

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		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	20-08-2009
Portfolio Cut off Date	31-07-2009
Original Principal Balance	10.573.656.349,36
Principal Balance	10.128.384.851,80
Value of Savings Deposits	1.323.745,06
Aggregate Outstanding Notional Amount	10.127.061.106,74
Number of Borrowers	53.235
Number of Loanparts	81.526
Average Principal Balance (borrower)	190.233,14
Average Principal Balance (parts)	124.218,79
Coupon: Weighted Average	4,5
Minimum	1,6
Maximum	7,9
Weighted Average Loan to Foreclosure Value	82,17
Weighted Average Loan to Indexed Foreclosure Value	75,18
Seasoning (years): Weighted Average	4,49
Original Maturity (years): Weighted Average	29,80
Remaining Tenor (years): Weighted Average	25,31
Remaining Interest Period (years): Weighted Average	7,24

Asset Coverage Test

All amounts in EURO

A	9.371.761.698,72
B	0,00
C	0,00
D	0,00
E	0,00
Y	0,00
Z	0,00
Total:	9.371.761.698,72
Asset Cover Ratio	151,28 %

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	89.064.200,98	0,88 %	1.890	2,32 %	5,09 %
Consumer Credit Mortgage	47.125.407,67	0,47 %	1.915	2,35 %	3,26 %
Credit Mortgage	55.783.271,85	0,55 %	1.995	2,45 %	3,26 %
Insurance (Standard and Unit Linked)	981.908.114,22	9,70 %	9.535	11,70 %	4,58 %
Insurance (Unit Linked)	10.456.238,13	0,10 %	94	0,12 %	5,00 %
Interest Only	6.685.571.104,01	66,02 %	51.533	63,21 %	4,51 %
Investment	2.220.048.356,08	21,92 %	14.026	17,20 %	4,63 %
Linear	21.662.007,14	0,21 %	403	0,49 %	4,54 %
Savings	15.442.406,66	0,15 %	135	0,17 %	5,44 %
	10.127.061.106,74	100 %	81.526	100 %	4,54 %

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%	936.491.693,13	9,25 %	7.750	9,51 %	1,68 %
2.5% - 2.99%	22.864.704,28	0,23 %	222	0,27 %	2,76 %
3% - 3.49%	175.686.816,54	1,73 %	4.367	5,36 %	3,32 %
3.5% - 3.99%	1.024.862.697,09	10,12 %	7.261	8,91 %	3,86 %
4% - 4.49%	1.785.812.080,88	17,63 %	13.178	16,16 %	4,31 %
4.5% - 4.99%	2.937.297.791,15	29,00 %	20.313	24,92 %	4,81 %
5% - 5.49%	1.953.344.214,50	19,29 %	14.857	18,22 %	5,25 %
5.5% - 5.99%	863.778.046,22	8,53 %	8.395	10,30 %	5,76 %
6% - 6.49%	327.367.361,75	3,23 %	3.909	4,79 %	6,27 %
6.5% - 6.99%	91.674.954,13	0,91 %	1.134	1,39 %	6,71 %
7% - 7.49%	6.338.542,96	0,06 %	104	0,13 %	7,24 %
7.5% - more	1.542.204,11	0,02 %	36	0,04 %	7,68 %
	10.127.061.106,74	100 %	81.526	100 %	4,54 %

3. Origination Year

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
1992	11.886.643,55	0,12 %	279	0,34 %	5,03 %
1993	24.978.265,96	0,25 %	516	0,63 %	4,91 %
1994	50.211.352,65	0,50 %	966	1,18 %	4,79 %
1995	50.468.259,78	0,50 %	906	1,11 %	4,75 %
1996	113.036.970,08	1,12 %	1.827	2,24 %	4,68 %
1997	161.902.844,91	1,60 %	2.357	2,89 %	4,76 %
1998	213.454.287,57	2,11 %	2.926	3,59 %	4,90 %
1999	418.707.331,10	4,13 %	4.901	6,01 %	4,79 %
2000	330.276.732,82	3,26 %	3.144	3,86 %	4,82 %
2001	350.491.039,74	3,46 %	2.802	3,44 %	4,78 %
2002	383.148.964,55	3,78 %	2.970	3,64 %	4,70 %
2003	644.101.164,42	6,36 %	4.972	6,10 %	4,46 %
2004	960.026.854,92	9,48 %	7.918	9,71 %	4,28 %
2005	1.650.313.377,89	16,30 %	14.323	17,57 %	3,81 %
2006	1.502.156.410,84	14,83 %	11.200	13,74 %	4,24 %
2007	1.844.594.752,02	18,21 %	11.143	13,67 %	4,91 %
2008	1.329.826.670,20	13,13 %	7.864	9,65 %	5,09 %
2009	87.479.183,74	0,86 %	512	0,63 %	4,52 %
	10.127.061.106,74	100 %	81.526	100 %	4,54 %

