

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

Ratings Overview

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

Summary

All amounts in EURO	Current
Reporting Date	20-07-2009
Portfolio Cut off Date	30-06-2009
Original Principal Balance	10.640.420.632,13
Principal Balance	10.194.222.542,64
Value of Savings Deposits	1.298.224,06
Aggregate Outstanding Notional Amount	10.192.924.318,58
Number of Borrowers	53.637
Number of Loanparts	82.138
Average Principal Balance (borrower)	190.035,32
Average Principal Balance (parts)	124.095,11
Coupon: Weighted Average	4,6
Minimum	1,1
Maximum	7,9
Weighted Average Loan to Foreclosure Value	82,18
Weighted Average Loan to Indexed Foreclosure Value	73,44
Seasoning (years): Weighted Average	4,41
Original Maturity (years): Weighted Average	29,80
Remaining Tenor (years): Weighted Average	25,38
Remaining Interest Period (years): Weighted Average	7,28

Asset Coverage Test

All amounts in EURO

A	9.433.788.840,95
B	0,00
C	0,00
D	0,00
E	0,00
Y	0,00
Z	0,00
Total:	9.433.788.840,95
Asset Cover Ratio	162,01 %

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	90.510.824,64	0,89 %	1.916	2,33 %	5,09 %
Consumer Credit Mortgage	47.365.479,50	0,47 %	1.935	2,36 %	3,46 %
Credit Mortgage	56.364.966,60	0,55 %	2.011	2,45 %	3,46 %
Insurance (Standard and Unit Linked)	991.544.884,78	9,73 %	9.626	11,72 %	4,59 %
Insurance (Unit Linked)	10.456.238,13	0,10 %	94	0,11 %	5,04 %
Interest Only	6.718.006.216,54	65,91 %	51.843	63,12 %	4,53 %
Investment	2.241.246.893,60	21,99 %	14.167	17,25 %	4,65 %
Linear	21.960.887,13	0,22 %	411	0,50 %	4,57 %
Savings	15.467.927,66	0,15 %	135	0,16 %	5,44 %
	10.192.924.318,58	100 %	82.138	100 %	4,56 %

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%	928.087.513,51	9,11 %	7.657	9,32 %	1,85 %
2,5% - 2,99%	24.128.734,50	0,24 %	236	0,29 %	2,75 %
3% - 3,49%	156.859.997,56	1,54 %	2.785	3,39 %	3,40 %
3,5% - 3,99%	1.049.162.798,52	10,29 %	8.927	10,87 %	3,85 %
4% - 4,49%	1.804.095.232,86	17,70 %	13.341	16,24 %	4,31 %
4,5% - 4,99%	2.970.409.926,24	29,14 %	20.684	25,18 %	4,81 %
5% - 5,49%	1.966.688.449,10	19,29 %	14.984	18,24 %	5,25 %
5,5% - 5,99%	870.833.413,54	8,54 %	8.435	10,27 %	5,76 %
6% - 6,49%	325.169.683,35	3,19 %	3.842	4,68 %	6,27 %
6,5% - 6,99%	90.029.957,67	0,88 %	1.111	1,35 %	6,71 %
7% - 7,49%	5.910.931,12	0,06 %	100	0,12 %	7,24 %
7,5% - more	1.547.680,61	0,02 %	36	0,04 %	7,68 %
	10.192.924.318,58	100 %	82.138	100 %	4,56 %

3. Origination Year

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
1992	11.995.243,67	0,12 %	282	0,34 %	5,05 %
1993	25.223.456,68	0,25 %	523	0,64 %	4,93 %
1994	51.128.391,18	0,50 %	980	1,19 %	4,84 %
1995	51.158.559,71	0,50 %	918	1,12 %	4,78 %
1996	114.142.826,56	1,12 %	1.843	2,24 %	4,71 %
1997	164.429.416,20	1,61 %	2.390	2,91 %	4,79 %
1998	215.179.366,48	2,11 %	2.945	3,59 %	4,94 %
1999	428.471.956,55	4,20 %	5.012	6,10 %	4,81 %
2000	332.162.949,98	3,26 %	3.163	3,85 %	4,86 %
2001	352.604.628,44	3,46 %	2.824	3,44 %	4,81 %
2002	386.858.895,25	3,80 %	2.999	3,65 %	4,74 %
2003	651.327.889,87	6,39 %	5.022	6,11 %	4,49 %
2004	969.672.750,39	9,51 %	8.007	9,75 %	4,30 %
2005	1.655.329.703,13	16,24 %	14.379	17,51 %	3,84 %
2006	1.508.388.063,84	14,80 %	11.253	13,70 %	4,26 %
2007	1.852.840.418,17	18,18 %	11.191	13,62 %	4,91 %
2008	1.334.458.931,98	13,09 %	7.894	9,61 %	5,10 %
2009	87.550.870,50	0,86 %	513	0,62 %	4,57 %
	10.192.924.318,58	100 %	82.138	100 %	4,56 %

