

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

Ratings Overview

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

Summary

All amounts in EURO	Current
Reporting Date	20-02-2009
Portfolio Cut off Date	31-01-2009
Original Principal Balance	7.587.990.904,79
Principal Balance	7.220.728.599,11
Value of Savings Deposits	0,00
Aggregate Outstanding Notional Amount	7.220.728.599,11
Number of Borrowers	42.334
Number of Loanparts	62.378
Average Principal Balance (borrower)	170.565,71
Average Principal Balance (parts)	115.757,62
Coupon: Weighted Average	4,7
Minimum	2,8
Maximum	7,9
Weighted Average Loan to Foreclosure Value	79,99
Weighted Average Loan to Indexed Foreclosure Value	68,84
Seasoning (years): Weighted Average	4,43
Original Maturity (years): Weighted Average	29,73
Remaining Tenor (years): Weighted Average	25,30
Remaining Interest Period (years): Weighted Average	7,47

Asset Coverage Test

All amounts in EURO

A	6.664.086.274,32
B	0,00
C	0,00
D	0,00
E	0,00
Y	0,00
Z	0,00
Total:	6.664.086.274,32
Asset Cover Ratio	166,18 %

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	71.260.530,01	0,99 %	1.507	2,42 %	5,06 %
Consumer Credit Mortgage	36.670.171,88	0,51 %	1.410	2,26 %	4,75 %
Credit Mortgage	40.255.470,04	0,56 %	1.477	2,37 %	4,75 %
Insurance (Standard and Unit Linked)	724.174.123,95	10,03 %	7.259	11,64 %	4,77 %
Insurance (Unit Linked)	6.516.952,30	0,09 %	60	0,10 %	5,31 %
Interest Only	4.638.926.413,73	64,25 %	39.187	62,82 %	4,70 %
Investment	1.684.838.357,85	23,33 %	11.129	17,84 %	4,84 %
Linear	18.086.579,35	0,25 %	349	0,56 %	4,85 %
	7.220.728.599,11	100 %	62.378	100 %	4,74 %

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%	0,00	0,00 %	0	0,00 %	0,00 %
2.5% - 2.99%	51.776,34	0,00 %	2	0,00 %	2,95 %
3% - 3.49%	493.814.255,53	6,84 %	4.414	7,08 %	3,43 %
3.5% - 3.99%	810.420.973,83	11,22 %	6.039	9,68 %	3,83 %
4% - 4.49%	1.291.211.775,20	17,88 %	10.213	16,37 %	4,31 %
4.5% - 4.99%	2.384.977.031,83	33,03 %	20.066	32,17 %	4,81 %
5% - 5.49%	1.413.735.077,28	19,58 %	11.710	18,77 %	5,25 %
5.5% - 5.99%	491.042.665,76	6,80 %	5.732	9,19 %	5,76 %
6% - 6.49%	245.391.304,20	3,40 %	3.017	4,84 %	6,29 %
6.5% - 6.99%	83.572.860,91	1,16 %	1.057	1,69 %	6,72 %
7% - 7.49%	5.228.727,53	0,07 %	93	0,15 %	7,25 %
7.5% - more	1.282.150,70	0,02 %	35	0,06 %	7,69 %
	7.220.728.599,11	100 %	62.378	100 %	4,74 %

3. Origination Year

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
1992	10.715.666,08	0,15 %	263	0,42 %	5,26 %
1993	23.396.126,76	0,32 %	506	0,81 %	5,10 %
1994	49.178.717,29	0,68 %	952	1,53 %	5,04 %
1995	47.329.168,28	0,66 %	869	1,39 %	5,05 %
1996	97.814.335,04	1,35 %	1.650	2,65 %	5,00 %
1997	142.978.802,33	1,98 %	2.153	3,45 %	5,07 %
1998	191.495.158,63	2,65 %	2.721	4,36 %	5,30 %
1999	379.538.982,03	5,26 %	4.647	7,45 %	5,05 %
2000	283.669.610,82	3,93 %	2.779	4,46 %	5,15 %
2001	286.719.595,71	3,97 %	2.377	3,81 %	5,04 %
2002	279.555.429,75	3,87 %	2.259	3,62 %	5,07 %
2003	465.332.195,58	6,44 %	3.818	6,12 %	4,81 %
2004	696.927.959,91	9,65 %	6.147	9,85 %	4,59 %
2005	1.184.691.094,53	16,41 %	10.815	17,34 %	4,14 %
2006	1.054.703.733,02	14,61 %	8.123	13,02 %	4,42 %
2007	1.563.761.904,87	21,66 %	9.426	15,11 %	4,97 %
2008	462.920.118,48	6,41 %	2.873	4,61 %	5,05 %
	7.220.728.599,11	100 %	62.378	100 %	4,74 %

