

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

Ratings Overview

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

Summary

All amounts in EURO	Current
Reporting Date	20-04-2009
Portfolio Cut off Date	31-03-2009
Original Principal Balance	7.502.036.531,62
Principal Balance	7.137.929.258,26
Value of Savings Deposits	0,00
Aggregate Outstanding Notional Amount	7.137.929.258,26
Number of Borrowers	41.851
Number of Loanparts	61.651
Average Principal Balance (borrower)	170.555,76
Average Principal Balance (parts)	115.779,62
Coupon: Weighted Average	4,6
Minimum	2,2
Maximum	7,9
Weighted Average Loan to Foreclosure Value	79,99
Weighted Average Loan to Indexed Foreclosure Value	68,77
Seasoning (years): Weighted Average	4,58
Original Maturity (years): Weighted Average	29,74
Remaining Tenor (years): Weighted Average	25,16
Remaining Interest Period (years): Weighted Average	7,37

Asset Coverage Test

All amounts in EURO

A	6.584.897.772,97
B	0,00
C	0,00
D	0,00
E	0,00
Y	0,00
Z	0,00
Total:	6.584.897.772,97
Asset Cover Ratio	148,54 %

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	69.711.566,06	0,98 %	1.477	2,40 %	5,08 %
Consumer Credit Mortgage	36.651.070,10	0,51 %	1.393	2,26 %	3,85 %
Credit Mortgage	40.111.733,63	0,56 %	1.463	2,37 %	3,85 %
Insurance (Standard and Unit Linked)	715.572.207,25	10,03 %	7.173	11,64 %	4,69 %
Insurance (Unit Linked)	6.251.490,87	0,09 %	58	0,09 %	5,26 %
Interest Only	4.589.612.045,94	64,30 %	38.778	62,90 %	4,58 %
Investment	1.662.610.850,23	23,29 %	10.964	17,78 %	4,76 %
Linear	17.408.294,18	0,24 %	345	0,56 %	4,70 %
	7.137.929.258,26	100 %	61.651	100 %	4,63 %

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%	463.906.205,08	6,50 %	4.268	6,92 %	2,36 %
2.5% - 2.99%	158.062.070,60	2,21 %	1.252	2,03 %	2,65 %
3% - 3.49%	49.181.253,47	0,69 %	293	0,48 %	3,41 %
3.5% - 3.99%	740.337.906,66	10,37 %	6.768	10,98 %	3,85 %
4% - 4.49%	1.281.448.361,15	17,95 %	11.160	18,10 %	4,31 %
4.5% - 4.99%	2.251.340.338,70	31,54 %	16.680	27,06 %	4,82 %
5% - 5.49%	1.393.808.001,44	19,53 %	11.531	18,70 %	5,25 %
5.5% - 5.99%	480.223.692,84	6,73 %	5.618	9,11 %	5,76 %
6% - 6.49%	233.231.695,46	3,27 %	2.943	4,77 %	6,29 %
6.5% - 6.99%	80.224.602,69	1,12 %	1.013	1,64 %	6,72 %
7% - 7.49%	4.890.270,73	0,07 %	91	0,15 %	7,25 %
7.5% - more	1.274.859,44	0,02 %	34	0,06 %	7,69 %
	7.137.929.258,26	100 %	61.651	100 %	4,63 %

3. Origination Year

Year	Current Period				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
1992	10.443.042,37	0,15 %	260	0,42 %	5,23 %
1993	23.121.954,53	0,32 %	500	0,81 %	4,97 %
1994	48.415.623,37	0,68 %	942	1,53 %	4,93 %
1995	46.801.821,99	0,66 %	863	1,40 %	4,94 %
1996	95.944.431,33	1,34 %	1.620	2,63 %	4,84 %
1997	139.950.571,22	1,96 %	2.116	3,43 %	4,92 %
1998	187.534.677,51	2,63 %	2.670	4,33 %	5,10 %
1999	372.145.914,84	5,21 %	4.559	7,39 %	4,95 %
2000	278.287.598,71	3,90 %	2.718	4,41 %	5,01 %
2001	283.658.325,04	3,97 %	2.344	3,80 %	4,92 %
2002	276.057.181,64	3,87 %	2.227	3,61 %	4,86 %
2003	456.132.385,41	6,39 %	3.754	6,09 %	4,62 %
2004	686.627.885,36	9,62 %	6.056	9,82 %	4,42 %
2005	1.172.119.033,38	16,42 %	10.717	17,38 %	3,95 %
2006	1.046.114.952,98	14,66 %	8.066	13,08 %	4,33 %
2007	1.553.409.803,29	21,76 %	9.372	15,20 %	4,95 %
2008	461.164.055,29	6,46 %	2.867	4,65 %	5,03 %
	7.137.929.258,26	100 %	61.651	100 %	4,63 %