4. Legal Maturity Year

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
2008					
2009	1.682.204,63	0,02 %	42	0,05 %	4,53 %
2010	3.587.218,48	0,04 %	61	0,07 %	4,52 %
2011	5.272.947,82	0,05 %	95	0,12 %	4,96 %
2012	6.294.303,76	0,06 %	112	0,14 %	4,89 %
2013	9.753.415,64	0,10 %	176	0,21 %	4,76 %
2014	12.789.241,35	0,13 %	224	0,27 %	4,71 %
2015	14.038.247,73	0,14 %	229	0,28 %	4,77 %
2016	17.651.857,44	0,17 %	250	0,30 %	4,79 %
2017	20.920.719,42	0,21 %	308	0,37 %	4,84 %
2018	29.215.877,58	0,29 %	405	0,49 %	4,92 %
2019	30.480.756,98	0,30 %	413	0,50 %	4,88 %
2020	23.716.837,37	0,23 %	324	0,39 %	4,88 %
2021	19.837.478,64	0,19 %	275	0,33 %	4,79 %
2022	32.258.449,66	0,32 %	519	0,63 %	4,86 %
2023	42.466.622,02	0,42 %	711	0,87 %	4,90 %
2024	80.903.662,80	0,79 %	1.277	1,55 %	4,77 %
2025	76.539.099,60	0,75 %	1.135	1,38 %	4,63 %
2026	136.765.987,20	1,34 %	1.968	2,40 %	4,62 %
2027	188.738.822,13	1,85 %	2.473	3,01 %	4,74 %
2028	229.325.001,42	2,25 %	2.871	3,50 %	4,87 %
2029	424.237.060,28	4,16 %	4.706	5,73 %	4,73 %
2030	393.062.015,34	3,86 %	3.567	4,34 %	4,69 %
2031	533.020.961,61	5,23 %	4.218	5,14 %	4,63 %
2032	477.059.602,29	4,68 %	3.458	4,21 %	4,71 %
2033	660.515.293,18	6,48 %	4.687	5,71 %	4,50 %
2034	893.113.223,46	8,76 %	6.659	8,11 %	4,32 %
2035	1.456.486.277,48	14,29 %	11.308	13,77 %	3,86 %
2036	1.336.130.672,05	13,11 %	9.148	11,14 %	4,28 %
2037	1.666.216.438,03	16,35 %	9.419	11,47 %	4,93 %
2038	1.188.899.648,11	11,66 %	6.725	8,19 %	5,12 %
2039	78.213.928,98	0,77 %	429	0,52 %	4,56 %
Until further notice (Credit mortgages)	103.730.446,10	1,02 %	3.946	4,80 %	3,46 %
	10.192.924.318,58	100 %	82.138	100 %	4,56 %

5. Seasoning

In Years	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
less - 0.5	191.775.787,68	1,88 %	1.102	1,34 %	4,89 %
0.5 - 1.0	547.870.587,22	5,38 %	3.210	3,91 %	5,21 %
1.0 - 1.5	869.130.215,54	8,53 %	5.193	6,32 %	5,02 %
1.5 - 2.0	969.948.432,88	9,52 %	5.761	7,01 %	5,02 %
2.0 - 2.5	819.343.669,17	8,04 %	5.146	6,27 %	4,71 %
2.5 - 3.0	475.577.756,58	4,67 %	3.384	4,12 %	4,48 %
3.0 - 4.0	1.891.585.272,10	18,56 %	15.589	18,98 %	3,94 %
4.0 - 5.0	1.328.996.742,29	13,04 %	11.384	13,86 %	4,08 %
5.0 - 6.0	739.736.192,04	7,26 %	5.739	6,99 %	4,44 %
6.0 - 7.0	430.427.734,18	4,22 %	3.348	4,08 %	4,65 %
7.0 - 8.0	379.327.847,88	3,72 %	2.980	3,63 %	4,74 %
8.0 - 9.0	355.036.237,38	3,48 %	2.992	3,64 %	4,83 %
9.0 - 10.0	394.519.014,65	3,87 %	4.385	5,34 %	4,90 %
more - 10.0	799.648.828,99	7,85 %	11.925	14,52 %	4,81 %
	10.192.924.318,58	100 %	82.138	100 %	4,56 %

