

# Mermaid

## Values in DKK

General	
Name of Transaction	Mermaid 2007-1
Name of Reference Pool Servicer	Realkredit Danmark
Currency	DKK
Payment Date	30/07/2008
Reporting Date	21/07/2008
Collection Date	30/06/2008
3 Month Euribor	4.848%
Start of Interest accrual period	30/04/2008
End of Interest accrual period	30/07/2008
Number of days in interest accrual period	91
Exchange Rate	7.4508

1) Remittance Distribution Data	
<b>Beginning Aggregate Principal Balance</b>	<b>37,748,696,443</b>
Current Period Realized Losses after excess spread	-
Current Period Collections	-1,222,945,737
<b>Aggregate Principal Balance at End of Period</b>	<b>36,525,750,706</b>
Initial Aggregate Principal Balance	<b>44,803,540,984</b>
Less Cumulative Principal Collections	8,277,790,278
Less Cumulative Losses	-
Plus Cumulative Recoveries & Unjustified Losses	-
Current Aggregate Principal Balance	<b>36,525,750,706</b>

2) Collections		
	Number	Amount
Removed Reference Claims	111	301,249,520
Prepaid Principal Received (Full Prepayments)	445	694,352,521
Scheduled Principal and Partial Prepayments Received		227,343,696
	<b>556</b>	<b>1,222,945,737</b>

3) Cumulative Aggregate Losses / Recoveries		(Negative Numbers)		
	Losses	Late Recoveries	Unjustified Losses	
Brought Forward from previous period	-	-	-	
New: Losses, Late Recoveries & Unjustified Losses	199,665	-	-	
Available Excess Spread	95,420,316			
New Losses after Excess spread	-			
Carried Forward to next period	-	-	-	

4) Outstanding Threshold Amount and Interest Subparticipation	
<b>Threshold Amount (Initial Balance)</b>	<b>22,742,822</b>
<b>Threshold Amount (Beginning Balance)</b>	<b>22,742,822</b>
Current Period Realized Losses	199,665
Available Excess Spread	95,420,316
Current Period Late Recoveries	-
Current Period Realized Losses after Excess spread	-
Current Period Unjustified Loss Recoveries	-
<b>Threshold Amount (Ending Balance)</b>	<b>22,742,822</b>

5) Delinquencies, Defaults			
Portfolio Delinquency	Number of claims	Principal in Arrears	Percent in Arrears
1 month	15	7,738,779	0.021%
1 - 2 months			0.000%
2 - 3 months	22	51,191,274	0.140%
greater than 3 months	1	2,620,000	0.007%

6) Additional information	
<b>Enforcement events</b>	
Number of enforcement events	1
Aggregate outstanding nominal amount in arrears	319,665
Aggregate amount in arrears	4,354
<b>Credit events</b>	
Number of properties sold	1
Aggregate Nominal Amount of properties sold	319,665
Average enforcement costs	-
Average realised loss in period	199,665
Ratio of total recoveries to Outstanding Nominal Amount	37.5%
Average time from possession to sale (days)	90
Average arrears at time of sale	4,354
Average realised loss since cut-off date	199,665
<b>Reference Loans Removed</b>	
Loans removed due to non compliance	301,249,520

7) By number of loans	
<b>Beginning loans</b>	16,520
Loans prepaid in full	445
Loans removed from pool	111
Foreclosed Properties	1
<b>End loans Carried Forward</b>	<b>15,964</b>