4. Legal Maturity Year

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
2008					
2009	1.629.990,30	0,02 %	40	0,05 %	4,49 %
2010	3.273.745,44	0,03 %	58	0,07 %	4,49 %
2011	5.462.396,62	0,05 %	96	0,12 %	4,92 %
2012	6.170.795,87	0,06 %	110	0,13 %	4,87 %
2013	9.509.762,61	0,09 %	174	0,21 %	4,67 %
2014	12.675.324,49	0,13 %	221	0,27 %	4,67 %
2015	13.900.111,33	0,14 %	225	0,28 %	4,73 %
2016	17.638.775,11	0,17 %	250	0,31 %	4,79 %
2017	20.748.051,89	0,20 %	305	0,37 %	4,85 %
2018	29.086.610,26	0,29 %	404	0,50 %	4,90 %
2019	29.985.779,12	0,30 %	408	0,50 %	4,87 %
2020	23.654.645,95	0,23 %	323	0,40 %	4,86 %
2021	19.832.177,20	0,20 %	275	0,34 %	4,78 %
2022	32.115.623,81	0,32 %	515	0,63 %	4,85 %
2023	42.226.932,03	0,42 %	705	0,86 %	4,87 %
2024	79.647.773,63	0,79 %	1.257	1,54 %	4,74 %
2025	75.692.489,20	0,75 %	1.124	1,38 %	4,60 %
2026	135.477.347,55	1,34 %	1.952	2,39 %	4,59 %
2027	186.331.445,55	1,84 %	2.443	3,00 %	4,71 %
2028	227.354.943,89	2,25 %	2.847	3,49 %	4,84 %
2029	415.457.782,73	4,10 %	4.608	5,65 %	4,71 %
2030	391.048.423,77	3,86 %	3.548	4,35 %	4,66 %
2031	530.129.529,08	5,23 %	4.188	5,14 %	4,61 %
2032	472.706.832,78	4,67 %	3.429	4,21 %	4,68 %
2033	653.352.182,99	6,45 %	4.641	5,69 %	4,48 %
2034	883.920.931,73	8,73 %	6.584	8,08 %	4,30 %
2035	1.451.859.131,69	14,34 %	11.266	13,82 %	3,83 %
2036	1.330.574.601,49	13,14 %	9.108	11,17 %	4,26 %
2037	1.659.343.696,46	16,39 %	9.384	11,51 %	4,93 %
2038	1.185.252.574,28	11,70 %	6.700	8,22 %	5,12 %
2039	78.092.018,37	0,77 %	428	0,52 %	4,50 %
Until further notice (Credit mortgages)	102.908.679,52	1,02 %	3.910	4,80 %	3,26 %
	10.127.061.106,74	100 %	81.526	100 %	4,54 %

5. Seasoning

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 0.5	87.479.183,74	0,86 %	512	0,63 %	4,52 %
0.5 - 1.0	550.355.274,44	5,43 %	3.240	3,97 %	5,22 %
1.0 - 1.5	779.471.395,76	7,70 %	4.624	5,67 %	5,00 %
1.5 - 2.0	889.628.441,98	8,78 %	5.317	6,52 %	5,05 %
2.0 - 2.5	954.966.310,04	9,43 %	5.826	7,15 %	4,78 %
2.5 - 3.0	479.004.772,36	4,73 %	3.328	4,08 %	4,53 %
3.0 - 4.0	1.870.056.529,57	18,47 %	15.159	18,59 %	3,95 %
4.0 - 5.0	1.368.378.480,68	13,51 %	11.818	14,50 %	4,00 %
5.0 - 6.0	749.311.451,39	7,40 %	5.891	7,23 %	4,42 %
6.0 - 7.0	461.031.648,33	4,55 %	3.580	4,39 %	4,56 %
7.0 - 8.0	378.907.805,53	3,74 %	2.929	3,59 %	4,69 %
8.0 - 9.0	355.651.555,19	3,51 %	2.973	3,65 %	4,84 %
9.0 - 10.0	371.072.789,67	3,66 %	4.072	4,99 %	4,86 %
more - 10.0	831.745.468,06	8,21 %	12.257	15,03 %	4,78 %
	10.127.061.106,74	100 %	81.526	100 %	4,54 %