4. Legal Maturity Year

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
2008	106.991,45	0,00 %	4	0,01 %	4,66 %
2009	1.951.699,28	0,03 %	50	0,08 %	4,86 %
2010	3.724.285,71	0,05 %	63	0,10 %	4,81 %
2011	4.319.988,98	0,06 %	84	0,13 %	5,39 %
2012	5.268.354,88	0,07 %	100	0,16 %	5,14 %
2013	8.752.794,34	0,12 %	165	0,26 %	5,01 %
2014	11.260.435,83	0,16 %	198	0,32 %	5,01 %
2015	11.966.660,98	0,17 %	195	0,31 %	4,88 %
2016	15.870.850,54	0,22 %	224	0,36 %	4,94 %
2017	18.596.962,83	0,26 %	285	0,46 %	5,07 %
2018	24.019.892,63	0,33 %	360	0,58 %	5,18 %
2019	28.822.530,22	0,40 %	389	0,62 %	5,00 %
2020	21.370.807,20	0,30 %	298	0,48 %	5,05 %
2021	17.187.046,61	0,24 %	238	0,38 %	5,11 %
2022	29.003.909,41	0,40 %	467	0,75 %	5,03 %
2023	38.012.965,99	0,53 %	664	1,06 %	5,10 %
2024	75.032.212,84	1,04 %	1.213	1,94 %	4,99 %
2025	66.728.594,08	0,92 %	1.034	1,66 %	4,90 %
2026	116.462.331,97	1,61 %	1.749	2,80 %	4,89 %
2027	159.699.733,06	2,21 %	2.190	3,51 %	5,00 %
2028	196.248.623,51	2,72 %	2.562	4,11 %	5,19 %
2029	368.040.529,52	5,10 %	4.275	6,85 %	4,97 %
2030	329.903.557,41	4,57 %	3.076	4,93 %	4,97 %
2031	423.981.045,41	5,87 %	3.441	5,52 %	4,84 %
2032	342.863.115,93	4,75 %	2.585	4,14 %	4,96 %
2033	460.180.175,70	6,37 %	3.462	5,55 %	4,79 %
2034	626.668.600,29	8,68 %	4.960	7,95 %	4,59 %
2035	1.014.610.231,61	14,05 %	8.266	13,25 %	4,14 %
2036	911.941.237,22	12,63 %	6.411	10,28 %	4,42 %
2037	1.398.186.540,92	19,36 %	7.974	12,78 %	4,98 %
2038	412.868.234,47	5,72 %	2.505	4,02 %	5,05 %
2039	152.016,37	0,00 %	4	0,01 %	4,82 %
Until further notice (Credit mortgages)	76.925.641,92	1,07 %	2.887	4,63 %	4,75 %
	7.220.728.599,11	100 %	62.378	100 %	4,74 %

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	370.051.547,21	5,12 %	2.277	3,65 %	5,03 %
1.0 - 1.5	859.937.789,47	11,91 %	5.176	8,30 %	5,11 %
1.5 - 2.0	735.966.698,44	10,19 %	4.451	7,14 %	4,85 %
2.0 - 2.5	405.599.407,82	5,62 %	2.853	4,57 %	4,71 %
2.5 - 3.0	594.465.052,80	8,23 %	4.720	7,57 %	4,32 %
3.0 - 4.0	1.242.332.219,03	17,21 %	11.252	18,04 %	4,12 %
4.0 - 5.0	711.990.898,36	9,86 %	6.319	10,13 %	4,57 %
5.0 - 6.0	485.600.849,64	6,73 %	3.981	6,38 %	4,79 %
6.0 - 7.0	279.714.409,79	3,87 %	2.265	3,63 %	5,05 %
7.0 - 8.0	290.902.261,70	4,03 %	2.398	3,84 %	5,05 %
8.0 - 9.0	284.757.072,42	3,94 %	2.715	4,35 %	5,14 %
9.0 - 10.0	380.456.533,52	5,27 %	4.649	7,45 %	5,06 %
more - 10.0	578.953.858,91	8,02 %	9.322	14,94 %	5,13 %
	7.220.728.599,11	100 %	62.378	100 %	4,74 %