## Mermaid Values in EUR

General			
Name of Transaction	Mermaid 2007-1		
Name of Reference Pool Servicer	Realkredit Danmark		
Currency	EUR		
Payment Date	30/07/2008		
Reporting Date	21/07/2008		
Collection Date	30/06/2008		
3 Month Euribor	4,848%		
Start of Interest accrual period	30/04/2008		
End of Interest accrual period	30/07/2008		
Number of days in interest accrual period	91		
Exchange Rate	7.4508		
1) Remittance Distribution Data			
<b>Beginning Aggregate Principal Balance</b>			<b>5,066,395,077</b>
Current Period Realised Losses			-
Current Period Collections		-	164,136,165
<b>Aggregate Principal Balance at End of Period</b>			<b>4,902,258,913</b>
Initial Aggregate Principal Balance	<b>6,013,252,400</b>		
Less Cumulative Principal Collections	1,110,993,488		
Less Cumulative Losses	-		
Plus Cumulative Recoveries & Unjustified Losses	-		
Current Aggregate Principal Balance	<b>4,902,258,913</b>		
2) Collections			
	<b>Number</b>	<b>Amount</b>	
Removed Reference Claims	111	40,431,836	
Prepaid Principal Received (Full Prepayments)	445	93,191,674	
Scheduled Principal and Partial Prepayments Received	-	30,512,656	
	556	164,136,165	
3) Cumulative Aggregate Losses / Recoveries			
	(Negative Numbers)		
	<b>Losses</b>	<b>Late Recoveries</b>	<b>Unjustified Losses</b>
Brought Forward from previous period	-	-	-
New: Losses, Late Recoveries & Unjustified Losses	26,798	-	-
Available Excess Spread	12,806,721		
New Losses after Excess spread	-		
Carried Forward to next period	-	-	-
4) Outstanding Threshold Amount and Interest Subparticipation			
<b>Threshold Amount (Initial Balance)</b>			<b>3,052,400</b>
<b>Threshold Amount (Beginning Balance)</b>			<b>3,052,400</b>
Current Period Realized Losses	26,798		
Available Excess Spread	12,806,721		
Current Period Late Recoveries	-		
Current Period Realized Losses after Excess spread	-		
Current Period Unjustified Loss Recoveries	-		
<b>Threshold Amount (Ending Balance)</b>			<b>3,052,400</b>
5) Delinquencies, Defaults			
<b>Portfolio Delinquency</b>	<b>Number of claims</b>	<b>Principal in Arrears</b>	<b>Percent in Arrears</b>
1 month	15	1,038,651	0.021%
1 - 2 months	-	-	0.000%
2 - 3 months	22	6,870,574	0.140%
greater than 3 months	1	351,640	0.007%
6) Additional information			
<b>Enforcement events</b>			
Number of enforcement events	1		
Aggregate outstanding nominal amount in arrears	42,903		
Aggregate amount in arrears	584		
<b>Credit events</b>			
Number of properties sold	1		
Aggregate Nominal Amount of properties sold	42,903		
Average enforcement costs	-		
Average realised loss in period	26,798		
Ratio of total recoveries to Outstanding Nominal Amount	37.5%		
Average time from possession to sale (days)	90		
Average arrears at time of sale	584		
Average realised loss since cut-off date	26,798		
<b>Reference Loans Removed</b>			
Loans removed due to non compliance	40,431,836		
7) By number of loans			
<b>Beginning loans</b>			16,520
Loans prepaid in full			445
Loans removed from pool			111
Foreclosed Properties			1
<b>End loans Carried Forward</b>			15,964

General	
Name of Transaction	Mermaid 2007-1
Name of Reference Pool Servicer	Realkredit Danmark
Currency	EUR
Payment Date	30/07/2008
Reporting Date	21/07/2008
Determination Date	30/06/2008
3 Month Euribor	4.848%
Begin of Interest accrual date	30/04/2008
End of Interest accrual date	30/07/2008
Interest Days	91

### 1) Distribution Summary

Class	Initial Class Principal Amount	Principal Balance before Distribution	Spread over 3M-Euribor	Principal Distribution	Euribor Distribution	Spread Distribution	Interest Distribution	Total Distribution	Principal Loss	Principal Balance after Distribution	DE-ISIN
A1	1,250,000,000.00	303,142,677.16	0.08%	164,136,164.84	3,714,912.46	61,302.19	3,776,214.65	167,912,379.49	-	139,006,512.32	XS0305381880
A2	4,282,200,000.00	4,282,200,000.00	0.14%	-	52,476,933.60	1,515,423.00	53,992,356.60	53,992,356.60	-	4,282,200,000.00	XS0305384041
B	222,500,000.00	222,500,000.00	0.20%	-	2,726,663.33	112,486.11	2,839,149.44	2,839,149.44	-	222,500,000.00	XS0305384397
C	69,100,000.00	69,100,000.00	0.30%	-	846,797.47	52,400.83	899,198.30	899,198.30	-	69,100,000.00	XS0305384470
D	93,200,000.00	93,200,000.00	0.50%	-	1,142,134.93	117,794.44	1,259,929.38	1,259,929.38	-	93,200,000.00	XS0305384553
E	45,100,000.00	45,100,000.00	0.65%	-	552,685.47	74,101.81	626,787.27	626,787.27	-	45,100,000.00	XS0305384637
F	48,100,000.00	48,100,000.00	2.20%	-	589,449.47	267,489.44	856,938.91	856,938.91	-	48,100,000.00	XS0305385790
<b>Totals Credit Linked Notes</b>	<b>6,010,200,000.00</b>	<b>5,063,342,677.16</b>		<b>164,136,164.84</b>	<b>62,049,576.73</b>	<b>2,200,997.82</b>	<b>64,250,574.55</b>	<b>228,386,739.39</b>	<b>-</b>	<b>4,899,206,512.32</b>	