6. Remaining Tenor

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 01	2.576.886,06	0,03 %	45	0,06 %	4,61 %
01-02	4.671.338,18	0,05 %	85	0,10 %	4,69 %
02-03	6.253.216,09	0,06 %	107	0,13 %	4,83 %
03-04	7.496.612,01	0,07 %	136	0,17 %	4,77 %
04-05	11.469.896,52	0,11 %	212	0,26 %	4,82 %
05-06	13.162.804,27	0,13 %	223	0,27 %	4,69 %
06-07	15.560.710,36	0,15 %	223	0,27 %	4,58 %
07-08	20.232.587,22	0,20 %	309	0,38 %	4,88 %
08-09	25.591.756,37	0,25 %	346	0,42 %	4,84 %
09-10	27.333.195,75	0,27 %	388	0,48 %	5,03 %
10-11	27.715.493,03	0,27 %	385	0,47 %	4,71 %
11-12	21.348.929,93	0,21 %	276	0,34 %	4,87 %
12-13	26.460.579,65	0,26 %	412	0,51 %	4,91 %
13-14	34.490.791,86	0,34 %	559	0,69 %	4,91 %
14-15	67.775.958,63	0,67 %	1.122	1,38 %	4,70 %
15-16	71.720.126,49	0,71 %	1.081	1,33 %	4,74 %
16-17	108.426.254,10	1,07 %	1.586	1,95 %	4,58 %
17-18	177.015.394,65	1,75 %	2.399	2,94 %	4,62 %
18-19	194.746.844,22	1,92 %	2.448	3,00 %	4,82 %
19-20	319.417.593,13	3,15 %	3.759	4,61 %	4,71 %
20-21	406.631.479,06	4,02 %	4.195	5,15 %	4,73 %
21-22	472.130.663,51	4,66 %	3.831	4,70 %	4,65 %
22-23	517.137.393,66	5,11 %	3.890	4,77 %	4,60 %
23-24	508.663.037,62	5,02 %	3.649	4,48 %	4,59 %
24-25	802.336.485,36	7,92 %	5.755	7,06 %	4,44 %
25-26	1.137.604.420,86	11,23 %	8.831	10,83 %	3,99 %
26-27	1.644.693.759,56	16,24 %	12.121	14,87 %	3,98 %
27-28	1.280.602.989,51	12,65 %	7.522	9,23 %	4,71 %
28-29	1.579.604.922,18	15,60 %	8.975	11,01 %	5,05 %
29-30	490.278.643,18	4,84 %	2.724	3,34 %	5,16 %
30 - more	102.999.435,56	1,02 %	3.911	4,80 %	3,26 %
Matured	910.908,16	0,01 %	21	0,03 %	4,22 %
	10.127.061.106,74	100 %	81.526	100 %	4,54 %

7. Loan Part Interest Reset Dates

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
2009	363.938.397,61	3,59 %	3.895	4,78 %	4,97 %
2010	829.156.121,62	8,19 %	7.685	9,43 %	4,66 %
2011	872.438.380,77	8,61 %	7.611	9,34 %	4,48 %
2012	601.812.830,82	5,94 %	5.135	6,30 %	4,72 %
2013	574.748.310,77	5,68 %	4.888	6,00 %	5,17 %
2014	421.524.758,45	4,16 %	3.906	4,79 %	5,23 %
2015	524.503.320,63	5,18 %	4.195	5,15 %	4,41 %
2016	882.463.936,39	8,71 %	6.320	7,75 %	4,52 %
2017	869.798.004,15	8,59 %	5.745	7,05 %	5,02 %
2018	1.019.752.059,23	10,07 %	6.764	8,30 %	5,21 %
2019	252.501.705,98	2,49 %	2.115	2,59 %	5,56 %
2020	87.912.050,90	0,87 %	665	0,82 %	4,76 %
2021	309.253.136,41	3,05 %	2.067	2,54 %	4,52 %
2022	104.697.736,18	1,03 %	686	0,84 %	4,99 %
2023	36.593.819,38	0,36 %	266	0,33 %	5,39 %
2024	7.828.333,22	0,08 %	61	0,07 %	5,77 %
2025	26.128.992,24	0,26 %	190	0,23 %	4,74 %
2026	341.221.108,54	3,37 %	2.249	2,76 %	4,68 %
2027	738.177.797,13	7,29 %	4.105	5,04 %	4,95 %
2028	189.738.303,12	1,87 %	1.012	1,24 %	5,25 %
2029	4.066.690,75	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	102.908.679,52	1,02 %	3.910	4,80 %	3,26 %
Floating	965.896.632,93	9,54 %	8.028	9,85 %	1,71 %
	10.127.061.106,74	100 %	81.526	100 %	4,54 %

