

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Asset Cover Test

Asset percentage	78,60%
A=	€ 24.052.534.682,69
B=	€ 0,00
C=	€ 0,00
D=	€ 0,00
E=	€ 2.000.000.000,00
X=	€ 1.544.431.624,18
Y=	€ 1.337.122.808,62
Z=	€ 0,00
Total: A+B+C+D+E-X-Y-Z	€ 23.170.980.249,88
Outstanding bonds	€ 21.632.164.307,00
Pass/Fail	Pass
ACT Cover Ratio	107,11%

Ratings

Fitch	AAA
Moody's	Aaa
S&P	AAA

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Portfolio Characteristics

Details

Cut-Off Date	1-5-2012
Principal amount	€ 31.818.961.700,44
Value of savings deposits	€ 930.329.216,75
Outstanding principal balance	€ 30.888.632.483,69
Building deposits	€ 4.811.341,41
Outstanding principal balance excl. building and savings deposits	€ 30.883.821.142,28
Number of loans	171.961
Number of loanparts	322.942
Average principal balance (loan)	€ 179.625,80
Average principal balance (loanpart)	€ 95.647,62
Remaining interest Period (in years)	5,26
First interest reset date	1-5-2012
Last interest reset date	1-3-2042
Maximum current interest	9,50%
Minimum current interest	1,02%
Weighted average current coupon (WACC)	4,80%
Weighted average maturity (in years) (WAM)	22,11
Weighted average seasoning (in years)	6,13
Weighted average LTFV *	86,94%
Weighted average LTFV (indexed) *	88,34%
Weighted average LTMV *	73,90%
Weighted average LTMV (indexed) *	75,09%
% Owner occupied	100,00%

* LTV based on: notional / collateral value

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

CoveredBonds

Series	ISIN	Currency	Initial Principal Balance	Initial Principal Balance (EUR)	Outstanding Amount (EUR)	Coupon	Final Maturity
CB01	XS0230182338	EUR	2.000.000.000,00	2.000.000.000,00	2.000.000.000,00	3,25%	21-09-2015
CB02	S0241183804	EUR	2.000.000.000,00	2.000.000.000,00	2.000.000.000,00	3,25%	18-01-2013
CB04	CH0024683077	CHF	1.000.000.000,00	632.976.947,00	632.976.947,00	2,50%	30-12-2015
CB06	XS0250945226	NOK	750.000.000,00	93.984.962,00	93.984.962,00	4,207%	18-04-2016
CB05	XS0250945903	NOK	250.000.000,00	31.446.500,00	31.446.500,00	4,19%	02-05-2014
CB07	XS0252108674	EUR	20.000.000,00	20.000.000,00	20.000.000,00		04-05-2036
CB08	XS0256966200	NOK	500.000.000,00	63.856.960,00	63.856.960,00	4,465%	21-06-2016
CB09	CH0026302304	CHF	350.000.000,00	223.092.145,00	223.092.145,00	3,375%	15-08-2031
CB12		EUR	10.000.000,00	10.000.000,00	10.000.000,00		04-10-2036
CB14		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,51%	01-12-2036
CB15		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,51%	01-12-2036
CB16		EUR	25.000.000,00	25.000.000,00	25.000.000,00	7,00%	01-12-2026
CB22		EUR	100.000.000,00	100.000.000,00	100.000.000,00	4,076%	20-01-2020
CB19		EUR	90.000.000,00	90.000.000,00	90.000.000,00	4,063%	21-01-2019
CB23	XS0280601146	EUR	110.000.000,00	110.000.000,00	110.000.000,00	floating	27-12-2016
CB24		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,15%	28-12-2020
CB25		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,15%	28-12-2020
CB26		EUR	200.000.000,00	200.000.000,00	200.000.000,00	4,17%	09-07-2018
CB27		EUR	200.000.000,00	200.000.000,00	200.000.000,00	4,185%	09-07-2019
CB28		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,289%	28-01-2077
CB29		EUR	40.000.000,00	40.000.000,00	40.000.000,00	4,289%	28-01-2027
CB30		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,63%	02-02-2037
CB31		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,63%	02-02-2037
CB34		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,32%	25-01-2019
CB35		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,32%	25-01-2019
CB36	XS0284651493	EUR	200.000.000,00	200.000.000,00	50.000.000,00	floating	20-03-2017
CB37		EUR	20.000.000,00	20.000.000,00	20.000.000,00	4,40%	28-04-2027
CB38		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,40%	28-04-2027
CB39		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,70%	02-03-2037
CB40		EUR	5.000.000,00	5.000.000,00	5.000.000,00	4,70%	02-03-2037
CB41	XS0289334368	EUR	1.500.000.000,00	1.500.000.000,00	1.500.000.000,00	4,25%	01-03-2017
CB42	XS0290939460	EUR	100.000.000,00	100.000.000,00	100.000.000,00	floating	20-03-2017
CB44	XS0292285664	EUR	150.000.000,00	150.000.000,00	50.000.000,00	floating	20-06-2017
CB45	XS0295373566	EUR	145.300.000,00	145.300.000,00	58.700.000,00	floating	20-06-2017
CB46	XS0294983696	EUR	308.400.000,00	308.400.000,00	44.300.000,00	floating	20-06-2014
CB48		EUR	31.000.000,00	31.000.000,00	31.000.000,00	4,96%	29-08-2017
CB49	XS0315797679	EUR	100.000.000,00	100.000.000,00	100.000.000,00	floating	20-09-2017
CB50	XS0325712478	EUR	10.000.000,00	10.000.000,00	10.000.000,00		03-12-2014