### 2) Principal Distribution

Class	Number of Notes	Pool Factor	Initial Class Principal Amount	Principal Balance before Distribution	Scheduled Principal Received	Unscheduled Principal / Prepayments Received	Total Principal Distribution	Realized Loss	Unjustified Loss Compensation	Late Recoveries Compensation	Ending Principal Balance
A1	25,000	0.111205210	1,250,000,000.00	303,142,677.16			164,136,164.84	-	-	-	139,006,512.32
A2	85,644	1.000000000	4,282,200,000.00	4,282,200,000.00			0	-	-	-	4,282,200,000.00
B	4,450	1.000000000	222,500,000.00	222,500,000.00			0	-	-	-	222,500,000.00
C	1,382	1.000000000	69,100,000.00	69,100,000.00			0	-	-	-	69,100,000.00
D	1,864	1.000000000	93,200,000.00	93,200,000.00			0	-	-	-	93,200,000.00
E	902	1.000000000	45,100,000.00	45,100,000.00			0	-	-	-	45,100,000.00
F	962	1.000000000	48,100,000.00	48,100,000.00			0	-	-	-	48,100,000.00
Threshold amount		1.000000000	3,052,400.00	3,052,400.00			0	-	-	-	3,052,400.00
<b>Totals</b>	<b>120,204</b>		<b>6,013,252,400.00</b>	<b>5,066,395,077.16</b>	<b>30,512,655.82</b>	<b>133,623,509.02</b>	<b>164,136,164.84</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>4,902,258,912.32</b>

### 3) Interest Distribution

Class	Number of Notes	Initial Class Principal Amount	Principal Balance before Distribution	Spread over 3M-Euribor	Coupon	Euribor Distribution	Spread Distribution	Total Interest Distribution	Total Interest Distribution per Note
A1	25,000	1,250,000,000.00	303,142,677.16	0.08%	4.928%	3,714,912.46	61,302.19	3,776,214.65	151.05
A2	85,644	4,282,200,000.00	4,282,200,000.00	0.14%	4.988%	52,476,933.60	1,515,423.00	53,992,356.60	630.43
B	4,450	222,500,000.00	222,500,000.00	0.20%	5.048%	2,726,663.33	112,486.11	2,839,149.44	638.01
C	1,382	69,100,000.00	69,100,000.00	0.30%	5.148%	846,797.47	52,400.83	899,198.30	650.65
D	1,864	93,200,000.00	93,200,000.00	0.50%	5.348%	1,142,134.93	117,794.44	1,259,929.38	675.93
E	902	45,100,000.00	45,100,000.00	0.65%	5.498%	552,685.47	74,101.81	626,787.27	694.89
F	962	48,100,000.00	48,100,000.00	2.20%	7.048%	589,449.47	267,489.44	856,938.91	890.79
<b>Totals Credit Linked Notes</b>	<b>120,204</b>	<b>6,010,200,000.00</b>	<b>5,063,342,677.16</b>			<b>62,049,576.73</b>	<b>2,200,997.82</b>	<b>64,250,574.55</b>	

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3 Month Euribor	4.848%
Begin of Interest accrual date	30/04/2008
End of Interest accrual date	30/07/2008
Interest Days	91

