

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	XS0430609296	EUR	1,250,000,000.00	1,250,000,000.00	4.750%	27-05-2019

Ratings Overview

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

Summary

All amounts in EURO	Current
Reporting Date	20-06-2009
Portfolio Cut off Date	31-05-2009
Original Principal Balance	10.690.956.879,71
Principal Balance	10.243.267.356,82
Value of Savings Deposits	1.272.830,06
Aggregate Outstanding Notional Amount	10.241.994.526,76
Number of Borrowers	53.941
Number of Loanparts	82.602
Average Principal Balance (borrower)	189.874,02
Average Principal Balance (parts)	123.992,09
Coupon: Weighted Average	4,6
Minimum	1,4
Maximum	7,9
Weighted Average Loan to Foreclosure Value	82,19
Weighted Average Loan to Indexed Foreclosure Value	73,42
Seasoning (years): Weighted Average	4,34
Original Maturity (years): Weighted Average	29,79
Remaining Tenor (years): Weighted Average	25,46
Remaining Interest Period (years): Weighted Average	7,32

Asset Coverage Test

All amounts in EURO

A	9,454,407,751.33
B	0.00
C	0.00
D	0.00
E	0.00
Y	0.00
Z	0.00
Total:	9,454,407,751.33
Asset Cover Ratio	163.202%

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				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
Annuity	91,731,661.39	0.90%	1,933	2.34%	5.10%
Consumer Credit Mortgage	47,385,191.69	0.46%	1,948	2.36%	3.46%
Credit Mortgage	56,618,642.91	0.55%	2,026	2.45%	3.46%
Insurance (Standard and Unit Linked)	998,107,765.44	9.75%	9,683	11.72%	4.59%
Insurance (Unit Linked)	10,673,470.88	0.10%	96	0.12%	5.05%
Interest Only	6,746,611,476.40	65.87%	52,102	63.08%	4.54%
Investment	2,253,160,049.99	22.00%	14,264	17.27%	4.65%
Linear	22,212,946.40	0.22%	415	0.50%	4.58%
Savings	15,493,321.66	0.15%	135	0.16%	5.44%
	10,241,994,526.76	100.0%	82,602	100.0%	4.56%

2. Loan Coupon

Coupon Loan Part (%)	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
0.00% - 2.5%	912,626,336.70	8.91%	7,530	9.12%	1.86%
2.5% - 2.99%	31,386,792.69	0.31%	296	0.36%	2.74%
3% - 3.49%	158,091,236.89	1.54%	2,811	3.40%	3.40%
3.5% - 3.99%	1,045,366,966.33	10.21%	8,891	10.76%	3.85%
4% - 4.49%	1,818,295,428.77	17.75%	13,451	16.28%	4.31%
4.5% - 4.99%	3,009,030,228.77	29.38%	21,071	25.51%	4.81%
5% - 5.49%	1,973,497,347.95	19.27%	15,059	18.23%	5.25%
5.5% - 5.99%	874,422,833.67	8.54%	8,463	10.25%	5.76%
6% - 6.49%	321,694,839.16	3.14%	3,779	4.57%	6.27%
6.5% - 6.99%	90,116,081.46	0.88%	1,115	1.35%	6.71%
7% - 7.49%	5,917,528.91	0.06%	100	0.12%	7.24%
7.5% - more	1,548,905.46	0.02%	36	0.04%	7.68%
	10,241,994,526.76	100.0%	82,602	100.0%	4.56%