6. Remaining Tenor

In Years	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
less - 01	3.209.571,64	0,03 %	56	0,07 %	4,46 %
01-02	4.291.450,26	0,04 %	83	0,10 %	4,69 %
02-03	5.738.327,39	0,06 %	96	0,12 %	4,92 %
03-04	6.266.760,20	0,06 %	117	0,14 %	4,88 %
04-05	12.851.635,30	0,13 %	235	0,29 %	4,79 %
05-06	13.256.664,58	0,13 %	224	0,27 %	4,77 %
06-07	13.546.507,00	0,13 %	199	0,24 %	4,60 %
07-08	19.327.389,39	0,19 %	290	0,35 %	4,83 %
08-09	26.508.421,08	0,26 %	368	0,45 %	4,77 %
09-10	27.402.664,00	0,27 %	392	0,48 %	5,10 %
10-11	29.167.951,82	0,29 %	394	0,48 %	4,82 %
11-12	21.630.412,92	0,21 %	280	0,34 %	4,82 %
12-13	25.800.633,84	0,25 %	401	0,49 %	4,97 %
13-14	33.544.949,51	0,33 %	539	0,66 %	4,87 %
14-15	54.833.733,12	0,54 %	922	1,12 %	4,71 %
15-16	77.858.923,28	0,76 %	1.202	1,46 %	4,83 %
16-17	109.479.946,85	1,07 %	1.607	1,96 %	4,57 %
17-18	174.356.965,61	1,71 %	2.362	2,88 %	4,66 %
18-19	168.872.453,62	1,66 %	2.168	2,64 %	4,81 %
19-20	290.922.707,21	2,85 %	3.475	4,23 %	4,75 %
20-21	465.833.547,74	4,57 %	4.897	5,96 %	4,76 %
21-22	450.120.655,17	4,42 %	3.698	4,50 %	4,67 %
22-23	501.174.456,99	4,92 %	3.831	4,66 %	4,61 %
23-24	464.420.719,54	4,56 %	3.325	4,05 %	4,70 %
24-25	844.046.151,78	8,28 %	6.047	7,36 %	4,45 %
25-26	1.112.065.030,29	10,91 %	8.556	10,42 %	4,08 %
26-27	1.542.676.146,09	15,13 %	11.571	14,09 %	3,92 %
27-28	1.130.901.839,32	11,09 %	7.012	8,54 %	4,59 %
28-29	1.886.844.175,61	18,51 %	10.658	12,98 %	5,02 %
29-30	571.718.426,58	5,61 %	3.175	3,87 %	5,18 %
30 - more	103.821.202,14	1,02 %	3.947	4,81 %	3,46 %
Matured	433.898,71	0,00 %	11	0,01 %	4,80 %
	10.192.924.318,58	100 %	82.138	100 %	4,56 %

7. Loan Part Interest Reset Dates

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
2009	446.574.954,44	4,38 %	4.814	5,86 %	4,95 %
2010	797.748.504,64	7,83 %	7.383	8,99 %	4,67 %
2011	874.920.237,48	8,58 %	7.644	9,31 %	4,48 %
2012	606.023.249,67	5,95 %	5.167	6,29 %	4,72 %
2013	579.274.672,07	5,68 %	4.931	6,00 %	5,17 %
2014	410.353.039,77	4,03 %	3.748	4,56 %	5,21 %
2015	525.906.638,58	5,16 %	4.201	5,11 %	4,40 %
2016	883.780.452,26	8,67 %	6.300	7,67 %	4,52 %
2017	873.535.743,41	8,57 %	5.773	7,03 %	5,02 %
2018	1.024.730.095,65	10,05 %	6.789	8,27 %	5,21 %
2019	248.239.107,40	2,44 %	2.033	2,48 %	5,54 %
2020	88.366.247,54	0,87 %	668	0,81 %	4,77 %
2021	309.884.896,44	3,04 %	2.067	2,52 %	4,52 %
2022	104.786.135,35	1,03 %	687	0,84 %	4,99 %
2023	36.615.090,05	0,36 %	266	0,32 %	5,39 %
2024	7.662.908,74	0,08 %	58	0,07 %	5,72 %
2025	26.143.136,17	0,26 %	191	0,23 %	4,74 %
2026	341.828.454,20	3,35 %	2.254	2,74 %	4,68 %
2027	741.090.560,38	7,27 %	4.119	5,01 %	4,95 %
2028	190.106.653,49	1,87 %	1.014	1,23 %	5,25 %
2029	4.067.132,05	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	103.730.446,10	1,02 %	3.946	4,80 %	3,46 %
Floating	967.555.962,70	9,49 %	8.057	9,81 %	1,90 %
	10.192.924.318,58	100 %	82.138	100 %	4,56 %