BTL	
Loan sizes	Amount
Max	114,635,598
Min	249
Average	2,215,780

RMBS	
Loan sizes	Amount
Max	78,285,572
Min	2,440
Average	3,792,423

SME	
Loan sizes	Amount
Max	117,827,919
Min	1,807
Average	4,085,110

1) Current Amount - BTL				
Balance Bucket	Amount	Number	% of BTL	% of Total Pool
0 - 500000	536,607,634	1,895	4.8%	1.5%
500001 - 1000000	1,249,111,117	1,706	11.2%	3.4%
1000001 - 1500000	1,157,408,800	947	10.4%	3.2%
1500001 - 2000000	910,798,730	528	8.2%	2.5%
2000001 - 3000000	1,292,123,224	535	11.6%	3.5%
3000001 - 6000000	2,046,374,018	485	18.4%	5.6%
6000001 - 9000000	1,455,011,736	201	13.1%	4.0%
9000001 - 12000000	838,885,804	82	7.5%	2.3%
12000001 - 18000000	498,080,436	35	4.5%	1.4%
18000001 - 30000000	504,682,174	23	4.5%	1.4%
30000001 - 50000000	300,102,868	8	2.7%	0.8%
50000001 - 75000000	243,769,286	4	2.2%	0.7%
75000001 - 150000000	114,635,598	1	1.0%	0.3%
150000001 - 250000000	-	-	0.0%	0.0%
<b>Total</b>	<b>11,147,591,424</b>	<b>6,450</b>	<b>100%</b>	<b>31%</b>
Max	114,635,598			
Min	249			
Average	2,215,780			

1) Current Amount - RMBS				
Balance Bucket	Amount	Number	% of RMBS	% of Total Pool
0 - 500000	164,601,362	721	2.2%	0.5%
500001 - 1000000	462,191,872	625	6.2%	1.3%
1000001 - 1500000	533,986,422	430	7.2%	1.5%
1500001 - 2000000	482,823,376	280	6.5%	1.3%
2000001 - 3000000	635,703,474	264	8.5%	1.7%
3000001 - 6000000	1,397,930,446	330	18.8%	3.8%
6000001 - 9000000	886,764,736	119	11.9%	2.4%
9000001 - 12000000	774,230,222	74	10.4%	2.1%
12000001 - 18000000	944,879,571	64	12.7%	2.6%
18000001 - 30000000	485,148,915	21	6.5%	1.3%
30000001 - 50000000	413,122,954	11	5.5%	1.1%
50000001 - 75000000	108,696,748	2	1.5%	0.3%
75000001 - 150000000	154,447,110	2	2.1%	0.4%
150000001 - 250000000	-	-	0.0%	0.0%
<b>Total</b>	<b>7,444,527,208</b>	<b>2,943</b>	<b>100%</b>	<b>20%</b>
Max	78,285,572			
Min	2,440			
Average	3,792,423			

1) Current Amount - SME				
Balance Bucket	Amount	Number	% of BTL	% of Total Pool
0 - 500000	382,702,396	1,760	2.1%	1.0%
500001 - 1000000	822,566,079	1,111	4.6%	2.3%
1000001 - 1500000	942,878,099	775	5.3%	2.6%
1500001 - 2000000	931,047,471	539	5.2%	2.5%
2000001 - 3000000	1,876,298,483	765	10.5%	5.1%
3000001 - 6000000	3,979,235,874	941	22.2%	10.9%
6000001 - 9000000	2,274,673,496	316	12.7%	6.2%
9000001 - 12000000	1,415,761,720	138	7.9%	3.9%
12000001 - 18000000	1,471,593,700	121	9.8%	4.8%
18000001 - 30000000	970,114,793	66	8.2%	4.0%
30000001 - 50000000	465,967,804	8	5.4%	2.7%
50000001 - 75000000	243,769,286	4	2.6%	1.3%
75000001 - 150000000	114,635,598	1	3.6%	1.8%
150000001 - 250000000	-	-	0.0%	0.0%
<b>Total</b>	<b>17,933,632,074</b>	<b>6,571</b>	<b>100%</b>	<b>49%</b>
Max	117,827,919			
Min	1,807			
Average	4,085,110			

2) Original LTV - BTL				
LTV Bucket (%)	Amount	Number	% of BTL	% of Total Pool
0 - 10	148,110,495	254	1.3%	0.4%
10.01 - 20	408,846,048	348	3.7%	1.1%
20.01 - 30	680,996,194	494	6.1%	1.9%
30.01 - 40	871,615,492	636	7.8%	2.4%
40.01 - 50	981,776,480	662	8.8%	2.7%
50.01 - 60	1,367,983,063	682	12.3%	3.7%
60.01 - 70	1,809,408,550	1,010	16.2%	5.0%
70.01 - 80	3,020,450,070	1,702	27.1%	8.3%
80.01 - 90	1,845,525,590	657	16.6%	5.1%
90.01 -	12,879,441	5	0.1%	0.0%
<b>Total</b>	<b>11,147,591,424</b>	<b>6,450</b>	<b>100%</b>	<b>31%</b>
Max	222.4			
Min	0.0			
Weighed Average	60.2			