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

CoveredBonds

Series	ISIN	Currency	Initial Principal Balance	Initial Principal Balance (EUR)	Outstanding Amount (EUR)	Coupon	Final Maturity
CB51		EUR	10.000.000,00	10.000.000,00	10.000.000,00	5,13%	01-04-2038
CBB5	XS0439522938	EUR	2.000.000.000,00	2.000.000.000,00	2.000.000.000,00	3,75%	15-07-2014
CBB6	XS0519053184	EUR	2.000.000.000,00	2.000.000.000,00	2.000.000.000,00	3,625%	22-06-2020
CB52		EUR	22.000.000,00	22.000.000,00	22.000.000,00	4,20%	16-07-2040
CB53		EUR	67.000.000,00	67.000.000,00	67.000.000,00	4,00%	22-07-2030
CB54		EUR	35.000.000,00	35.000.000,00	35.000.000,00	4,00%	30-07-2029
CB55		EUR	40.000.000,00	40.000.000,00	40.000.000,00	4,00%	30-07-2030
CB56		EUR	40.000.000,00	40.000.000,00	40.000.000,00	3,043%	04-08-2017
CB57		EUR	24.000.000,00	24.000.000,00	24.000.000,00	3,485%	04-08-2020
CB58		EUR	4.000.000,00	4.000.000,00	4.000.000,00	3,96%	04-08-2027
CB59		EUR	90.000.000,00	90.000.000,00	90.000.000,00	3,99%	04-08-2028
CB60		EUR	50.000.000,00	50.000.000,00	50.000.000,00	3,94%	04-08-2027
CB61		EUR	20.000.000,00	20.000.000,00	20.000.000,00	2,305%	13-08-2015
CB62		EUR	30.500.000,00	30.500.000,00	30.500.000,00	2,878%	16-08-2017
CB63		EUR	21.000.000,00	21.000.000,00	21.000.000,00	3,665%	16-08-2024
CB64		EUR	65.500.000,00	65.500.000,00	65.500.000,00	3,83%	16-08-2028
CB65		EUR	50.000.000,00	50.000.000,00	50.000.000,00	4,03%	19-08-2030
CB66		EUR	47.000.000,00	47.000.000,00	47.000.000,00	floating	15-08-2025
CB67		EUR	10.000.000,00	10.000.000,00	10.000.000,00	3,505%	15-09-2033
CB68		EUR	20.000.000,00	20.000.000,00	20.000.000,00	3,52%	23-09-2025
CBB7	XS0543370430	EUR	1.500.000.000,00	1.500.000.000,00	1.500.000.000,00	3,50%	21-09-2022
CB69	XS0550960313	NOK	650.000.000,00	80.059.121,00	80.059.121,00	4,50%	20-10-2020
CB70	CH0118768743	CHF	350.000.000,00	266.065.580,00	266.065.580,00	1,625%	28-10-2016
CB71		EUR	60.000.000,00	60.000.000,00	60.000.000,00	3,50%	29-10-2029
CB72	XS0553043786	EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,00%	28-10-2030
CB73	XS0553043943	EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,01%	28-10-2031
CB74		EUR	10.000.000,00	10.000.000,00	10.000.000,00	3,97%	04-11-2030
CB75		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,15%	04-11-2030
CB76		EUR	15.000.000,00	15.000.000,00	15.000.000,00	4,32%	26-11-2040
CB77	XS0563506590	EUR	20.000.000,00	20.000.000,00	20.000.000,00	2,60%	30-11-2015
CB78	XS0565716122	NOK	500.000.000,00	61.199.510,00	61.199.510,00	4,80%	03-12-2020
CB79		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,50%	20-12-2030
CBB8	XS0576912124	EUR	1.550.000.000,00	1.550.000.000,00	1.550.000.000,00	3,50%	12-01-2018
CB80		EUR	21.000.000,00	21.000.000,00	21.000.000,00	4,37%	14-11-2031
CB81		EUR	31.000.000,00	31.000.000,00	31.000.000,00	4,56%	18-01-2041
CB82		EUR	64.000.000,00	64.000.000,00	64.000.000,00	4,22%	18-01-2027
CB83	CH0123555424	CHF	150.000.000,00	116.731.518,00	116.731.518,00	2,25%	10-08-2018
CB84		EUR	25.000.000,00	25.000.000,00	25.000.000,00	3,565%	05-02-2018