6. Remaining Tenor

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 01	1.958.028,65	0,03 %	51	0,08 %	4,86 %
01-02	4.318.908,86	0,06 %	68	0,11 %	4,97 %
02-03	4.373.285,29	0,06 %	85	0,14 %	5,31 %
03-04	4.614.106,05	0,06 %	93	0,15 %	5,10 %
04-05	9.308.968,95	0,13 %	179	0,29 %	5,01 %
05-06	11.207.776,07	0,16 %	197	0,32 %	5,03 %
06-07	12.759.634,80	0,18 %	198	0,32 %	4,84 %
07-08	14.574.361,87	0,20 %	208	0,33 %	4,96 %
08-09	20.109.232,75	0,28 %	307	0,49 %	5,04 %
09-10	23.490.804,07	0,33 %	355	0,57 %	5,22 %
10-11	29.036.181,88	0,40 %	391	0,63 %	5,01 %
11-12	20.173.974,18	0,28 %	279	0,45 %	5,03 %
12-13	18.312.207,83	0,25 %	259	0,42 %	5,11 %
13-14	29.958.828,84	0,41 %	481	0,77 %	5,04 %
14-15	39.139.630,32	0,54 %	679	1,09 %	5,08 %
15-16	71.825.467,86	0,99 %	1.163	1,86 %	5,00 %
16-17	72.373.043,70	1,00 %	1.113	1,78 %	4,88 %
17-18	124.153.224,43	1,72 %	1.854	2,97 %	4,90 %
18-19	154.543.359,03	2,14 %	2.122	3,40 %	5,00 %
19-20	188.069.655,46	2,60 %	2.446	3,92 %	5,20 %
20-21	386.148.846,44	5,35 %	4.487	7,19 %	4,98 %
21-22	337.072.601,02	4,67 %	3.066	4,92 %	4,95 %
22-23	434.740.296,00	6,02 %	3.496	5,60 %	4,85 %
23-24	306.826.504,81	4,25 %	2.328	3,73 %	4,97 %
24-25	499.939.368,53	6,92 %	3.762	6,03 %	4,78 %
25-26	636.232.498,97	8,81 %	5.058	8,11 %	4,57 %
26-27	1.060.585.317,88	14,69 %	8.591	13,77 %	4,12 %
27-28	816.643.059,44	11,31 %	5.688	9,12 %	4,46 %
28-29	1.479.644.631,39	20,49 %	8.478	13,59 %	4,99 %
29-30	331.448.715,32	4,59 %	2.003	3,21 %	5,04 %
30 - more	77.039.086,97	1,07 %	2.889	4,63 %	4,75 %
Matured	106.991,45	0,00 %	4	0,01 %	4,66 %
	7.220.728.599,11	100 %	62.378	100 %	4,74 %

7. Loan Part Interest Reset Dates

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
2009	599.256.233,38	8,30 %	6.842	10,97 %	4,98 %
2010	561.378.435,54	7,77 %	5.436	8,71 %	4,72 %
2011	637.544.957,40	8,83 %	5.827	9,34 %	4,54 %
2012	442.137.799,95	6,12 %	3.951	6,33 %	4,74 %
2013	371.364.274,16	5,14 %	3.613	5,79 %	5,24 %
2014	220.549.652,35	3,05 %	2.239	3,59 %	5,18 %
2015	362.986.466,79	5,03 %	3.122	5,00 %	4,42 %
2016	645.206.017,47	8,94 %	4.747	7,61 %	4,56 %
2017	698.140.158,16	9,67 %	4.697	7,53 %	5,02 %
2018	515.588.181,69	7,14 %	3.844	6,16 %	5,12 %
2019	118.948.673,63	1,65 %	1.068	1,71 %	5,32 %
2020	57.695.489,88	0,80 %	483	0,77 %	4,79 %
2021	209.465.062,80	2,90 %	1.438	2,31 %	4,54 %
2022	82.044.374,20	1,14 %	547	0,88 %	4,99 %
2023	18.590.936,13	0,26 %	145	0,23 %	5,32 %
2024	2.568.729,95	0,04 %	25	0,04 %	5,77 %
2025	18.761.303,73	0,26 %	154	0,25 %	4,77 %
2026	216.706.055,66	3,00 %	1.507	2,42 %	4,73 %
2027	609.420.570,36	8,44 %	3.406	5,46 %	4,97 %
2028	124.470.928,15	1,72 %	696	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	76.925.641,92	1,07 %	2.887	4,63 %	4,75 %
Floating	630.978.655,81	8,74 %	5.704	9,14 %	3,64 %
	7.220.728.599,11	100 %	62.378	100 %	4,74 %