4. Legal Maturity Year

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
2008					
2009	1.770.521,13	0,02 %	44	0,07 %	4,74 %
2010	3.709.356,46	0,05 %	63	0,10 %	4,66 %
2011	4.218.988,39	0,06 %	83	0,13 %	5,26 %
2012	5.246.663,01	0,07 %	100	0,16 %	5,13 %
2013	8.553.494,71	0,12 %	162	0,26 %	4,85 %
2014	11.178.749,42	0,16 %	197	0,32 %	4,86 %
2015	11.846.588,53	0,17 %	192	0,31 %	4,74 %
2016	15.491.716,84	0,22 %	221	0,36 %	4,83 %
2017	18.559.951,50	0,26 %	285	0,46 %	4,98 %
2018	23.775.043,92	0,33 %	355	0,58 %	5,03 %
2019	28.614.428,62	0,40 %	388	0,63 %	4,88 %
2020	21.084.600,05	0,30 %	295	0,48 %	4,94 %
2021	16.704.100,26	0,23 %	234	0,38 %	4,96 %
2022	28.753.991,98	0,40 %	464	0,75 %	4,94 %
2023	37.339.518,04	0,52 %	654	1,06 %	5,00 %
2024	74.160.651,12	1,04 %	1.198	1,94 %	4,87 %
2025	66.208.380,14	0,93 %	1.029	1,67 %	4,79 %
2026	115.152.541,66	1,61 %	1.722	2,79 %	4,74 %
2027	156.246.405,71	2,19 %	2.146	3,48 %	4,86 %
2028	192.748.550,21	2,70 %	2.519	4,09 %	5,01 %
2029	361.223.245,80	5,06 %	4.196	6,81 %	4,87 %
2030	323.947.043,92	4,54 %	3.011	4,88 %	4,83 %
2031	419.738.357,00	5,88 %	3.403	5,52 %	4,72 %
2032	338.767.915,07	4,75 %	2.551	4,14 %	4,80 %
2033	451.343.218,69	6,32 %	3.411	5,53 %	4,62 %
2034	617.771.599,73	8,65 %	4.888	7,93 %	4,43 %
2035	1.003.074.717,14	14,05 %	8.183	13,27 %	3,96 %
2036	903.782.709,72	12,66 %	6.367	10,33 %	4,34 %
2037	1.388.838.811,14	19,46 %	7.930	12,86 %	4,96 %
2038	411.162.578,25	5,76 %	2.500	4,06 %	5,04 %
2039	152.016,37	0,00 %	4	0,01 %	5,02 %
Until further notice (Credit mortgages)	76.762.803,73	1,08 %	2.856	4,63 %	3,85 %
	7.137.929.258,26	100 %	61.651	100 %	4,63 %

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	243.949.017,23	3,42 %	1.511	2,45 %	4,99 %
1.0 - 1.5	582.609.184,85	8,16 %	3.540	5,74 %	5,08 %
1.5 - 2.0	962.240.626,70	13,48 %	5.719	9,28 %	4,96 %
2.0 - 2.5	504.285.784,60	7,06 %	3.429	5,56 %	4,64 %
2.5 - 3.0	418.466.904,37	5,86 %	3.284	5,33 %	4,40 %
3.0 - 4.0	1.334.863.343,67	18,70 %	11.813	19,16 %	3,94 %
4.0 - 5.0	797.200.886,86	11,17 %	7.139	11,58 %	4,32 %
5.0 - 6.0	469.410.478,70	6,58 %	3.913	6,35 %	4,62 %
6.0 - 7.0	270.353.538,51	3,79 %	2.167	3,51 %	4,82 %
7.0 - 8.0	293.684.706,80	4,11 %	2.401	3,89 %	4,90 %
8.0 - 9.0	295.579.334,02	4,14 %	2.724	4,42 %	4,98 %
9.0 - 10.0	356.464.318,27	4,99 %	4.271	6,93 %	4,99 %
more - 10.0	608.821.133,68	8,53 %	9.740	15,80 %	4,97 %
	7.137.929.258,26	100 %	61.651	100 %	4,63 %