2) Original LTV - RMBS				
LTV Bucket (%)	Amount	Number	% of RMBS	% of Total Pool
0 - 10	185,290,093	211	2.5%	0.5%
10.01 - 20	500,173,099	328	6.7%	1.4%
20.01 - 30	689,071,377	368	9.3%	1.9%
30.01 - 40	1,197,368,895	421	16.1%	3.3%
40.01 - 50	983,540,237	410	13.2%	2.7%
50.01 - 60	776,968,680	414	10.4%	2.1%
60.01 - 70	960,957,458	401	12.9%	2.6%
70.01 - 80	1,593,901,392	329	21.4%	4.4%
80.01 - 90	557,255,978	61	7.5%	1.5%
90.01 -	-	-	0.0%	0.0%
<b>Total</b>	<b>7,444,527,208</b>	<b>2,943</b>	<b>100%</b>	<b>20%</b>
Max	84.5			
Min	0.0			
Weighed Average	51.6			

2) Original LTV - SME				
LTV Bucket (%)	Amount	Number	% of SME	% of Total Pool
0 - 10	350,475,674	455	2.0%	1.0%
10.01 - 20	1,070,896,333	581	6.0%	2.9%
20.01 - 30	2,195,641,848	993	12.2%	6.0%
30.01 - 40	2,819,401,953	1,259	15.7%	7.7%
40.01 - 50	3,909,914,845	1,330	21.8%	10.7%
50.01 - 60	4,008,677,369	1,114	22.4%	11.0%
60.01 - 70	2,656,627,007	701	14.8%	7.3%
70.01 - 80	858,804,579	128	4.8%	2.4%
80.01 - 90	60,947,439	8	0.3%	0.2%
90.01 -	2,245,027	2	0.0%	0.0%
<b>Total</b>	<b>17,933,632,074</b>	<b>6,571</b>	<b>100%</b>	<b>49%</b>
Max	115.1			
Min	0.1			
Weighed Average	45.2			

3) Current LTV - BTL				
LTV Bucket (%)	Amount	Number	% of BTL	% of Total Pool
0 - 10	352,593,681	534	3.2%	1.0%
10.01 - 20	915,650,835	861	8.2%	2.5%
20.01 - 30	1,356,398,492	1,000	12.2%	3.7%
30.01 - 40	1,523,020,566	948	13.7%	4.2%
40.01 - 50	1,536,816,913	779	13.8%	4.2%
50.01 - 60	1,433,549,049	631	12.9%	3.9%
60.01 - 70	1,519,851,037	678	13.6%	4.2%
70.01 - 80	2,066,718,152	840	18.5%	5.7%
80.01 - 90	438,719,700	178	3.9%	1.2%
90.01 -	4,273,000	1	0.0%	0.0%
<b>Total</b>	<b>11,147,591,424</b>	<b>6,450</b>	<b>100%</b>	<b>31%</b>
Max	133.7			
Min	0.0			
Weighed Average	48.8			

3) Current LTV - RMBS				
LTV Bucket (%)	Amount	Number	% of RMBS	% of Total Pool
0 - 10	304,040,899	314	4.1%	0.8%
10.01 - 20	908,472,178	434	12.2%	2.5%
20.01 - 30	994,627,639	440	13.4%	2.7%
30.01 - 40	1,312,277,184	416	17.6%	3.6%
40.01 - 50	1,037,933,542	358	13.9%	2.8%
50.01 - 60	1,285,871,067	446	17.3%	3.5%
60.01 - 70	693,988,630	339	9.3%	1.9%
70.01 - 80	799,420,581	173	10.7%	2.2%
80.01 - 90	107,895,489	23	1.4%	0.3%
90.01 -	-	-	0.0%	0.0%
<b>Total</b>	<b>7,444,527,208</b>	<b>2,943</b>	<b>100%</b>	<b>20%</b>
Max	82.0			
Min	0.0			
Weighed Average	42.9			