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

CoveredBonds

Series	ISIN	Currency	Initial Principal Balance	Initial Principal Balance (EUR)	Outstanding Amount (EUR)	Coupon	Final Maturity
CB85		EUR	5.000.000,00	5.000.000,00	5.000.000,00	4,18%	04-02-2026
CB86	XS0592463136	NOK	500.000.000,00	63.613.232,00	63.613.232,00	5,40%	18-02-2026
CB87		EUR	15.000.000,00	15.000.000,00	15.000.000,00	4,12%	28-02-2024
CB88		EUR	127.000.000,00	127.000.000,00	127.000.000,00	4,07%	11-03-2021
CB89		EUR	15.000.000,00	15.000.000,00	15.000.000,00	4,42%	26-09-2031
CB90		EUR	20.000.000,00	20.000.000,00	20.000.000,00	4,70%	28-03-2031
CBB9		EUR	2.000.000.000,00	2.000.000.000,00	2.000.000.000,00	4,25%	06-04-2021
CB91		EUR	100.000.000,00	100.000.000,00	100.000.000,00	floating	04-04-2031
CB92	CH0127860184	CHF	100.000.000,00	77.208.153,00	77.208.153,00	2,63%	27-04-2021
CB93		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,59%	08-04-2026
CB94		EUR	15.000.000,00	15.000.000,00	15.000.000,00	4,585%	22-09-2026
CB95		EUR	15.000.000,00	15.000.000,00	15.000.000,00	4,73%	15-04-2031
CB96		EUR	25.000.000,00	25.000.000,00	25.000.000,00	4,48%	13-04-2023
CB97	XS0618836497	EUR	15.000.000,00	15.000.000,00	15.000.000,00	floating	18-04-2031
CB98	XS0619628083	EUR	15.000.000,00	15.000.000,00	15.000.000,00	floating	21-04-2021
CB99		EUR	15.000.000,00	15.000.000,00	15.000.000,00	4,47%	25-06-2025
CB100		EUR	21.000.000,00	21.000.000,00	21.000.000,00	4,80%	20-05-2041
CB101		EUR	30.000.000,00	30.000.000,00	30.000.000,00	4,55%	03-06-2031
CB102	XS0633195978	NOK	800.000.000,00	102.629.891,00	102.629.891,00	5,08%	09-06-2021
CB103		EUR	10.000.000,00	10.000.000,00	10.000.000,00	4,60%	10-06-2031
CB104		EUR	70.000.000,00	70.000.000,00	70.000.000,00	4,08%	01-06-2023
CB105		EUR	70.000.000,00	70.000.000,00	70.000.000,00	4,30%	01-06-2029
CB106		EUR	25.000.000,00	25.000.000,00	25.000.000,00	4,34%	16-06-2031
CB107		EUR	50.000.000,00	50.000.000,00	50.000.000,00	4,30%	24-06-2026
CB108		EUR	50.000.000,00	50.000.000,00	50.000.000,00	4,35%	24-06-2031
CB109		EUR	20.000.000,00	20.000.000,00	20.000.000,00	4,34%	06-07-2026
CB110		EUR	35.000.000,00	35.000.000,00	35.000.000,00	4,17%	07-07-2023
CB111		EUR	20.000.000,00	20.000.000,00	20.000.000,00	4,24%	08-07-2024
CB112		EUR	25.000.000,00	25.000.000,00	25.000.000,00	4,41%	14-07-2031
CB113		EUR	60.000.000,00	60.000.000,00	60.000.000,00	3,85%	02-08-2021
CB115		EUR	250.000.000,00	250.000.000,00	250.000.000,00	3,50%	16-11-2027
CB116		EUR	250.000.000,00	250.000.000,00	250.000.000,00	3,50%	16-11-2028
CB117		EUR	10.000.000,00	10.000.000,00	10.000.000,00	3,58%	22-11-2027
CB118		EUR	50.000.000,00	50.000.000,00	50.000.000,00	3,50%	22-11-2027
CB119		EUR	50.000.000,00	50.000.000,00	50.000.000,00	3,50%	22-11-2028
CB120		EUR	5.000.000,00	5.000.000,00	5.000.000,00	3,50%	24-11-2028
CB114		EUR	21.000.000,00	21.000.000,00	21.000.000,00	4,25%	25-08-2031
CB121		EUR	20.000.000,00	20.000.000,00	20.000.000,00	3,77%	29-12-2031