8. Geography

Province	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Drenthe	301.929.345,49	2,96 %	1.845	3,44 %	4,50 %
Flevoland	252.819.046,77	2,48 %	1.296	2,42 %	4,53 %
Friesland	263.410.578,37	2,58 %	1.723	3,21 %	4,51 %
Gelderland	1.534.645.550,78	15,06 %	8.230	15,34 %	4,49 %
Groningen	227.619.502,58	2,23 %	1.627	3,03 %	4,62 %
Limburg	473.553.744,94	4,65 %	2.897	5,40 %	4,56 %
Noord-Brabant	1.258.214.895,51	12,34 %	6.530	12,17 %	4,55 %
Noord-Holland	2.048.748.709,52	20,10 %	9.490	17,69 %	4,57 %
Overijssel	813.456.544,20	7,98 %	4.796	8,94 %	4,48 %
Utrecht	861.391.947,74	8,45 %	4.058	7,57 %	4,58 %
Zeeland	163.663.213,26	1,61 %	1.073	2,00 %	4,63 %
Zuid-Holland	1.993.471.239,42	19,56 %	10.072	18,78 %	4,63 %
	10.192.924.318,58	100 %	53.637	100 %	4,56 %

9. Loan to Foreclosure Value

	Current Period				
In %	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 82,18 %					
less - 40.00%	492.702.690,30	4,83 %	7.696	14,35 %	4,46 %
40.01% - 50.00%	592.712.982,34	5,81 %	4.794	8,94 %	4,46 %
50.01% - 60.00%	797.049.796,32	7,81 %	5.265	9,82 %	4,44 %
60.01% - 70.00%	1.064.485.698,95	10,44 %	6.040	11,26 %	4,44 %
70.01% - 80.00%	1.412.505.766,73	13,85 %	7.248	13,51 %	4,45 %
80.01% - 85.00%	714.628.117,57	7,01 %	3.214	5,99 %	4,55 %
85.01% - 90.00%	883.882.218,88	8,67 %	3.846	7,17 %	4,55 %
90.01% - 95.00%	841.981.640,94	8,26 %	3.333	6,21 %	4,60 %
95.01% - 100.00%	1.626.352.373,02	15,95 %	5.834	10,88 %	4,58 %
100.01% - 105.00%	374.737.109,64	3,67 %	1.335	2,49 %	4,61 %
105.01% - 110.00%	255.767.266,65	2,50 %	887	1,65 %	4,76 %
110.01% - 115.00%	261.665.181,56	2,56 %	902	1,68 %	4,87 %
115.01% - 120.00%	322.302.888,40	3,16 %	1.101	2,05 %	4,82 %
120.01% - 125.00%	552.150.587,28	5,41 %	2.142	3,99 %	4,86 %
	10.192.924.318,58	100 %	53.637	100 %	4,56 %

10. Loan to Indexed Foreclosure Value

	Current Period				Weighted Average Coupon
In %	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 73,44 %					
less - 40.00%	1.279.752.610,29	12,55 %	15.729	29,33 %	4,62 %
40.01% - 50.00%	854.702.682,95	8,38 %	5.373	10,02 %	4,47 %
50.01% - 60.00%	993.131.728,89	9,74 %	5.203	9,70 %	4,43 %
60.01% - 70.00%	1.135.981.866,03	11,14 %	5.299	9,88 %	4,36 %
70.01% - 80.00%	1.349.185.577,03	13,23 %	5.589	10,42 %	4,45 %
80.01% - 85.00%	812.032.914,85	7,96 %	3.076	5,74 %	4,46 %
85.01% - 90.00%	798.642.920,81	7,83 %	2.918	5,44 %	4,46 %
90.01% - 95.00%	717.227.027,39	7,03 %	2.536	4,73 %	4,56 %
95.01% - 100.00%	697.849.785,35	6,84 %	2.470	4,61 %	4,72 %
100.01% - 105.00%	554.404.144,22	5,43 %	1.948	3,63 %	4,83 %
105.01% - 110.00%	216.592.916,05	2,12 %	720	1,34 %	4,75 %
110.01% - 115.00%	230.623.141,13	2,26 %	793	1,48 %	4,85 %
115.01% - 120.00%	260.783.394,18	2,55 %	881	1,64 %	4,99 %
120.01% - 125.00%	233.989.573,42	2,29 %	854	1,59 %	5,05 %
125.01% - 128.00%	58.024.035,99	0,56 %	248	0,46 %	5,20 %
	10.192.924.318,58	100 %	53.637	100 %	4,56 %