3) Current LTV - SME				
LTV Bucket (%)	Amount	Number	% of SME	% of Total Pool
0 - 10	800,043,151	1,029	4.5%	2.2%
10.01 - 20	1,835,297,219	1,094	10.2%	5.0%
20.01 - 30	3,278,712,009	1,316	18.3%	9.0%
30.01 - 40	3,763,424,166	1,213	21.0%	10.3%
40.01 - 50	3,993,681,293	1,019	22.3%	10.9%
50.01 - 60	2,778,794,629	665	15.5%	7.6%
60.01 - 70	974,107,690	187	5.4%	2.7%
70.01 - 80	446,379,452	38	2.5%	1.2%
80.01 - 90	60,947,439	8	0.3%	0.2%
90.01 -	2,245,027	2	0.0%	0.0%
<b>Total</b>	<b>17,933,632,074</b>	<b>6,571</b>	<b>100%</b>	<b>49%</b>
Max	115.1			
Min	0.1			
Weighed Average	37.9			

4) Seasoning - BTL				
Seasoning (in years)	Amount	Number	% of BTL	% of Total Pool
0 - 1	-	-	0.0%	0.0%
1.01 - 2	1,790,921,786	676	16.1%	4.9%
2.01 - 3	3,812,165,326	1,466	34.2%	10.4%
3.01 - 4	2,271,810,735	1,159	20.4%	6.2%
4.01 - 5	1,098,482,337	751	9.9%	3.0%
5.01 - 7	1,339,962,297	1,093	12.0%	3.7%
7.01 - 10	461,833,645	541	4.1%	1.3%
10.01 - 15	267,305,422	453	2.4%	0.7%
15.01 - 20	72,981,648	189	0.7%	0.2%
20.01 - 25	17,744,939	37	0.2%	0.0%
>25	14,383,290	85	0.1%	0.0%
<b>Total</b>	<b>11,147,591,424</b>	<b>6,450</b>	<b>100%</b>	<b>31%</b>
Max	105.6			
Min	1.3			
Weighed Average	3.8			

5) Maturity (years) - BTL				
	Amount	Number	% of BTL	% of Total Pool
0 - 1	11,577,548	49	0.1%	0.0%
1.01 - 5	192,473,525	150	1.7%	0.5%
5.01 - 10	315,501,495	407	2.8%	0.9%
10.01 - 15	437,576,196	602	3.9%	1.2%
15.01 - 20	626,932,262	681	5.6%	1.7%
20.01 - 25	1,545,858,605	1,220	13.9%	4.2%
25.01 - 30	8,017,671,793	3,341	71.9%	22.0%
<b>Total</b>	<b>11,147,591,424</b>	<b>6,450</b>	<b>100%</b>	<b>31%</b>
Max	29.0			
Min	0.3			
Average	24.5			

6) Amortisation Profile - BTL				
	Amount	Number	% of BTL	% of Total Pool
Amortising	4,654,368,931	4,304	41.8%	12.7%
10 year bullit	323,766,946	96	2.9%	0.9%
Temporary Bullit	6,065,535,468	1,849	54.4%	16.6%
Other	103,920,080	201	0.9%	0.3%
<b>Total</b>	<b>11,147,591,424</b>	<b>6,450</b>	<b>100%</b>	<b>31%</b>

7) Internal Ranking - BTL				
	Amount	Number	% of BTL	% of Total Pool
1	8,912,070,115	5,031	79.9%	24.4%
2	1,509,482,382	968	13.5%	4.1%
>=3	726,038,927	451	6.5%	2.0%
<b>Total</b>	<b>11,147,591,424</b>	<b>6,450</b>	<b>100%</b>	<b>31%</b>