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

CoveredBonds

Series	ISIN	Currency	Initial Principal Balance	Initial Principal Balance (EUR)	Outstanding Amount (EUR)	Coupon	Final Maturity
CB122	XS0729611706	EUR	15.000.000,00	15.000.000,00	15.000.000,00	floating	11-01-2022
CBB10	XS0732631824	EUR	1.000.000.000,00	1.000.000.000,00	1.000.000.000,00	3,50%	18-01-2022
CB123	XS0737138205	NOK	1.000.000.000,00	130.565.348,00	130.565.348,00	4,67%	02-02-2022
CB124		EUR	30.000.000,00	30.000.000,00	30.000.000,00	3,42%	13-02-2030
CB125	CH0182595105	CHF	125.000.000,00	103.734.440,00	103.734.440,00	1,00%	19-04-2017
CB126	XS0766347933	EUR	80.000.000,00	80.000.000,00	80.000.000,00	floating	30-03-2024
CB127		EUR	10.000.000,00	10.000.000,00	10.000.000,00	floating	10-04-2017
CB128	XS0766347933	EUR	60.000.000,00	60.000.000,00	60.000.000,00	3,22%	19-04-2027
					21.632.164.307,00		

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Arrears

		Current Period					
From Months (>)	Until Months (<=)	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<	0	30.036.688.994,82	97,24%	314.294	97,32%	4,80%	22,09
0	1	367.574.004,66	1,19%	3.925	1,22%	5,03%	22,61
1	2	406.049.265,00	1,31%	3.992	1,24%	4,94%	22,51
2	3	78.320.219,21	0,25%	731	0,23%	4,93%	22,75
3	>						
Total		30.888.632.483,69	100,00%	322.942	100,00%	4,80%	22,11

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Geographical Distribution

Province	Current Period					Weighted Average Maturity (year)
	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loans	% of Total	Weighted Average Coupon	
Unspecified						
Drenthe	741.996.050,10	2,40%	4.793	2,79%	4,74%	21,90
Flevoland	762.520.587,36	2,47%	4.354	2,53%	4,91%	22,25
Friesland	821.335.928,15	2,66%	5.593	3,25%	4,76%	22,00
Gelderland	3.446.631.305,15	11,16%	19.259	11,20%	4,73%	22,04
Groningen	908.537.092,58	2,94%	6.668	3,88%	4,83%	21,95
Limburg	1.642.656.825,26	5,32%	10.516	6,12%	4,86%	21,48
Noord-Brabant	4.816.221.435,38	15,59%	26.862	15,62%	4,78%	22,08
Noord-Holland	6.313.736.005,54	20,44%	30.774	17,90%	4,79%	22,48
Overijssel	1.615.452.628,73	5,23%	10.407	6,05%	4,76%	21,97
Utrecht	2.665.437.869,51	8,63%	13.157	7,65%	4,79%	22,17
Zeeland	517.456.994,76	1,68%	3.637	2,12%	4,87%	21,55
Zuid-Holland	6.636.649.761,17	21,49%	35.941	20,90%	4,86%	22,05
Total	30.888.632.483,69	100,00%	171.961	100,00%	4,80%	22,11