6. Remaining Tenor

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 01	1.864.194,23	0,03 %	46	0,07 %	4,65 %
01-02	4.468.067,89	0,06 %	71	0,12 %	4,87 %
02-03	4.830.894,57	0,07 %	90	0,15 %	5,06 %
03-04	4.643.930,34	0,07 %	103	0,17 %	5,23 %
04-05	9.966.587,73	0,14 %	185	0,30 %	4,74 %
05-06	10.850.260,07	0,15 %	186	0,30 %	4,97 %
06-07	12.820.866,46	0,18 %	196	0,32 %	4,62 %
07-08	15.957.856,45	0,22 %	242	0,39 %	4,90 %
08-09	20.043.834,56	0,28 %	295	0,48 %	4,93 %
09-10	23.379.182,53	0,33 %	359	0,58 %	5,15 %
10-11	30.142.271,25	0,42 %	402	0,65 %	4,87 %
11-12	18.218.533,50	0,26 %	255	0,41 %	4,80 %
12-13	18.632.289,79	0,26 %	270	0,44 %	5,08 %
13-14	29.774.591,36	0,42 %	484	0,79 %	4,97 %
14-15	46.222.949,05	0,65 %	798	1,29 %	4,89 %
15-16	71.847.122,20	1,01 %	1.172	1,90 %	4,92 %
16-17	75.391.966,95	1,06 %	1.131	1,83 %	4,74 %
17-18	125.353.782,31	1,76 %	1.861	3,02 %	4,74 %
18-19	155.397.635,87	2,18 %	2.097	3,40 %	4,90 %
19-20	222.684.451,52	3,12 %	2.844	4,61 %	4,95 %
20-21	370.168.057,76	5,19 %	4.200	6,81 %	4,91 %
21-22	339.827.182,14	4,76 %	2.957	4,80 %	4,76 %
22-23	426.929.334,34	5,98 %	3.408	5,53 %	4,72 %
23-24	317.926.811,60	4,45 %	2.376	3,85 %	4,80 %
24-25	494.699.652,24	6,93 %	3.783	6,14 %	4,60 %
25-26	661.085.116,65	9,26 %	5.338	8,66 %	4,33 %
26-27	1.143.014.189,18	16,01 %	9.083	14,73 %	3,96 %
27-28	805.575.856,86	11,29 %	5.310	8,61 %	4,55 %
28-29	1.473.636.660,30	20,65 %	8.461	13,72 %	5,02 %
29-30	125.398.630,74	1,76 %	784	1,27 %	4,98 %
30 - more	76.853.559,77	1,08 %	2.857	4,63 %	3,85 %
Matured	322.938,05	0,00 %	7	0,01 %	5,22 %
	7.137.929.258,26	100 %	61.651	100 %	4,63 %

7. Loan Part Interest Reset Dates

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
2009	517.906.322,23	7,26 %	5.910	9,59 %	4,97 %
2010	563.378.392,02	7,89 %	5.514	8,94 %	4,73 %
2011	631.044.042,35	8,84 %	5.766	9,35 %	4,54 %
2012	438.327.442,21	6,14 %	3.926	6,37 %	4,74 %
2013	364.600.512,97	5,11 %	3.574	5,80 %	5,24 %
2014	233.321.395,59	3,27 %	2.418	3,92 %	5,21 %
2015	361.310.886,17	5,06 %	3.108	5,04 %	4,42 %
2016	639.975.613,30	8,97 %	4.743	7,69 %	4,56 %
2017	689.944.256,47	9,67 %	4.655	7,55 %	5,02 %
2018	511.538.117,00	7,17 %	3.811	6,18 %	5,12 %
2019	122.877.692,01	1,72 %	1.124	1,82 %	5,34 %
2020	57.648.831,74	0,81 %	483	0,78 %	4,79 %
2021	208.304.728,41	2,92 %	1.435	2,33 %	4,54 %
2022	81.948.597,97	1,15 %	547	0,89 %	4,99 %
2023	18.590.747,32	0,26 %	145	0,24 %	5,32 %
2024	2.901.225,66	0,04 %	29	0,05 %	5,80 %
2025	18.738.714,78	0,26 %	154	0,25 %	4,77 %
2026	213.964.959,07	3,00 %	1.490	2,42 %	4,73 %
2027	604.906.384,51	8,47 %	3.383	5,49 %	4,97 %
2028	123.775.571,31	1,73 %	693	1,12 %	5,22 %
2029	244.300,00	0,00 %	3	0,00 %	4,73 %
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	76.762.803,73	1,08 %	2.856	4,63 %	3,85 %
Floating	655.917.721,44	9,19 %	5.884	9,54 %	2,54 %
	7.137.929.258,26	100 %	61.651	100 %	4,63 %