8) Region - BTL				
Region	Amount	Number	% of BTL	% of Total Pool
Bornholm	73,062,193	100	0.7%	0.2%
Frederiksborg	338,820,845	223	3.0%	0.9%
Fyn	958,058,532	658	8.6%	2.6%
København	425,846,208	173	3.8%	1.2%
København Municipality	2,498,148,579	703	22.4%	6.8%
Nordjylland	1,191,316,603	803	10.7%	3.3%
Other	5,513,155	10	0.0%	0.0%
Ribe	281,922,060	255	2.5%	0.8%
Ringkjøbing	236,589,705	230	2.1%	0.6%
Roskilde	171,017,226	132	1.5%	0.5%
Storstrøm	262,977,303	286	2.4%	0.7%
Sønderjylland	364,098,420	324	3.3%	1.0%
Vejle	1,088,225,380	656	9.8%	3.0%
Vestsjælland	395,907,814	388	3.6%	1.1%
Viborg	236,351,333	268	2.1%	0.6%
Århus	2,619,736,068	1,241	23.5%	7.2%
<b>Total</b>	<b>11,147,591,424</b>	<b>6,450</b>	<b>100%</b>	<b>31%</b>

4) Seasoning - RMBS					
Seasoning (in years)	Amount	Number	% of RMBS	% of Total Pool	
0 - 1	-	-	0.0%	0.0%	
1.01 - 2	1,298,915,896	272	17.4%	3.6%	
2.01 - 3	2,404,730,282	659	32.3%	6.6%	
3.01 - 4	1,984,195,865	655	26.7%	5.4%	
4.01 - 5	746,300,247	352	10.0%	2.0%	
5.01 - 7	639,138,085	370	8.6%	1.7%	
7.01 - 10	169,483,240	151	2.3%	0.5%	
10.01 - 15	102,344,790	154	1.4%	0.3%	
15.01 - 20	42,523,375	77	0.6%	0.1%	
20.01 - 25	44,712,589	142	0.6%	0.1%	
>25	12,182,839	111	0.2%	0.0%	
<b>Total</b>	<b>7,444,527,208</b>	<b>2,943</b>	<b>100%</b>	<b>20%</b>	
Max	100.1				
Min	1.3				
Weighed Average	3.6				

5) Maturity (years) - RMBS					
	Amount	Number	% of RMBS	% of Total Pool	
0 - 1	2,674,096	51	0.0%	0.0%	
1.01 - 5	138,663,719	191	1.9%	0.4%	
5.01 - 10	468,466,197	269	6.3%	1.3%	
10.01 - 15	218,977,444	199	2.9%	0.6%	
15.01 - 20	474,059,732	296	6.4%	1.3%	
20.01 - 25	916,431,887	435	12.3%	2.5%	
25.01 - 30	5,225,254,133	1,502	70.2%	14.3%	
<b>Total</b>	<b>7,444,527,208</b>	<b>2,943</b>	<b>100%</b>	<b>20%</b>	
Max	28.8				
Min	0.1				
Average	23.9				

6) Amortisation Profile - RMBS					
	Amount	Number	% of RMBS	% of Total Pool	
Amortising	4,151,019,077	2,086	55.8%	11.4%	
10 year bullit	386,655,109	55	5.2%	1.1%	
Temporary Bullit	2,799,131,510	594	37.6%	7.7%	
Other	107,721,512	208	1.4%	0.3%	
<b>Total</b>	<b>7,444,527,208</b>	<b>2,943</b>	<b>100%</b>	<b>20%</b>	

7) Internal Ranking - RMBS					
	Amount	Number	% of RMBS	% of Total Pool	
1	5,257,571,536	1,963	70.6%	14.4%	
2	1,576,456,119	659	21.2%	4.3%	
>=3	610,499,553	321	8.2%	1.7%	
<b>Total</b>	<b>7,444,527,208</b>	<b>2,943</b>	<b>100%</b>	<b>20%</b>	

8) Region - RMBS					
Region	Amount	Number	% of RMBS	% of Total Pool	
Bornholm	60,437,999	45	0.8%	0.2%	
Frederiksborg	316,267,834	140	4.2%	0.9%	
Fyn	285,825,170	166	3.8%	0.8%	
København	777,197,308	137	10.4%	2.1%	
København Municipality	3,342,789,703	870	44.9%	9.2%	
Nordjylland	562,917,683	269	7.6%	1.5%	
Other	10,230,214	3	0.1%	0.0%	
Ribe	193,217,799	104	2.6%	0.5%	
Ringkjøbing	51,802,231	79	0.7%	0.1%	
Roskilde	238,241,953	97	3.2%	0.7%	
Storstrøm	195,191,789	162	2.6%	0.5%	
Sønderjylland	161,789,596	101	2.2%	0.4%	
Vejle	187,713,973	135	2.5%	0.5%	
Vestsjælland	296,081,392	215	4.0%	0.8%	
Viborg	91,737,543	126	1.2%	0.3%	
Århus	673,025,020	294	9.0%	1.8%	
<b>Total</b>	<b>7,444,527,208</b>	<b>2,943</b>	<b>100%</b>	<b>20%</b>	