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Redemption Type

Description	Current Period					Weighted Average Maturity (year)
	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loanparts	% of Total	Weighted Average Coupon	
Annuity	611.584.357,13	1,98%	15.066	4,67%	4,91%	20,63
Bank Savings	664.805.850,89	2,15%	9.674	3,00%	5,40%	23,61
Hybrid	2.120.872.359,96	6,87%	20.956	6,49%	5,20%	19,65
Interest only	22.373.672.687,12	72,43%	215.794	66,82%	4,70%	22,73
Investment	1.139.522.694,19	3,69%	9.483	2,94%	4,86%	23,67
Investment Insurance	22.010.301,84	0,07%	110	0,03%	4,69%	22,18
Linear	70.545.257,83	0,23%	1.457	0,45%	4,84%	18,80
Savings	934.611.288,99	3,03%	18.013	5,58%	5,44%	17,39
Savings (external)	711.048.163,83	2,30%	7.655	2,37%	4,93%	23,47
Universal life	2.239.959.521,91	7,25%	24.734	7,66%	4,90%	18,95
Total	30.888.632.483,69	100,00%	322.942	100,00%	4,80%	22,11

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Loan To Indexed Foreclosure Value

(based on notional / collateral value)

		Current Period					
From (>)	Until (<=)	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
NHG Garantie							
<	40%	2.674.133.339,64	8,66%	38.294	22,27%	4,85%	17,11
40%	50%	1.751.256.660,43	5,67%	14.039	8,16%	4,73%	19,40
50%	55%	1.101.749.595,43	3,57%	7.605	4,42%	4,70%	19,96
55%	60%	1.264.193.102,23	4,09%	7.927	4,61%	4,68%	20,44
60%	65%	1.379.327.248,80	4,47%	8.007	4,66%	4,66%	20,89
65%	70%	1.470.406.022,01	4,76%	7.983	4,64%	4,64%	21,06
70%	75%	1.555.856.979,84	5,04%	7.744	4,50%	4,59%	21,41
75%	80%	1.486.125.836,80	4,81%	7.010	4,08%	4,62%	21,96
80%	85%	1.242.634.458,48	4,02%	5.695	3,31%	4,73%	21,99
85%	90%	1.143.433.841,24	3,70%	5.067	2,95%	4,76%	22,15
90%	95%	1.313.931.141,04	4,25%	5.464	3,18%	4,75%	22,49
95%	100%	1.481.870.056,88	4,80%	5.938	3,45%	4,76%	22,75
100%	105%	1.707.670.346,55	5,53%	6.565	3,82%	4,78%	23,18
105%	110%	1.736.544.065,14	5,62%	6.619	3,85%	4,83%	23,58
110%	115%	1.515.765.936,47	4,91%	5.844	3,40%	4,83%	23,62
115%	120%	1.413.129.811,78	4,57%	5.542	3,22%	4,83%	23,58
120%	125%	1.611.531.615,66	5,22%	6.386	3,71%	4,88%	23,99
125%	130%	1.848.851.928,58	5,99%	7.322	4,26%	4,95%	24,44
130%	135%	1.822.542.636,94	5,90%	7.362	4,28%	5,08%	24,99
135%	140%	1.133.016.811,38	3,67%	4.581	2,66%	5,23%	25,29
140%	145%	232.625.048,37	0,75%	958	0,56%	5,28%	25,20
145%	150%	2.036.000,00	0,01%	9	0,01%	5,44%	25,48
150%	>						
Unknown							
Total		30.888.632.483,69	100,00%	171.961	100,00%	4,80%	22,11

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Loan To Original Foreclosure Value

(based on notional / collateral value)