8. Geography

Province	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Drenthe	211.775.654,82	2,97 %	1.444	3,45 %	4,57 %
Flevoland	153.200.610,82	2,15 %	880	2,10 %	4,62 %
Friesland	185.184.377,57	2,59 %	1.376	3,29 %	4,57 %
Gelderland	1.114.383.189,88	15,61 %	6.502	15,54 %	4,56 %
Groningen	163.386.459,57	2,29 %	1.314	3,14 %	4,68 %
Limburg	350.079.141,11	4,90 %	2.358	5,63 %	4,66 %
Noord-Brabant	905.041.372,92	12,68 %	5.207	12,44 %	4,60 %
Noord-Holland	1.383.922.642,06	19,39 %	7.133	17,04 %	4,63 %
Overijssel	567.972.048,55	7,96 %	3.771	9,01 %	4,58 %
Utrecht	609.481.025,69	8,54 %	3.203	7,65 %	4,63 %
Zeeland	116.503.344,34	1,63 %	856	2,05 %	4,68 %
Zuid-Holland	1.376.999.390,93	19,29 %	7.807	18,65 %	4,71 %
	7.137.929.258,26	100 %	41.851	100 %	4,63 %

9. Loan to Foreclosure Value

	Current Period				
In %	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
average: 79,99 %					
less - 40.00%	445.981.808,31	6,24 %	7.260	17,35 %	4,59 %
40.01% - 50.00%	461.204.522,70	6,46 %	4.051	9,68 %	4,56 %
50.01% - 60.00%	602.145.110,77	8,43 %	4.326	10,34 %	4,52 %
60.01% - 70.00%	836.830.370,34	11,72 %	5.049	12,06 %	4,52 %
70.01% - 80.00%	1.122.164.900,23	15,72 %	6.098	14,57 %	4,54 %
80.01% - 85.00%	534.677.107,01	7,49 %	2.549	6,09 %	4,59 %
85.01% - 90.00%	672.050.138,31	9,41 %	3.076	7,35 %	4,62 %
90.01% - 95.00%	585.447.460,57	8,20 %	2.486	5,94 %	4,64 %
95.01% - 100.00%	657.727.931,88	9,21 %	2.440	5,83 %	4,73 %
100.01% - 105.00%	129.465.745,60	1,81 %	464	1,11 %	4,73 %
105.01% - 110.00%	152.772.006,92	2,14 %	540	1,29 %	4,71 %
110.01% - 115.00%	154.207.404,36	2,16 %	555	1,33 %	4,80 %
115.01% - 120.00%	222.800.893,36	3,12 %	779	1,86 %	4,81 %
120.01% - 125.00%	560.453.857,90	7,85 %	2.178	5,20 %	4,91 %
	7.137.929.258,26	100 %	41.851	100 %	4,63 %

10. Loan to Indexed Foreclosure Value

	Current Period				Weighted Average Coupon
In %	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 68,77 %					
less - 40.00%	1.177.264.885,51	16,49 %	14.938	35,69 %	4,75 %
40.01% - 50.00%	698.535.364,47	9,78 %	4.550	10,87 %	4,59 %
50.01% - 60.00%	796.575.126,31	11,15 %	4.326	10,34 %	4,51 %
60.01% - 70.00%	945.337.989,20	13,24 %	4.493	10,74 %	4,44 %
70.01% - 80.00%	1.008.364.712,12	14,12 %	4.283	10,23 %	4,50 %
80.01% - 85.00%	471.859.164,25	6,61 %	1.866	4,46 %	4,51 %
85.01% - 90.00%	407.498.485,93	5,70 %	1.548	3,70 %	4,65 %
90.01% - 95.00%	340.260.861,70	4,76 %	1.214	2,90 %	4,74 %
95.01% - 100.00%	420.610.103,90	5,89 %	1.508	3,60 %	4,82 %
100.01% - 105.00%	164.139.638,89	2,29 %	572	1,37 %	4,70 %
105.01% - 110.00%	145.347.185,99	2,03 %	509	1,22 %	4,67 %
110.01% - 115.00%	174.360.175,83	2,44 %	598	1,43 %	4,79 %
115.01% - 120.00%	230.846.120,69	3,23 %	827	1,98 %	5,00 %
120.01% - 125.00%	152.495.233,77	2,13 %	600	1,43 %	5,15 %
125.01% - 128.00%	4.434.209,70	0,06 %	19	0,05 %	5,15 %
	7.137.929.258,26	100 %	41.851	100 %	4,63 %