3. Origination Year

Year	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
1992	12,070,068.48	0.12%	285	0.35%	5.08%
1993	25,437,652.30	0.25%	528	0.64%	4.92%
1994	51,549,102.68	0.50%	989	1.20%	4.82%
1995	51,512,428.50	0.50%	927	1.12%	4.81%
1996	115,146,422.13	1.12%	1,854	2.24%	4.73%
1997	165,870,636.33	1.62%	2,405	2.91%	4.79%
1998	215,896,635.24	2.11%	2,955	3.58%	4.95%
1999	435,430,143.29	4.25%	5,094	6.17%	4.81%
2000	333,530,399.59	3.26%	3,180	3.85%	4.87%
2001	354,552,716.67	3.46%	2,847	3.45%	4.81%
2002	389,211,045.50	3.80%	3,016	3.65%	4.75%
2003	655,764,396.98	6.40%	5,062	6.13%	4.50%
2004	977,622,438.09	9.55%	8,070	9.77%	4.31%
2005	1,662,824,845.62	16.24%	14,449	17.49%	3.85%
2006	1,512,480,093.87	14.77%	11,288	13.67%	4.26%
2007	1,857,253,129.10	18.13%	11,225	13.59%	4.92%
2008	1,338,293,211.61	13.07%	7,915	9.58%	5.10%
2009	87,549,160.78	0.85%	513	0.62%	4.58%
	10,241,994,526.76	100.0%	82,602	100.0%	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	1,685,864.92	0.02%	43	0.05%	4.52%
2010	3,888,631.37	0.04%	66	0.08%	4.51%
2011	5,276,346.44	0.05%	95	0.12%	4.97%
2012	6,305,527.60	0.06%	112	0.14%	4.89%
2013	9,891,484.04	0.10%	178	0.22%	4.79%
2014	12,825,024.64	0.13%	224	0.27%	4.71%
2015	14,051,194.79	0.14%	230	0.28%	4.78%
2016	17,683,256.95	0.17%	251	0.30%	4.79%
2017	20,994,875.99	0.20%	310	0.38%	4.85%
2018	29,708,036.82	0.29%	410	0.50%	4.96%
2019	31,377,341.87	0.31%	421	0.51%	4.84%
2020	23,751,625.52	0.23%	325	0.39%	4.88%
2021	19,847,066.30	0.19%	275	0.33%	4.78%
2022	32,588,913.48	0.32%	524	0.63%	4.86%
2023	42,949,245.89	0.42%	719	0.87%	4.88%
2024	81,545,179.12	0.80%	1,287	1.56%	4.76%
2025	76,974,174.86	0.75%	1,144	1.38%	4.64%
2026	138,507,796.32	1.35%	1,985	2.40%	4.64%
2027	190,048,775.70	1.86%	2,491	3.02%	4.75%
2028	230,266,451.84	2.25%	2,883	3.49%	4.88%
2029	430,769,074.92	4.21%	4,780	5.79%	4.74%
2030	393,925,179.86	3.85%	3,578	4.33%	4.71%
2031	536,406,107.10	5.24%	4,248	5.14%	4.64%
2032	479,456,018.57	4.68%	3,474	4.21%	4.72%
2033	664,505,059.75	6.49%	4,720	5.71%	4.51%
2034	899,831,145.26	8.79%	6,704	8.12%	4.33%
2035	1,463,570,284.69	14.29%	11,364	13.76%	3.87%
2036	1,339,098,366.02	13.07%	9,174	11.11%	4.28%
2037	1,669,595,698.81	16.30%	9,442	11.43%	4.94%
2038	1,192,451,111.18	11.64%	6,742	8.16%	5.13%
2039	78,215,831.54	0.76%	429	0.52%	4.56%
Until further notice (Credit mortgages)	104,003,834.60	1.02%	3,974	4.81%	3.46%
	10,241,994,526.76	100. %	82,602	100. %	4.56%

5. Seasoning

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 0.5	265,957,063.95	2.60%	1,585	1.92%	5.04%
0.5 - 1.0	579,783,465.43	5.66%	3,294	3.99%	5.14%
1.0 - 1.5	767,342,966.26	7.49%	4,652	5.63%	5.03%
1.5 - 2.0	1,131,329,777.02	11.05%	6,715	8.13%	5.00%
2.0 - 2.5	746,869,643.40	7.29%	4,818	5.83%	4.68%
2.5 - 3.0	535,284,701.66	5.23%	3,901	4.72%	4.42%
3.0 - 4.0	1,909,697,995.68	18.65%	15,882	19.23%	3.90%
4.0 - 5.0	1,248,768,449.47	12.19%	10,632	12.87%	4.13%
5.0 - 6.0	731,536,057.00	7.14%	5,701	6.90%	4.46%
6.0 - 7.0	408,463,640.25	3.99%	3,146	3.81%	4.69%
7.0 - 8.0	387,475,535.38	3.78%	3,034	3.67%	4.75%
8.0 - 9.0	355,117,547.16	3.47%	3,092	3.74%	4.84%
9.0 - 10.0	404,041,185.77	3.94%	4,580	5.54%	4.92%
more - 10.0	770,326,498.33	7.52%	11,570	14.01%	4.81%
	10,241,994,526.76	100.0%	82,602	100.0%	4.56%