4) Seasoning - SME					
Seasoning (in years)	Amount	Number	% of SME	% of Total Pool	
0 - 1	-	-	0.0%	0.0%	
1.01 - 2	3,077,570,207	672	17.2%	8.4%	
2.01 - 3	5,366,856,001	1,107	29.9%	14.7%	
3.01 - 4	3,135,012,450	955	17.5%	8.6%	
4.01 - 5	1,920,242,421	676	10.7%	5.3%	
5.01 - 7	2,788,104,722	1,135	15.5%	7.6%	
7.01 - 10	929,445,910	716	5.2%	2.5%	
10.01 - 15	452,388,211	569	2.5%	1.2%	
15.01 - 20	109,584,250	191	0.6%	0.3%	
20.01 - 25	128,272,319	284	0.7%	0.4%	
>25	26,155,583	266	0.1%	0.1%	
<b>Total</b>	<b>17,933,632,074</b>	<b>6,571</b>	<b>100%</b>	<b>49%</b>	
Max	97.6				
Min	1.3				
Weighed Average	4.0				

5) Maturity (years) - SME					
	Amount	Number	% of SME	% of Total Pool	
0 - 1	26,852,239	239	0.1%	0.1%	
1.01 - 5	333,761,760	384	1.9%	0.9%	
5.01 - 10	1,083,981,718	829	6.0%	3.0%	
10.01 - 15	1,222,106,285	795	6.8%	3.3%	
15.01 - 20	3,471,215,691	893	19.4%	9.5%	
20.01 - 25	2,868,160,397	1,137	16.0%	7.9%	
25.01 - 30	8,927,553,985	2,294	49.8%	24.4%	
<b>Total</b>	<b>17,933,632,074</b>	<b>6,571</b>	<b>100%</b>	<b>49%</b>	
Max	29.0				
Min	0.3				
Average	22.1				

6) Amortisation Profile - SME					
	Amount	Number	% of SME	% of Total Pool	
Amortising	9,489,531,592	4,619	52.9%	26.0%	
10 year bullit	447,666,726	22	2.5%	1.2%	
Temporary Bullit	7,643,212,533	1,637	42.6%	20.9%	
Other	353,221,223	293	2.0%	1.0%	
<b>Total</b>	<b>17,933,632,074</b>	<b>6,571</b>	<b>100%</b>	<b>49%</b>	

7) Internal Ranking - SME					
	Amount	Number	% of SME	% of Total Pool	
1	11,513,654,124	4,390	64.2%	31.5%	
2	3,844,088,958	1,340	21.4%	10.5%	
>=3	2,575,888,992	841	14.4%	7.1%	
<b>Total</b>	<b>17,933,632,074</b>	<b>6,571</b>	<b>100%</b>	<b>49%</b>	

8) Region - SME					
Region	Amount	Number	% of SME	% of Total Pool	
Bornholm	628,802,381	248	3.5%	1.7%	
Frederiksborg	912,893,413	275	5.1%	2.5%	
Fyn	1,754,821,083	705	9.8%	4.8%	
København	708,530,867	171	4.0%	1.9%	
København Municipality	339,583,338	48	1.9%	0.9%	
Nordjylland	1,999,624,085	846	11.2%	5.5%	
Other	123,587	1	0.0%	0.0%	
Ribe	930,138,416	338	5.2%	2.5%	
Ringkjøbing	938,790,301	439	5.2%	2.6%	
Roskilde	602,858,762	209	3.4%	1.7%	
Storstrøm	2,330,914,850	655	13.0%	6.4%	
Sønderjylland	1,051,687,145	437	5.9%	2.9%	
Vejle	1,547,457,252	558	8.6%	4.2%	
Vestsjælland	1,645,230,455	668	9.2%	4.5%	
Viborg	792,987,820	387	4.4%	2.2%	
Århus	1,749,188,321	586	9.8%	4.8%	
<b>Total</b>	<b>17,933,632,074</b>	<b>6,571</b>	<b>100%</b>	<b>49%</b>	

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