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	35.102.272,96	0,49 %	2.053	4,91 %	5,09 %
25.000,00 - 50.000,00	172.471.261,79	2,41 %	4.401	10,52 %	5,04 %
50.000,00 - 75.000,00	281.533.089,74	3,94 %	4.440	10,61 %	4,98 %
75.000,00 - 100.000,00	379.030.583,26	5,31 %	4.258	10,17 %	4,83 %
100.000,00 - 125.000,00	433.368.526,88	6,07 %	3.802	9,09 %	4,79 %
125.000,00 - 150.000,00	571.189.864,33	8,00 %	4.112	9,83 %	4,70 %
150.000,00 - 175.000,00	547.439.442,30	7,66 %	3.354	8,01 %	4,64 %
175.000,00 - 200.000,00	614.295.411,23	8,60 %	3.254	7,78 %	4,66 %
200.000,00 - 225.000,00	462.671.279,88	6,48 %	2.170	5,19 %	4,66 %
225.000,00 - 250.000,00	486.152.354,84	6,81 %	2.040	4,87 %	4,57 %
250.000,00 - 275.000,00	390.060.322,84	5,46 %	1.478	3,53 %	4,62 %
275.000,00 - 300.000,00	374.778.765,05	5,25 %	1.291	3,09 %	4,56 %
300.000,00 - 325.000,00	262.400.716,86	3,67 %	835	2,00 %	4,55 %
325.000,00 - 350.000,00	254.101.993,85	3,55 %	748	1,79 %	4,46 %
350.000,00 - 375.000,00	209.222.896,78	2,93 %	576	1,38 %	4,56 %
375.000,00 - 400.000,00	208.681.280,88	2,92 %	533	1,27 %	4,50 %
400.000,00 - 425.000,00	146.216.144,07	2,04 %	353	0,84 %	4,51 %
425.000,00 - 450.000,00	137.860.391,71	1,93 %	313	0,75 %	4,42 %
450.000,00 - 475.000,00	113.304.152,36	1,58 %	245	0,59 %	4,49 %
475.000,00 - 500.000,00	137.811.066,58	1,93 %	279	0,67 %	4,48 %
500.000,00 - 600.000,00	314.918.389,54	4,41 %	571	1,36 %	4,46 %
600.000,00 - 700.000,00	196.319.163,06	2,75 %	301	0,72 %	4,43 %
700.000,00 - 800.000,00	125.304.838,07	1,75 %	166	0,40 %	4,40 %
800.000,00 - 900.000,00	80.100.448,66	1,12 %	93	0,22 %	4,47 %
900.000,00 - 1.000.000,00	76.465.427,00	1,07 %	80	0,19 %	4,27 %
1.000.000,00 - 1.250.000,00	75.534.087,57	1,05 %	67	0,16 %	4,52 %
1.250.000,00 - 1.500.000,00	51.595.086,17	0,72 %	38	0,09 %	4,51 %
1.500.000,00 - more					
	7.137.929.258,26	100 %	41.851	100 %	4,63 %

12. Property Description

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Flat / Apartment	737.432.090,63	10,33 %	4.852	11,59 %	4,73 %
House	6.400.497.167,63	89,66 %	36.999	88,41 %	4,62 %
	7.137.929.258,26	100 %	41.851	100 %	4,63 %

13. Occupancy Status

Current Period					
Occupancy Status	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	Weighted Average Coupon
Owner Occupied	7.137.929.258,26	100,00 %	41.851	100,00 %	4,63 %
	7.137.929.258,26	100 %	41.851	100 %	4,63 %