6. Remaining Tenor

In Years	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
less - 01	2,910,697.98	0.02%	51	0.06%	4.46%
01-02	4,676,745.45	0.05%	85	0.10%	4.70%
02-03	5,965,635.85	0.06%	104	0.13%	4.88%
03-04	6,402,741.56	0.06%	119	0.14%	4.91%
04-05	11,448,950.44	0.11%	212	0.26%	4.75%
05-06	13,376,541.83	0.13%	224	0.27%	4.86%
06-07	14,907,219.29	0.15%	224	0.27%	4.59%
07-08	19,408,324.23	0.19%	292	0.35%	4.83%
08-09	24,314,582.28	0.24%	338	0.41%	4.82%
09-10	28,085,511.79	0.27%	393	0.48%	5.04%
10-11	32,100,860.61	0.31%	437	0.53%	4.83%
11-12	21,636,470.56	0.21%	280	0.34%	4.81%
12-13	23,096,753.33	0.23%	360	0.44%	4.95%
13-14	34,318,594.32	0.34%	545	0.66%	4.88%
14-15	57,946,390.75	0.57%	977	1.18%	4.71%
15-16	78,372,630.25	0.77%	1,210	1.46%	4.82%
16-17	100,436,227.99	0.98%	1,464	1.77%	4.59%
17-18	169,268,013.53	1.65%	2,336	2.83%	4.66%
18-19	186,404,685.59	1.82%	2,378	2.88%	4.80%
19-20	296,450,280.14	2.89%	3,538	4.28%	4.76%
20-21	433,508,364.73	4.23%	4,630	5.61%	4.81%
21-22	437,697,637.53	4.27%	3,646	4.41%	4.64%
22-23	553,139,082.50	5.40%	4,219	5.11%	4.64%
23-24	466,390,812.97	4.55%	3,340	4.04%	4.70%
24-25	769,939,803.03	7.52%	5,517	6.68%	4.46%
25-26	1,062,069,045.56	10.37%	8,150	9.87%	4.15%
26-27	1,685,217,985.08	16.45%	12,644	15.31%	3.92%
27-28	1,133,070,971.92	11.06%	7,033	8.51%	4.59%
28-29	1,802,479,250.06	17.60%	10,216	12.37%	5.02%
29-30	662,424,682.83	6.47%	3,653	4.42%	5.16%
30 - more	104,094,590.64	1.02%	3,975	4.81%	3.46%
Matured	434,442.14	0.00%	12	0.01%	4.80%
	10,241,994,526.76	100. %	82,602	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	521,173,483.46	5.09%	5,608	6.79%	4.95%
2010	770,054,268.93	7.52%	7,115	8.61%	4.68%
2011	880,096,928.23	8.59%	7,683	9.30%	4.48%
2012	607,990,170.82	5.94%	5,171	6.26%	4.71%
2013	583,014,889.09	5.69%	4,954	6.00%	5.17%
2014	397,177,103.07	3.88%	3,619	4.38%	5.20%
2015	526,624,106.00	5.14%	4,200	5.08%	4.40%
2016	884,306,508.41	8.63%	6,291	7.62%	4.52%
2017	876,269,560.19	8.56%	5,795	7.02%	5.02%
2018	1,028,811,712.68	10.05%	6,808	8.24%	5.21%
2019	242,424,275.02	2.37%	1,947	2.36%	5.52%
2020	88,574,014.08	0.86%	670	0.81%	4.77%
2021	310,690,684.05	3.03%	2,072	2.51%	4.52%
2022	104,960,100.35	1.02%	688	0.83%	4.99%
2023	36,706,355.13	0.36%	267	0.32%	5.39%
2024	7,675,249.89	0.07%	58	0.07%	5.72%
2025	26,274,725.59	0.26%	192	0.23%	4.74%
2026	342,168,404.93	3.34%	2,256	2.73%	4.68%
2027	741,808,779.54	7.24%	4,122	4.99%	4.95%
2028	190,343,716.96	1.86%	1,015	1.23%	5.25%
2029	4,067,569.85	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	104,003,834.60	1.02%	3,974	4.81%	3.46%
Floating	966,778,085.89	9.44%	8,069	9.77%	1.94%
	10,241,994,526.76	100.0%	82,602	100.0%	4.56%