8. Geography

Province	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Drenthe	213.923.099,38	2,96 %	1.456	3,44 %	4,71 %
Flevoland	155.849.817,17	2,16 %	896	2,12 %	4,72 %
Friesland	185.992.158,55	2,58 %	1.386	3,27 %	4,69 %
Gelderland	1.126.033.190,47	15,59 %	6.569	15,52 %	4,68 %
Groningen	165.264.095,40	2,29 %	1.329	3,14 %	4,80 %
Limburg	352.878.474,54	4,89 %	2.379	5,62 %	4,77 %
Noord-Brabant	918.845.898,46	12,73 %	5.278	12,47 %	4,72 %
Noord-Holland	1.404.377.889,06	19,45 %	7.228	17,07 %	4,76 %
Overijssel	571.143.177,67	7,91 %	3.796	8,97 %	4,69 %
Utrecht	616.574.947,47	8,54 %	3.247	7,67 %	4,74 %
Zeeland	117.804.021,14	1,63 %	865	2,04 %	4,80 %
Zuid-Holland	1.392.041.829,80	19,28 %	7.905	18,67 %	4,81 %
	7.220.728.599,11	100 %	42.334	100 %	4,74 %

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%	449.859.312,77	6,23 %	7.328	17,31 %	4,76 %
40.01% - 50.00%	466.164.460,11	6,45 %	4.096	9,68 %	4,72 %
50.01% - 60.00%	608.007.413,64	8,42 %	4.372	10,33 %	4,67 %
60.01% - 70.00%	847.311.496,47	11,73 %	5.117	12,09 %	4,67 %
70.01% - 80.00%	1.135.362.563,54	15,72 %	6.164	14,56 %	4,67 %
80.01% - 85.00%	543.571.762,04	7,52 %	2.584	6,10 %	4,70 %
85.01% - 90.00%	684.316.132,74	9,47 %	3.132	7,40 %	4,71 %
90.01% - 95.00%	591.964.914,37	8,19 %	2.513	5,94 %	4,72 %
95.01% - 100.00%	661.941.815,52	9,16 %	2.458	5,81 %	4,82 %
100.01% - 105.00%	131.819.046,02	1,82 %	474	1,12 %	4,80 %
105.01% - 110.00%	153.026.517,03	2,11 %	543	1,28 %	4,78 %
110.01% - 115.00%	156.619.623,15	2,16 %	561	1,33 %	4,87 %
115.01% - 120.00%	224.517.751,20	3,10 %	789	1,86 %	4,88 %
120.01% - 125.00%	566.245.790,51	7,84 %	2.203	5,20 %	4,97 %
	7.220.728.599,11	100 %	42.334	100 %	4,74 %

10. Loan to Indexed Foreclosure Value

In %	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 68,84 %					
less - 40.00%	1.189.330.731,13	16,47 %	15.107	35,69 %	4,91 %
40.01% - 50.00%	705.860.949,50	9,77 %	4.601	10,87 %	4,74 %
50.01% - 60.00%	799.069.089,54	11,06 %	4.358	10,29 %	4,66 %
60.01% - 70.00%	955.522.940,52	13,23 %	4.535	10,71 %	4,59 %
70.01% - 80.00%	1.017.763.547,83	14,09 %	4.329	10,23 %	4,61 %
80.01% - 85.00%	479.155.353,82	6,63 %	1.893	4,47 %	4,59 %
85.01% - 90.00%	417.111.376,10	5,77 %	1.568	3,70 %	4,70 %
90.01% - 95.00%	344.100.245,96	4,76 %	1.235	2,92 %	4,81 %
95.01% - 100.00%	418.439.813,50	5,79 %	1.490	3,52 %	4,90 %
100.01% - 105.00%	173.471.502,99	2,40 %	623	1,47 %	4,79 %
105.01% - 110.00%	150.941.173,91	2,09 %	518	1,22 %	4,75 %
110.01% - 115.00%	171.536.846,16	2,37 %	593	1,40 %	4,81 %
115.01% - 120.00%	217.964.810,99	3,01 %	787	1,86 %	5,00 %
120.01% - 125.00%	171.666.721,08	2,37 %	656	1,55 %	5,14 %
125.01% - 128.00%	8.793.496,08	0,12 %	41	0,10 %	5,17 %
	7.220.728.599,11	100 %	42.334	100 %	4,74 %

