4,63 %
0.60 - 0.65	10.516.111,77	0,15 %	29	0,07 %	4,36 %
0.65 - 0.70	8.280.134,84	0,12 %	24	0,06 %	4,65 %
0.70 - more	30.290.272,83	0,42 %	84	0,20 %	4,56 %
	7.173.473.525,84	100 %	42.088	100 %	4,66 %

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	41.383	0,00	33,62	5,86	39,48	7.016.563.965,25	98,33 %	97,81 %
0 - 1	441	17.051,53	216.887,84	7.025,49	240.964,86	94.763.177,57	1,05 %	1,32 %
1 - 2	152	10.685,21	196.926,03	5.703,28	213.314,52	34.076.814,63	0,36 %	0,47 %
2 - 3	53	6.962,69	125.018,78	3.664,50	135.645,97	12.160.770,66	0,13 %	0,16 %
3 - 4	25	10.693,59	93.137,83	2.741,28	106.572,70	7.027.706,43	0,06 %	0,09 %
4 - 5	6	0,00	15.656,25	251,96	15.908,21	921.050,39	0,01 %	0,01 %
5 - 6	8	2.326,40	41.934,97	632,11	44.893,48	1.863.666,96	0,02 %	0,02 %
more - 6	20	2.911,04	234.905,46	4.611,22	242.427,72	6.096.373,95	0,05 %	0,08 %
	42.088	50.630,46	924.500,78	24.635,70	999.766,94	7.173.473.525,84	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