8. Geography

Province	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Drenthe	303,105,938.99	2.96%	1,857	3.44%	4.51%
Flevoland	255,208,646.76	2.49%	1,309	2.43%	4.53%
Friesland	264,990,983.97	2.59%	1,734	3.22%	4.50%
Gelderland	1,541,375,190.76	15.05%	8,281	15.35%	4.49%
Groningen	228,634,165.35	2.23%	1,634	3.03%	4.62%
Limburg	475,453,719.79	4.64%	2,916	5.41%	4.57%
Noord-Brabant	1,264,464,394.08	12.35%	6,564	12.17%	4.55%
Noord-Holland	2,056,891,128.20	20.08%	9,530	17.67%	4.58%
Overijssel	816,432,171.71	7.97%	4,822	8.94%	4.48%
Utrecht	866,385,349.05	8.46%	4,089	7.58%	4.59%
Zeeland	164,440,151.63	1.61%	1,079	2.00%	4.64%
Zuid-Holland	2,004,612,686.47	19.57%	10,126	18.77%	4.64%
	10,241,994,526.76	100.0%	53,941	100.0%	4.56%

9. Loan to Foreclosure Value

	Current Period				Weighted Average Coupon
In %	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 82,19 %					
less - 40.00%	494,258,055.48	4.82%	7,729	14.33%	4.47%
40.01% - 50.00%	596,400,342.38	5.82%	4,830	8.95%	4.46%
50.01% - 60.00%	800,725,475.75	7.81%	5,288	9.80%	4.44%
60.01% - 70.00%	1,068,416,827.14	10.43%	6,064	11.24%	4.45%
70.01% - 80.00%	1,419,100,691.10	13.85%	7,300	13.53%	4.46%
80.01% - 85.00%	716,350,480.52	6.99%	3,229	5.99%	4.55%
85.01% - 90.00%	888,918,302.50	8.67%	3,867	7.17%	4.55%
90.01% - 95.00%	846,121,629.05	8.26%	3,356	6.22%	4.60%
95.01% - 100.00%	1,637,700,357.81	15.99%	5,877	10.90%	4.59%
100.01% - 105.00%	374,832,780.14	3.65%	1,341	2.49%	4.62%
105.01% - 110.00%	256,954,242.61	2.50%	892	1.65%	4.76%
110.01% - 115.00%	261,829,010.74	2.55%	904	1.68%	4.87%
115.01% - 120.00%	324,656,128.60	3.16%	1,109	2.06%	4.83%
120.01% - 125.00%	555,730,202.94	5.42%	2,155	4.00%	4.86%
	10,241,994,526.76	100.0%	53,941	100.0%	4.56%