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	35.430.743,48	0,49 %	2.073	4,90 %	5,20 %
25.000,00 - 50.000,00	174.479.517,94	2,41 %	4.454	10,52 %	5,14 %
50.000,00 - 75.000,00	285.631.000,05	3,95 %	4.504	10,64 %	5,07 %
75.000,00 - 100.000,00	384.057.167,86	5,31 %	4.314	10,19 %	4,94 %
100.000,00 - 125.000,00	438.060.677,27	6,06 %	3.843	9,08 %	4,89 %
125.000,00 - 150.000,00	577.073.242,01	7,99 %	4.154	9,81 %	4,80 %
150.000,00 - 175.000,00	554.600.266,85	7,68 %	3.398	8,03 %	4,76 %
175.000,00 - 200.000,00	621.315.978,10	8,60 %	3.291	7,77 %	4,77 %
200.000,00 - 225.000,00	467.111.740,02	6,46 %	2.191	5,18 %	4,76 %
225.000,00 - 250.000,00	492.394.113,94	6,81 %	2.066	4,88 %	4,70 %
250.000,00 - 275.000,00	392.513.771,63	5,43 %	1.487	3,51 %	4,72 %
275.000,00 - 300.000,00	377.950.189,39	5,23 %	1.302	3,08 %	4,67 %
300.000,00 - 325.000,00	266.865.052,23	3,69 %	849	2,01 %	4,65 %
325.000,00 - 350.000,00	256.107.449,52	3,54 %	754	1,78 %	4,63 %
350.000,00 - 375.000,00	208.158.220,27	2,88 %	573	1,35 %	4,69 %
375.000,00 - 400.000,00	211.797.494,73	2,93 %	541	1,28 %	4,61 %
400.000,00 - 425.000,00	146.636.237,75	2,03 %	354	0,84 %	4,65 %
425.000,00 - 450.000,00	140.066.579,24	1,93 %	318	0,75 %	4,58 %
450.000,00 - 475.000,00	115.563.939,97	1,60 %	250	0,59 %	4,64 %
475.000,00 - 500.000,00	139.813.518,22	1,93 %	283	0,67 %	4,60 %
500.000,00 - 600.000,00	318.865.093,94	4,41 %	578	1,37 %	4,59 %
600.000,00 - 700.000,00	197.762.634,03	2,73 %	303	0,72 %	4,58 %
700.000,00 - 800.000,00	129.138.640,38	1,78 %	171	0,40 %	4,53 %
800.000,00 - 900.000,00	81.068.186,14	1,12 %	94	0,22 %	4,57 %
900.000,00 - 1.000.000,00	76.557.425,79	1,06 %	80	0,19 %	4,43 %
1.000.000,00 - 1.250.000,00	78.840.951,47	1,09 %	70	0,17 %	4,56 %
1.250.000,00 - 1.500.000,00	52.868.766,89	0,73 %	39	0,09 %	4,59 %
1.500.000,00 - more					
	7.220.728.599,11	100 %	42.334	100 %	4,74 %

12. Property Description

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Flat / Apartment	749.627.368,28	10,38 %	4.931	11,65 %	4,82 %
House	6.471.101.230,83	89,61 %	37.403	88,35 %	4,73 %
	7.220.728.599,11	100 %	42.334	100 %	4,74 %

13. Occupancy Status

Current Period					
Occupancy Status	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Owner Occupied	7.220.728.599,11	100,00 %	42.334	100,00 %	4,74 %
	7.220.728.599,11	100 %	42.334	100 %	4,74 %

14. Mortgage Payment Frequency

Current Period					
Payment Frequency	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Monthly	7.220.728.599,11	100,00 %	62.378	100,00 %	4,74 %
	7.220.728.599,11	100 %	62.378	100 %	4,74 %