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	36.192.078,58	0,35 %	2.117	3,95 %	5,03 %
25.000,00 - 50.000,00	180.761.270,86	1,77 %	4.601	8,58 %	4,99 %
50.000,00 - 75.000,00	303.224.554,54	2,97 %	4.775	8,90 %	4,91 %
75.000,00 - 100.000,00	423.922.470,57	4,15 %	4.757	8,87 %	4,75 %
100.000,00 - 125.000,00	505.931.471,69	4,96 %	4.440	8,28 %	4,75 %
125.000,00 - 150.000,00	699.152.081,88	6,85 %	5.029	9,38 %	4,67 %
150.000,00 - 175.000,00	716.718.008,67	7,03 %	4.387	8,18 %	4,63 %
175.000,00 - 200.000,00	826.306.241,48	8,10 %	4.373	8,15 %	4,62 %
200.000,00 - 225.000,00	672.745.813,99	6,60 %	3.154	5,88 %	4,61 %
225.000,00 - 250.000,00	737.795.932,35	7,23 %	3.092	5,77 %	4,52 %
250.000,00 - 275.000,00	615.665.548,61	6,04 %	2.332	4,35 %	4,57 %
275.000,00 - 300.000,00	613.620.050,08	6,02 %	2.115	3,94 %	4,50 %
300.000,00 - 325.000,00	439.102.900,18	4,30 %	1.398	2,61 %	4,50 %
325.000,00 - 350.000,00	422.807.207,45	4,14 %	1.244	2,32 %	4,41 %
350.000,00 - 375.000,00	342.505.542,82	3,36 %	942	1,76 %	4,47 %
375.000,00 - 400.000,00	346.733.376,84	3,40 %	886	1,65 %	4,44 %
400.000,00 - 425.000,00	235.937.012,82	2,31 %	569	1,06 %	4,48 %
425.000,00 - 450.000,00	230.279.758,86	2,25 %	523	0,98 %	4,39 %
450.000,00 - 475.000,00	172.084.822,85	1,68 %	372	0,69 %	4,48 %
475.000,00 - 500.000,00	227.172.784,10	2,22 %	460	0,86 %	4,37 %
500.000,00 - 600.000,00	490.464.376,29	4,81 %	888	1,66 %	4,39 %
600.000,00 - 700.000,00	315.435.249,51	3,09 %	483	0,90 %	4,37 %
700.000,00 - 800.000,00	208.707.229,11	2,04 %	277	0,52 %	4,37 %
800.000,00 - 900.000,00	128.807.644,44	1,26 %	150	0,28 %	4,38 %
900.000,00 - 1.000.000,00	110.887.390,72	1,08 %	116	0,22 %	4,19 %
1.000.000,00 - 1.250.000,00	106.235.900,84	1,04 %	95	0,18 %	4,45 %
1.250.000,00 - 1.500.000,00	83.727.598,45	0,82 %	62	0,12 %	4,32 %
1.500.000,00 - more					
	10.192.924.318,58	100 %	53.637	100 %	4,56 %

12. Property Description

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Flat / Apartment	1.237.381.135,60	12,13 %	7.169	13,37 %	4,65 %
House	8.955.543.182,98	87,86 %	46.468	86,63 %	4,55 %
	10.192.924.318,58	100 %	53.637	100 %	4,56 %

13. Occupancy Status

Current Period					
Occupancy Status	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Owner Occupied	10.192.924.318,58	100,00 %	53.637	100,00 %	4,56 %
	10.192.924.318,58	100 %	53.637	100 %	4,56 %