		Current Period					
From (>)	Until (<=)	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
NHG Garantie							
<	40%	1.672.836.314,51	5,42%	25.450	14,80%	4,75%	18,86
40%	50%	1.685.528.225,34	5,46%	15.129	8,80%	4,69%	19,65
50%	55%	1.138.093.499,41	3,68%	8.402	4,89%	4,67%	20,11
55%	60%	1.486.205.888,99	4,81%	10.175	5,92%	4,65%	20,58
60%	65%	1.413.575.798,67	4,58%	8.922	5,19%	4,64%	20,39
65%	70%	1.714.009.582,47	5,55%	9.812	5,71%	4,62%	20,74
70%	75%	2.795.652.154,23	9,05%	14.623	8,50%	4,54%	21,24
75%	80%	865.766.616,62	2,80%	4.454	2,59%	4,85%	21,50
80%	85%	1.175.047.782,07	3,80%	5.544	3,22%	4,81%	21,95
85%	90%	1.531.190.874,81	4,96%	6.943	4,04%	4,78%	22,39
90%	95%	1.588.049.763,10	5,14%	6.536	3,80%	4,80%	22,64
95%	100%	2.855.747.635,85	9,25%	10.875	6,32%	4,76%	23,44
100%	105%	978.634.601,46	3,17%	4.184	2,43%	5,00%	22,44
105%	110%	1.338.418.772,65	4,33%	5.528	3,21%	4,99%	22,94
110%	115%	1.686.821.119,95	5,46%	6.883	4,00%	4,96%	23,33
115%	120%	2.627.179.699,92	8,51%	10.692	6,22%	5,00%	24,03
120%	125%	4.335.874.153,64	14,04%	17.809	10,36%	4,99%	24,02
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		30.888.632.483,69	100,00%	171.961	100,00%	4,80%	22,11

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Loan To Indexed Market Value

(based on notional / collateral value)

		Current Period					
From (>)	Until (<=)	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
NHG Garantie							
<	40%	3.853.126.855,95	12,47%	48.058	27,95%	4,81%	17,78
40%	50%	2.631.276.067,22	8,52%	17.902	10,41%	4,70%	20,04
50%	55%	1.601.352.702,81	5,18%	9.428	5,48%	4,66%	20,83
55%	60%	1.740.040.520,28	5,63%	9.416	5,48%	4,64%	21,05
60%	65%	1.816.235.144,67	5,88%	8.914	5,18%	4,59%	21,51
65%	70%	1.642.666.054,44	5,32%	7.698	4,48%	4,66%	22,08
70%	75%	1.365.068.679,24	4,42%	6.162	3,58%	4,76%	22,01
75%	80%	1.475.843.393,95	4,78%	6.204	3,61%	4,75%	22,41
80%	85%	1.739.308.864,26	5,63%	6.991	4,07%	4,76%	22,73
85%	90%	2.013.271.322,73	6,52%	7.721	4,49%	4,78%	23,22
90%	95%	1.997.166.719,04	6,47%	7.643	4,44%	4,84%	23,64
95%	100%	1.661.439.589,70	5,38%	6.448	3,75%	4,84%	23,52
100%	105%	1.810.422.067,80	5,86%	7.149	4,16%	4,84%	23,83
105%	110%	2.142.374.612,40	6,94%	8.478	4,93%	4,93%	24,34
110%	115%	2.132.998.984,39	6,91%	8.619	5,01%	5,08%	24,97
115%	120%	1.144.711.119,28	3,71%	4.628	2,69%	5,24%	25,30
120%	125%	121.329.785,53	0,39%	502	0,29%	5,28%	25,09
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		30.888.632.483,69	100,00%	171.961	100,00%	4,80%	22,11

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Loan To Original Market Value

(based on notional / collateral value)