8. Geography

Province	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Drenthe	300.421.258,00	2,97 %	1.832	3,44 %	4,47 %
Flevoland	251.199.117,09	2,48 %	1.287	2,42 %	4,51 %
Friesland	262.332.140,23	2,59 %	1.713	3,22 %	4,48 %
Gelderland	1.524.238.761,37	15,05 %	8.169	15,35 %	4,47 %
Groningen	226.299.503,11	2,24 %	1.612	3,03 %	4,60 %
Limburg	471.331.949,95	4,65 %	2.881	5,41 %	4,54 %
Noord-Brabant	1.247.494.418,42	12,32 %	6.467	12,15 %	4,53 %
Noord-Holland	2.034.948.525,39	20,09 %	9.418	17,69 %	4,55 %
Overijssel	808.874.442,20	7,99 %	4.760	8,94 %	4,46 %
Utrecht	856.802.221,39	8,46 %	4.033	7,58 %	4,56 %
Zeeland	162.668.147,43	1,61 %	1.066	2,00 %	4,62 %
Zuid-Holland	1.980.450.622,16	19,56 %	9.997	18,78 %	4,61 %
	10.127.061.106,74	100 %	53.235	100 %	4,54 %

9. Loan to Foreclosure Value

	Current Period				
In %	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 82,17 %					
less - 40.00%	489.780.528,26	4,83 %	7.652	14,37 %	4,43 %
40.01% - 50.00%	590.064.330,23	5,82 %	4.769	8,96 %	4,44 %
50.01% - 60.00%	791.714.395,49	7,81 %	5.217	9,80 %	4,41 %
60.01% - 70.00%	1.057.398.431,11	10,44 %	5.993	11,26 %	4,42 %
70.01% - 80.00%	1.404.831.133,20	13,87 %	7.197	13,52 %	4,43 %
80.01% - 85.00%	711.530.010,37	7,02 %	3.190	5,99 %	4,53 %
85.01% - 90.00%	877.520.182,06	8,66 %	3.805	7,15 %	4,53 %
90.01% - 95.00%	834.628.218,03	8,24 %	3.304	6,21 %	4,58 %
95.01% - 100.00%	1.615.670.479,66	15,95 %	5.790	10,88 %	4,56 %
100.01% - 105.00%	371.841.825,53	3,67 %	1.322	2,48 %	4,60 %
105.01% - 110.00%	255.111.775,75	2,51 %	885	1,66 %	4,75 %
110.01% - 115.00%	258.106.238,07	2,54 %	889	1,67 %	4,86 %
115.01% - 120.00%	322.122.504,98	3,18 %	1.100	2,07 %	4,81 %
120.01% - 125.00%	546.741.054,00	5,39 %	2.122	3,99 %	4,85 %
	10.127.061.106,74	100 %	53.235	100 %	4,54 %