14. Mortgage Payment Frequency

Current Period					
Payment Frequency	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Monthly	10.192.924.318,58	100,00 %	82.138	100,00 %	4,56 %
	10.192.924.318,58	100 %	82.138	100 %	4,56 %

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	890.457.885,87	8,74 %	7.290	8,88 %	1,83 %
Euribor 3M	25.491.602,73	0,25 %	232	0,28 %	2,26 %
Euribor 6M	51.606.474,10	0,51 %	535	0,65 %	2,90 %
Fixed	9.225.368.355,88	90,51 %	74.081	90,19 %	4,84 %
	10.192.924.318,58	100 %	82.138	100 %	4,56 %

16. Debt to Income Ratio

Ratio	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 4,7					
less - 1	95.278.614,89	0,93 %	2.802	5,22 %	4,73 %
1-2	517.028.557,41	5,07 %	7.115	13,27 %	4,70 %
2-3	1.114.523.495,22	10,93 %	8.989	16,76 %	4,68 %
3-4	1.805.443.460,18	17,71 %	9.915	18,49 %	4,61 %
4-5	2.419.968.891,71	23,74 %	10.592	19,75 %	4,60 %
5-6	2.358.172.031,62	23,13 %	8.839	16,48 %	4,57 %
6-7	1.167.343.183,98	11,45 %	3.613	6,74 %	4,40 %
7-8	389.207.803,38	3,81 %	996	1,86 %	4,24 %
8-9	132.793.859,40	1,30 %	317	0,59 %	4,11 %
9-10	67.332.307,63	0,66 %	151	0,28 %	4,32 %
10 - more	125.832.113,16	1,23 %	308	0,57 %	4,14 %
	10.192.924.318,58	100 %	53.637	100 %	4,56 %

17. Payment to Income Ratio

Ratio	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 0,22					
0.00 - 0.05	207.053.463,97	2,03 %	3.652	6,81 %	2,98 %
0.05 - 0.10	867.389.386,37	8,51 %	8.168	15,23 %	3,50 %
0.10 - 0.15	1.354.511.704,24	13,29 %	9.342	17,42 %	4,25 %
0.15 - 0.20	1.886.270.744,40	18,51 %	9.806	18,28 %	4,58 %
0.20 - 0.25	2.260.766.034,58	22,18 %	9.841	18,35 %	4,71 %
0.25 - 0.30	2.116.108.763,70	20,76 %	8.310	15,49 %	4,85 %
0.30 - 0.35	997.423.311,45	9,79 %	3.229	6,02 %	5,01 %
0.35 - 0.40	280.147.190,46	2,75 %	683	1,27 %	4,99 %
0.40 - 0.45	81.359.582,68	0,80 %	211	0,39 %	4,99 %
0.45 - 0.50	46.501.089,33	0,46 %	127	0,24 %	4,90 %
0.50 - 0.55	26.867.548,95	0,26 %	77	0,14 %	4,83 %
0.55 - 0.60	17.711.467,40	0,17 %	49	0,09 %	4,68 %
0.60 - 0.65	10.513.605,38	0,10 %	28	0,05 %	4,69 %
0.65 - 0.70	7.539.241,16	0,07 %	22	0,04 %	4,85 %
0.70 - more	32.761.184,51	0,32 %	92	0,17 %	4,67 %
	10.192.924.318,58	100 %	53.637	100 %	4,56 %

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	52.801	4,50	22,44	1,26	28,20	10.002.047.427,71	98,44 %	98,12 %
0 - 1	545	10.671,85	254.448,67	8.713,24	273.833,76	124.313.058,31	1,02 %	1,21 %
1 - 2	141	16.617,54	172.711,01	6.282,24	195.610,79	31.356.724,69	0,26 %	0,30 %
2 - 3	61	16.192,76	129.652,73	3.231,06	149.076,55	13.301.447,85	0,11 %	0,13 %
3 - 4	29	1.943,44	103.933,41	2.529,27	108.406,12	6.794.033,04	0,05 %	0,06 %
4 - 5	15	105,47	52.079,01	366,61	52.551,09	2.838.857,22	0,03 %	0,02 %
5 - 6	15	20.325,58	105.389,66	1.090,23	126.805,47	4.362.042,35	0,03 %	0,04 %
more - 6	30	5.485,67	313.480,78	10.388,37	329.354,82	7.910.727,41	0,06 %	0,07 %
	53.637	71.346,81	1.131.717,71	32.602,28	1.235.666,80	10.192.924.318,58	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