14. Mortgage Payment Frequency

Current Period					
Payment Frequency	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon
Monthly	7.137.929.258,26	100,00 %	61.651	100,00 %	4,63 %
	7.137.929.258,26	100 %	61.651	100 %	4,63 %

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	599.852.398,10	8,40 %	5.305	8,60 %	2,42 %
Euribor 3M	20.641.509,31	0,29 %	190	0,31 %	3,12 %
Euribor 6M	35.423.814,03	0,50 %	389	0,63 %	4,27 %
Fixed	6.482.011.536,82	90,81 %	55.767	90,46 %	4,84 %
	7.137.929.258,26	100 %	61.651	100 %	4,63 %

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	82.049.388,92	1,14 %	2.599	6,21 %	4,85 %
1-2	447.478.985,88	6,26 %	6.492	15,51 %	4,80 %
2-3	913.215.334,30	12,79 %	7.814	18,67 %	4,74 %
3-4	1.347.315.003,76	18,87 %	7.899	18,87 %	4,68 %
4-5	1.660.577.764,78	23,26 %	7.720	18,45 %	4,65 %
5-6	1.515.247.635,30	21,22 %	5.882	14,06 %	4,62 %
6-7	687.561.165,23	9,63 %	2.218	5,30 %	4,43 %
7-8	248.744.838,25	3,48 %	641	1,53 %	4,34 %
8-9	95.023.456,31	1,33 %	237	0,57 %	4,19 %
9-10	44.840.189,17	0,62 %	108	0,26 %	4,51 %
10 - more	95.875.496,36	1,34 %	241	0,58 %	4,22 %
	7.137.929.258,26	100 %	41.851	100 %	4,63 %

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	118.228.471,97	1,66 %	2.798	6,69 %	3,83 %
0.05 - 0.10	565.767.715,50	7,93 %	6.854	16,38 %	4,18 %
0.10 - 0.15	1.101.814.046,51	15,44 %	8.327	19,90 %	4,33 %
0.15 - 0.20	1.417.868.784,45	19,86 %	7.928	18,94 %	4,59 %
0.20 - 0.25	1.580.350.266,56	22,14 %	7.275	17,38 %	4,72 %
0.25 - 0.30	1.413.298.924,00	19,80 %	5.774	13,80 %	4,84 %
0.30 - 0.35	597.741.088,35	8,37 %	1.960	4,68 %	4,95 %
0.35 - 0.40	177.528.887,47	2,49 %	448	1,07 %	4,87 %
0.40 - 0.45	50.559.073,36	0,71 %	152	0,36 %	4,88 %
0.45 - 0.50	34.578.947,89	0,48 %	109	0,26 %	4,85 %
0.50 - 0.55	21.354.644,93	0,30 %	60	0,14 %	4,82 %
0.55 - 0.60	14.736.154,78	0,21 %	43	0,10 %	4,79 %
0.60 - 0.65	7.467.783,55	0,11 %	23	0,06 %	4,74 %
0.65 - 0.70	8.580.782,54	0,12 %	24	0,06 %	4,49 %
0.70 - more	28.053.686,40	0,39 %	76	0,18 %	4,61 %
	7.137.929.258,26	100 %	41.851	100 %	4,63 %

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	41.199	0,00	42,97	3,59	46,56	6.995.121.560,80	98,44 %	97,99 %
0 - 1	380	7.470,48	188.683,47	6.366,65	202.520,60	81.387.494,96	0,91 %	1,14 %
1 - 2	147	13.573,85	173.442,20	6.412,39	193.428,44	30.405.379,22	0,35 %	0,42 %
2 - 3	57	213,99	148.561,15	3.292,96	152.068,10	14.264.885,13	0,14 %	0,19 %
3 - 4	27	7.943,57	71.475,30	1.265,45	80.684,32	5.348.139,11	0,07 %	0,07 %
4 - 5	11	13.380,91	47.364,96	1.757,70	62.503,57	2.793.384,92	0,03 %	0,03 %
5 - 6	8	0,00	31.239,54	718,93	31.958,47	1.633.050,39	0,02 %	0,02 %
more - 6	22	6.066,60	278.209,67	5.457,17	289.733,44	6.975.363,73	0,05 %	0,09 %
	41.851	48.649,40	939.019,26	25.274,84	1.012.943,50	7.137.929.258,26	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