10. Loan to Indexed Foreclosure Value

	Current Period				
In %	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 75,18 %					
less - 40.00%	1.201.744.806,40	11,86 %	15.125	28,41 %	4,60 %
40.01% - 50.00%	800.328.500,69	7,90 %	5.178	9,73 %	4,46 %
50.01% - 60.00%	956.614.040,25	9,44 %	5.071	9,53 %	4,41 %
60.01% - 70.00%	1.093.566.799,10	10,79 %	5.165	9,70 %	4,32 %
70.01% - 80.00%	1.253.671.011,02	12,37 %	5.334	10,02 %	4,42 %
80.01% - 85.00%	739.143.544,38	7,29 %	2.837	5,33 %	4,46 %
85.01% - 90.00%	798.777.959,49	7,88 %	2.959	5,56 %	4,42 %
90.01% - 95.00%	762.735.628,19	7,53 %	2.718	5,11 %	4,50 %
95.01% - 100.00%	649.980.373,28	6,41 %	2.301	4,32 %	4,62 %
100.01% - 105.00%	733.212.189,50	7,24 %	2.558	4,81 %	4,83 %
105.01% - 110.00%	244.168.872,93	2,41 %	853	1,60 %	4,72 %
110.01% - 115.00%	218.241.419,46	2,15 %	739	1,39 %	4,77 %
115.01% - 120.00%	232.220.832,95	2,29 %	783	1,47 %	4,85 %
120.01% - 125.00%	277.456.017,95	2,73 %	970	1,82 %	5,04 %
125.01% - 128.00%	120.562.117,15	1,19 %	454	0,85 %	5,14 %
128.01% - more	44.636.994,00	0,44 %	190	0,36 %	5,19 %
	10.127.061.106,74	100 %	53.235	100 %	4,54 %

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	35.814.909,73	0,35 %	2.108	3,96 %	5,02 %
25.000,00 - 50.000,00	179.469.026,89	1,77 %	4.570	8,59 %	4,98 %
50.000,00 - 75.000,00	299.239.856,33	2,95 %	4.712	8,85 %	4,90 %
75.000,00 - 100.000,00	419.482.121,60	4,14 %	4.707	8,84 %	4,73 %
100.000,00 - 125.000,00	502.342.248,88	4,96 %	4.408	8,28 %	4,74 %
125.000,00 - 150.000,00	692.496.460,67	6,83 %	4.982	9,36 %	4,66 %
150.000,00 - 175.000,00	711.102.070,85	7,02 %	4.352	8,18 %	4,61 %
175.000,00 - 200.000,00	817.804.248,81	8,07 %	4.328	8,13 %	4,60 %
200.000,00 - 225.000,00	669.681.473,09	6,61 %	3.140	5,90 %	4,59 %
225.000,00 - 250.000,00	734.419.887,64	7,25 %	3.078	5,78 %	4,50 %
250.000,00 - 275.000,00	611.693.433,19	6,04 %	2.317	4,35 %	4,55 %
275.000,00 - 300.000,00	611.803.710,83	6,04 %	2.109	3,96 %	4,48 %
300.000,00 - 325.000,00	437.514.103,48	4,32 %	1.393	2,62 %	4,48 %
325.000,00 - 350.000,00	421.123.455,07	4,15 %	1.239	2,33 %	4,38 %
350.000,00 - 375.000,00	340.306.080,71	3,36 %	936	1,76 %	4,44 %
375.000,00 - 400.000,00	344.360.064,12	3,40 %	880	1,65 %	4,42 %
400.000,00 - 425.000,00	234.659.076,57	2,31 %	566	1,06 %	4,47 %
425.000,00 - 450.000,00	229.825.083,00	2,26 %	522	0,98 %	4,36 %
450.000,00 - 475.000,00	172.077.631,79	1,69 %	372	0,70 %	4,46 %
475.000,00 - 500.000,00	226.639.931,31	2,23 %	459	0,86 %	4,35 %
500.000,00 - 600.000,00	486.503.242,97	4,80 %	881	1,66 %	4,36 %
600.000,00 - 700.000,00	312.237.159,78	3,08 %	478	0,90 %	4,34 %
700.000,00 - 800.000,00	208.691.726,49	2,06 %	277	0,52 %	4,33 %
800.000,00 - 900.000,00	129.731.363,14	1,28 %	151	0,28 %	4,35 %
900.000,00 - 1.000.000,00	108.085.083,26	1,06 %	113	0,21 %	4,17 %
1.000.000,00 - 1.250.000,00	106.230.616,46	1,04 %	95	0,18 %	4,41 %
1.250.000,00 - 1.500.000,00	83.727.040,08	0,82 %	62	0,12 %	4,30 %
1.500.000,00 - more					
	10.127.061.106,74	100 %	53.235	100 %	4,54 %