		Current Period					
From (>)	Until (<=)	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
NHG Garantie							
<	40%	2.762.505.715,87	8,94%	35.567	20,68%	4,72%	19,15
40%	50%	2.813.226.262,25	9,11%	20.954	12,19%	4,67%	20,12
50%	55%	1.723.609.335,75	5,58%	10.963	6,38%	4,64%	20,57
55%	60%	2.026.867.633,65	6,56%	11.587	6,74%	4,62%	20,75
60%	65%	2.771.412.532,83	8,97%	14.460	8,41%	4,56%	21,26
65%	70%	1.184.404.940,99	3,83%	5.916	3,44%	4,83%	21,67
70%	75%	1.555.242.761,00	5,04%	7.140	4,15%	4,80%	22,17
75%	80%	1.916.961.591,57	6,21%	8.133	4,73%	4,78%	22,59
80%	85%	3.167.473.362,16	10,25%	12.145	7,06%	4,76%	23,39
85%	90%	1.182.014.881,28	3,83%	5.058	2,94%	5,00%	22,50
90%	95%	1.686.997.488,23	5,46%	6.896	4,01%	4,98%	23,01
95%	100%	2.354.497.136,63	7,62%	9.609	5,59%	4,97%	23,66
100%	105%	3.858.160.595,47	12,49%	15.676	9,12%	5,03%	24,24
105%	110%	1.885.258.246,01	6,10%	7.857	4,57%	4,94%	23,68
110%	115%						
115%	120%						
120%	125%						
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		30.888.632.483,69	100,00%	171.961	100,00%	4,80%	22,11

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Seasoning

		Current Period						
From Years (>=)	Until Years (<)	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	
<	1	1.414.300.136,44	4,58%	15.924	4,93%	4,53%	21,16	
1	2	1.610.258.398,41	5,21%	17.767	5,50%	4,62%	21,88	
2	3	1.973.535.316,95	6,39%	22.165	6,86%	4,64%	21,46	
3	4	3.853.602.912,03	12,48%	36.123	11,19%	5,07%	24,85	
4	5	4.561.988.265,36	14,77%	40.522	12,55%	5,04%	24,76	
5	6	5.452.354.348,72	17,65%	47.298	14,65%	4,61%	23,89	
6	7	4.574.994.791,71	14,81%	42.131	13,05%	4,27%	22,94	
7	8	1.257.249.812,64	4,07%	13.837	4,28%	4,86%	21,94	
8	9	972.501.988,96	3,15%	11.181	3,46%	5,07%	20,76	
9	10	713.172.221,26	2,31%	8.672	2,69%	5,33%	19,84	
10	11	624.234.036,37	2,02%	7.709	2,39%	5,26%	18,81	
11	12	491.557.716,70	1,59%	6.368	1,97%	4,98%	17,67	
12	13	730.039.742,31	2,36%	9.501	2,94%	5,24%	16,25	
13	14	940.231.588,37	3,04%	12.607	3,90%	5,35%	15,40	
14	15	683.892.466,15	2,21%	10.929	3,38%	5,16%	14,44	
15	16	443.954.688,63	1,44%	7.738	2,40%	4,90%	13,61	
16	17	227.773.789,47	0,74%	4.583	1,42%	4,87%	12,48	
17	18	165.889.191,60	0,54%	3.575	1,11%	5,10%	11,45	
18	19	142.569.413,82	0,46%	3.064	0,95%	5,26%	10,50	
19	20	54.531.657,79	0,18%	1.248	0,39%	5,19%	9,65	
20	>	0,00	0,00%	0	0,00%	0,00%	0,00	
Unknown		0,00	0,00%	0	0,00%	0,00%	0,00	
Total		30.888.632.483,69	100,00%	322.942	100,00%	4,80%	22,11	