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	576.111.355,87	7,98 %	5.141	8,24 %	3,49 %
Euribor 3M	19.268.852,94	0,27 %	175	0,28 %	4,71 %
Euribor 6M	35.598.447,00	0,49 %	388	0,62 %	5,38 %
Fixed	6.589.749.943,30	91,26 %	56.674	90,86 %	4,85 %
	7.220.728.599,11	100 %	62.378	100 %	4,74 %

16. Debt to Income Ratio

Ratio	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
less - 1	83.306.494,87	1,15 %	2.630	6,21 %	5,00 %
1-2	452.632.607,38	6,26 %	6.564	15,51 %	4,95 %
2-3	920.919.453,49	12,75 %	7.887	18,63 %	4,87 %
3-4	1.364.871.157,58	18,90 %	8.009	18,92 %	4,80 %
4-5	1.680.533.239,51	23,27 %	7.821	18,48 %	4,77 %
5-6	1.530.112.777,18	21,19 %	5.934	14,02 %	4,71 %
6-7	696.734.492,33	9,64 %	2.246	5,31 %	4,52 %
7-8	250.931.172,90	3,47 %	647	1,53 %	4,44 %
8-9	97.654.072,12	1,35 %	243	0,57 %	4,38 %
9-10	45.984.821,92	0,63 %	109	0,26 %	4,63 %
10 - more	97.048.309,83	1,34 %	244	0,58 %	4,44 %
	7.220.728.599,11	100 %	42.334	100 %	4,74 %

17. Payment to Income Ratio

Ratio	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
0.00 - 0.05	79.206.854,01	1,10 %	2.337	5,52 %	4,69 %
0.05 - 0.10	465.558.692,25	6,45 %	6.420	15,17 %	4,69 %
0.10 - 0.15	980.218.742,69	13,58 %	8.116	19,17 %	4,68 %
0.15 - 0.20	1.438.974.766,10	19,93 %	8.303	19,61 %	4,67 %
0.20 - 0.25	1.711.089.735,87	23,70 %	7.886	18,63 %	4,70 %
0.25 - 0.30	1.512.990.707,55	20,95 %	6.126	14,47 %	4,82 %
0.30 - 0.35	644.161.740,86	8,92 %	2.076	4,90 %	4,92 %
0.35 - 0.40	197.042.370,39	2,73 %	517	1,22 %	4,85 %
0.40 - 0.45	59.403.716,02	0,82 %	170	0,40 %	4,88 %
0.45 - 0.50	39.513.608,75	0,55 %	120	0,28 %	4,87 %
0.50 - 0.55	25.144.811,24	0,35 %	76	0,18 %	4,86 %
0.55 - 0.60	14.786.800,50	0,21 %	41	0,10 %	4,85 %
0.60 - 0.65	9.513.152,74	0,13 %	29	0,07 %	4,62 %
0.65 - 0.70	8.925.783,17	0,12 %	24	0,06 %	4,66 %
0.70 - more	34.197.116,97	0,47 %	93	0,22 %	4,60 %
	7.220.728.599,11	100 %	42.334	100 %	4,74 %

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	41.716	0,00	48,71	6,67	55,38	7.086.724.027,62	98,54 %	98,14 %
0 - 1	404	10.168,14	180.780,57	5.824,65	196.773,36	84.317.936,96	0,95 %	1,16 %
1 - 2	124	7.512,64	157.770,35	5.019,11	170.302,10	26.415.287,25	0,29 %	0,36 %
2 - 3	42	7.657,39	114.159,25	3.440,52	125.257,16	11.132.867,31	0,10 %	0,15 %
3 - 4	15	2.441,28	51.838,10	1.560,20	55.839,58	3.647.080,85	0,04 %	0,05 %
4 - 5	10	0,00	34.495,86	994,58	35.490,44	1.938.768,04	0,02 %	0,02 %
5 - 6	7	0,00	37.922,44	2.541,98	40.464,42	1.597.125,00	0,02 %	0,02 %
more - 6	16	5.554,37	183.041,77	1.831,25	190.427,39	4.955.506,08	0,04 %	0,06 %
	42.334	33.333,82	760.057,05	21.218,96	814.609,83	7.220.728.599,11	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