10. Loan to Indexed Foreclosure Value

In %	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
average: 73,42 %					
less - 40.00%	1,288,303,044.72	12.57%	15,829	29.35%	4.63%
40.01% - 50.00%	861,761,598.76	8.41%	5,425	10.06%	4.48%
50.01% - 60.00%	996,342,197.74	9.72%	5,224	9.69%	4.43%
60.01% - 70.00%	1,138,916,516.60	11.12%	5,311	9.85%	4.37%
70.01% - 80.00%	1,354,137,500.96	13.22%	5,624	10.43%	4.46%
80.01% - 85.00%	817,529,143.95	7.98%	3,092	5.73%	4.46%
85.01% - 90.00%	801,492,239.95	7.82%	2,935	5.44%	4.46%
90.01% - 95.00%	722,113,411.13	7.05%	2,553	4.73%	4.57%
95.01% - 100.00%	700,722,816.90	6.84%	2,479	4.60%	4.72%
100.01% - 105.00%	558,061,312.04	5.44%	1,964	3.64%	4.83%
105.01% - 110.00%	217,793,655.65	2.12%	726	1.35%	4.75%
110.01% - 115.00%	230,418,414.30	2.24%	792	1.47%	4.85%
115.01% - 120.00%	261,257,431.94	2.55%	882	1.64%	5.00%
120.01% - 125.00%	235,120,621.31	2.29%	857	1.59%	5.05%
125.01% - 128.00%	58,024,620.81	0.56%	248	0.46%	5.20%
	10,241,994,526.76	100%	53,941	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	36,359,253.37	0.35%	2,132	3.95%	5.03%
25.000,00 - 50.000,00	181,583,000.34	1.77%	4,624	8.57%	4.98%
50.000,00 - 75.000,00	305,623,151.66	2.98%	4,813	8.92%	4.91%
75.000,00 - 100.000,00	427,388,162.08	4.17%	4,795	8.89%	4.76%
100.000,00 - 125.000,00	509,717,364.28	4.97%	4,473	8.29%	4.76%
125.000,00 - 150.000,00	703,690,791.08	6.87%	5,062	9.38%	4.68%
150.000,00 - 175.000,00	720,686,911.50	7.03%	4,411	8.18%	4.63%
175.000,00 - 200.000,00	830,981,868.15	8.11%	4,398	8.15%	4.63%
200.000,00 - 225.000,00	674,896,596.86	6.58%	3,164	5.87%	4.62%
225.000,00 - 250.000,00	739,632,737.38	7.22%	3,100	5.75%	4.53%
250.000,00 - 275.000,00	619,259,442.40	6.04%	2,346	4.35%	4.58%
275.000,00 - 300.000,00	614,435,696.04	5.99%	2,118	3.93%	4.51%
300.000,00 - 325.000,00	441,953,451.33	4.31%	1,407	2.61%	4.50%
325.000,00 - 350.000,00	424,890,549.57	4.14%	1,250	2.32%	4.41%
350.000,00 - 375.000,00	343,202,166.16	3.35%	944	1.75%	4.48%
375.000,00 - 400.000,00	350,241,197.80	3.41%	895	1.66%	4.44%
400.000,00 - 425.000,00	237,567,197.40	2.31%	573	1.06%	4.48%
425.000,00 - 450.000,00	229,867,449.39	2.24%	522	0.97%	4.40%
450.000,00 - 475.000,00	172,541,879.99	1.68%	373	0.69%	4.50%
475.000,00 - 500.000,00	228,178,108.63	2.22%	462	0.86%	4.37%
500.000,00 - 600.000,00	493,822,281.75	4.82%	894	1.66%	4.39%
600.000,00 - 700.000,00	316,846,932.40	3.09%	485	0.90%	4.38%
700.000,00 - 800.000,00	208,789,213.26	2.03%	277	0.51%	4.37%
800.000,00 - 900.000,00	127,955,147.32	1.24%	149	0.28%	4.39%
900.000,00 - 1.000.000,00	111,916,593.96	1.09%	117	0.22%	4.20%
1.000.000,00 - 1.250.000,00	106,239,228.98	1.03%	95	0.18%	4.44%
1.250.000,00 - 1.500.000,00	83,728,153.68	0.81%	62	0.12%	4.34%
1.500.000,00 - more					
	10,241,994,526.76	100.0%	53,941	100.0%	4.56%

12. Property Description

Description	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Flat / Apartment	1,244,572,610.77	12.15%	7,210	13.37%	4.66%
House	8,997,421,915.99	87.84%	46,731	86.63%	4.55%
	10,241,994,526.76	100.0%	53,941	100.0%	4.56%

13. Occupancy Status

Occupancy Status	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Borrowers	% of Total	
Owner Occupied	10,241,994,526.76	100.00%	53,941	100.00%	4.56%
	10,241,994,526.76	100.0%	53,941	100.0%	4.56%