12. Property Description

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Flat / Apartment	1.227.277.711,21	12,11 %	7.109	13,35 %	4,63 %
House	8.899.783.395,53	87,88 %	46.126	86,65 %	4,52 %
	10.127.061.106,74	100 %	53.235	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	10.127.061.106,74	100,00 %	53.235	100,00 %	4,54 %
	10.127.061.106,74	100 %	53.235	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	10.127.061.106,74	100,00 %	81.526	100,00 %	4,54 %
	10.127.061.106,74	100 %	81.526	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 1M	888.310.582,21	8,77 %	7.261	8,91 %	1,65 %
Euribor 3M	26.168.841,77	0,26 %	233	0,29 %	2,12 %
Euribor 6M	51.417.208,95	0,51 %	534	0,66 %	2,62 %
Fixed	9.161.164.473,81	90,46 %	73.498	90,15 %	4,83 %
	10.127.061.106,74	100 %	81.526	100 %	4,54 %

16. Debt to Income Ratio

Ratio	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 4,7					
less - 1	94.619.312,77	0,93 %	2.798	5,26 %	4,70 %
1-2	513.159.098,75	5,06 %	7.055	13,25 %	4,68 %
2-3	1.107.727.478,44	10,93 %	8.906	16,73 %	4,66 %
3-4	1.794.327.994,68	17,71 %	9.849	18,50 %	4,58 %
4-5	2.398.248.900,78	23,68 %	10.486	19,70 %	4,58 %
5-6	2.346.068.831,27	23,16 %	8.789	16,51 %	4,55 %
6-7	1.161.017.699,05	11,46 %	3.590	6,74 %	4,38 %
7-8	387.747.014,13	3,82 %	992	1,86 %	4,23 %
8-9	130.920.573,29	1,29 %	311	0,58 %	4,09 %
9-10	67.568.930,90	0,66 %	152	0,29 %	4,29 %
10 - more	125.655.272,68	1,24 %	307	0,58 %	4,09 %
	10.127.061.106,74	100 %	53.235	100 %	4,54 %

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	210.224.031,30	2,08 %	3.671	6,90 %	2,85 %
0.05 - 0.10	873.086.090,47	8,62 %	8.124	15,26 %	3,40 %
0.10 - 0.15	1.340.759.113,17	13,24 %	9.237	17,35 %	4,22 %
0.15 - 0.20	1.873.021.330,31	18,50 %	9.731	18,28 %	4,57 %
0.20 - 0.25	2.245.553.817,57	22,17 %	9.764	18,34 %	4,71 %
0.25 - 0.30	2.099.440.809,33	20,73 %	8.236	15,47 %	4,85 %
0.30 - 0.35	985.365.901,10	9,73 %	3.199	6,01 %	5,01 %
0.35 - 0.40	277.537.615,63	2,74 %	672	1,26 %	5,01 %
0.40 - 0.45	80.623.501,18	0,80 %	211	0,40 %	4,99 %
0.45 - 0.50	47.116.727,40	0,47 %	126	0,24 %	4,88 %
0.50 - 0.55	25.633.260,53	0,25 %	74	0,14 %	4,86 %
0.55 - 0.60	17.711.678,43	0,18 %	49	0,09 %	4,66 %
0.60 - 0.65	10.785.780,46	0,11 %	30	0,06 %	4,72 %
0.65 - 0.70	7.820.241,18	0,08 %	22	0,04 %	4,66 %
0.70 - more	32.381.208,68	0,32 %	89	0,17 %	4,63 %
	10.127.061.106,74	100 %	53.235	100 %	4,54 %

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	52.418	7,21	56,56	13,88	77,65	9.940.066.247,04	98,47 %	98,15 %
0 - 1	535	12.149,42	255.135,83	7.869,00	275.154,25	122.401.416,49	1,01 %	1,20 %
1 - 2	130	15.435,87	172.395,74	5.693,61	193.525,22	28.749.685,55	0,24 %	0,28 %
2 - 3	59	12.771,72	118.571,95	3.841,35	135.185,02	13.112.967,20	0,11 %	0,12 %
3 - 4	31	7.221,15	103.887,15	2.828,06	113.936,36	7.261.031,87	0,06 %	0,07 %
4 - 5	21	5.702,68	88.841,58	1.144,64	95.688,90	4.676.895,24	0,04 %	0,04 %
5 - 6	6	0,00	25.752,24	0,00	25.752,24	1.099.909,02	0,01 %	0,01 %
more - 6	35	30.144,11	346.961,27	6.748,19	383.853,57	9.692.954,33	0,07 %	0,09 %
	53.235	83.432,16	1.111.602,32	28.138,73	1.223.173,21	10.127.061.106,74	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