14. Mortgage Payment Frequency

Payment Frequency	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
Monthly	10,241,994,526.76	100.00%	82,602	100.00%	4.56%
	10,241,994,526.76	100.0%	82,602	100.0%	4.56%

15. Interest Payment Type

Interest Payment Type	Current Period				Weighted Average Coupon
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loanparts	% of Total	
Euribor 1M	889,300,363.00	8.68%	7,301	8.84%	1.85%
Euribor 3M	25,765,848.19	0.25%	235	0.28%	2.45%
Euribor 6M	51,711,874.70	0.50%	533	0.65%	3.20%
Fixed	9,275,216,440.87	90.56%	74,533	90.23%	4.84%
	10,241,994,526.76	100.0%	82,602	100.0%	4.56%

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	93,735,351.51	0.91%	2,800	5.19%	4.74%
1-2	516,064,880.87	5.03%	7,136	13.23%	4.71%
2-3	1,113,214,803.20	10.86%	9,016	16.72%	4.68%
3-4	1,811,360,864.43	17.68%	9,979	18.50%	4.61%
4-5	2,432,869,214.46	23.75%	10,665	19.77%	4.60%
5-6	2,373,379,118.80	23.17%	8,900	16.50%	4.57%
6-7	1,178,217,508.81	11.50%	3,650	6.77%	4.40%
7-8	394,461,144.47	3.85%	1,009	1.87%	4.25%
8-9	134,232,907.05	1.31%	321	0.60%	4.10%
9-10	68,077,865.35	0.66%	154	0.29%	4.35%
10 - more	126,380,867.81	1.23%	311	0.58%	4.15%
	10,241,994,526.76	100.0%	53,941	100.0%	4.56%

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	183,394,411.77	1.79%	3,487	6.46%	3.14%
0.05 - 0.10	811,439,007.56	7.92%	8,061	14.94%	3.61%
0.10 - 0.15	1,378,388,578.25	13.46%	9,494	17.60%	4.20%
0.15 - 0.20	1,905,877,018.86	18.61%	9,921	18.39%	4.57%
0.20 - 0.25	2,287,465,334.12	22.33%	9,951	18.45%	4.70%
0.25 - 0.30	2,146,496,552.44	20.96%	8,417	15.60%	4.84%
0.30 - 0.35	1,014,713,353.30	9.91%	3,278	6.08%	4.98%
0.35 - 0.40	280,782,487.49	2.74%	689	1.28%	4.98%
0.40 - 0.45	85,107,670.11	0.83%	221	0.41%	4.93%
0.45 - 0.50	47,677,390.75	0.47%	138	0.26%	4.90%
0.50 - 0.55	29,377,566.05	0.29%	83	0.15%	5.00%
0.55 - 0.60	17,959,269.53	0.18%	52	0.10%	4.82%
0.60 - 0.65	13,100,865.28	0.13%	33	0.06%	4.51%
0.65 - 0.70	7,734,347.50	0.08%	24	0.04%	4.81%
0.70 - more	32,480,673.75	0.32%	92	0.17%	4.68%
	10,241,994,526.76	100.0%	53,941	100.0%	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	53,065	0.04	42.10	21.51	63.65	10,041,563,457.60	98.38%	98.04%
0 - 1	602	17,786.90	283,812.20	8,390.99	309,990.09	136,529,728.90	1.12%	1.33%
1 - 2	135	15,596.71	171,439.98	4,420.68	191,457.37	30,025,898.50	0.25%	0.29%
2 - 3	62	1,328.35	147,432.71	3,609.11	152,370.17	14,660,236.01	0.12%	0.14%
3 - 4	25	116.82	75,868.50	1,228.62	77,213.94	5,118,953.36	0.05%	0.04%
4 - 5	16	16,500.34	101,211.54	1,005.68	118,717.56	5,142,867.59	0.03%	0.05%
5 - 6	10	879.86	45,512.75	1,639.61	48,032.22	2,019,637.01	0.02%	0.01%
more - 6	26	3,949.10	268,494.62	8,687.79	281,131.51	6,933,747.79	0.05%	0.06%
	53,941	56,158.12	1,093,814.40	29,003.99	1,178,976.51	10,241,994,526.76	100.0%	100.0%

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	000	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