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Interest Reset Interval

		Current Period					
From Years (>)	Until Years (<=)	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
<	1	5.256.561.025,96	17,02%	58.697	18,18%	4,21%	21,24
1	2	2.502.882.920,87	8,10%	30.364	9,40%	5,05%	20,60
2	3	2.123.349.450,78	6,87%	25.971	8,04%	5,04%	20,31
3	4	3.897.462.610,23	12,62%	39.941	12,37%	4,26%	21,30
4	5	3.601.900.016,82	11,66%	35.499	10,99%	4,72%	22,73
5	6	3.779.775.466,04	12,24%	36.658	11,35%	5,11%	23,73
6	7	2.518.147.116,97	8,15%	26.682	8,26%	5,61%	23,34
7	8	941.252.635,38	3,05%	10.916	3,38%	5,47%	21,69
8	9	1.306.319.413,94	4,23%	13.436	4,16%	4,65%	21,86
9	10	1.673.321.007,90	5,42%	15.522	4,81%	4,91%	22,78
10	11	289.582.020,26	0,94%	2.848	0,88%	5,16%	22,93
11	12	184.939.049,03	0,60%	1.997	0,62%	5,62%	22,21
12	13	142.437.373,39	0,46%	1.465	0,45%	5,09%	21,49
13	14	879.107.968,56	2,85%	7.667	2,37%	4,46%	22,66
14	15	785.088.863,12	2,54%	6.590	2,04%	4,89%	23,48
15	16	298.732.845,05	0,97%	2.466	0,76%	5,28%	24,23
16	17	115.139.491,86	0,37%	1.125	0,35%	6,00%	24,04
17	18	13.026.531,94	0,04%	152	0,05%	6,13%	21,41
18	19	28.254.940,28	0,09%	279	0,09%	5,52%	20,69
19	20	24.028.742,78	0,08%	246	0,08%	5,93%	20,72
20	21	20.667.957,18	0,07%	162	0,05%	5,69%	21,71
21	22	51.002.566,92	0,17%	420	0,13%	5,49%	21,66
22	23	69.972.059,37	0,23%	579	0,18%	4,95%	22,85
23	24	221.170.592,00	0,72%	1.831	0,57%	4,64%	23,46
24	25	66.274.818,51	0,21%	556	0,17%	5,09%	24,59
25	26	47.204.365,84	0,15%	406	0,13%	5,48%	25,43
26	27	44.917.389,22	0,15%	405	0,13%	6,05%	26,62
27	28	2.465.061,29	0,01%	27	0,01%	6,17%	27,23
28	29	3.334.246,21	0,01%	28	0,01%	5,91%	28,24
29	30	313.935,99	0,00%	7	0,00%	6,11%	28,03
30	>		0,00%	0	0,00%	0,00%	0,00
Unknown			0,00%	0	0,00%	0,00%	0,00
Total		30.888.632.483,69	100,00%	322.942	100,00%	4,80%	22,11

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Underlying Property

Property type	Current Period					Weighted Average Maturity (year)
	Aggregate Outstanding Amount (EUR)	% of Total	No. of Borrowers	% of Total	Weighted Average Coupon	
Condominium/apartment	3.565.221.972,06	11,54%	22.488	13,08%	4,92%	22,92
Condominium/apartment with garage	230.438.600,64	0,75%	1.108	0,64%	4,74%	23,80
Other property	47.072.705,35	0,15%	308	0,18%	5,40%	25,13
Single family house	21.884.050.954,14	70,85%	126.609	73,63%	4,79%	21,60
Single family house with garage	5.161.848.251,50	16,71%	21.448	12,47%	4,75%	23,58
Total	30.888.632.483,69	100,00%	171.961	100,00%	4,80%	22,11

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Mortgage Loan Size

		Current Period						
From EUR (>)	Until EUR (<=)	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	
<	100.000	3.020.908.250,99	9,78%	49.279	28,66%	5,00%	17,77	
100.000	200.000	9.569.352.742,58	30,98%	63.553	36,96%	4,85%	21,58	
200.000	300.000	9.151.044.682,39	29,63%	37.246	21,66%	4,82%	22,94	
300.000	400.000	4.635.997.937,41	15,01%	13.483	7,84%	4,76%	23,16	
400.000	500.000	2.114.855.049,87	6,85%	4.745	2,76%	4,65%	23,14	
500.000	600.000	1.050.622.322,54	3,40%	1.916	1,11%	4,62%	23,32	
600.000	700.000	533.506.033,91	1,73%	820	0,48%	4,55%	23,53	
700.000	800.000	305.504.097,20	0,99%	407	0,24%	4,53%	23,61	
800.000	900.000	175.763.491,92	0,57%	206	0,12%	4,35%	23,90	
900.000	1.000.000	128.389.952,53	0,42%	134	0,08%	4,32%	23,85	
1.000.000	>	202.687.922,35	0,66%	172	0,10%	4,25%	24,04	
Unknown								
Total		30.888.632.483,69	100,00%	171.961	100,00%	4,80%	22,11	

Portfolio: Cover bond Totaal

Report date: 11-5-2012
Mortgage pool as of: 4-2012
(Section: Ultimo - Repurchases + Purchases)

Interest RateType

		Current Period					
Fixed rate with reset From Years (>=)	Until Years (<)	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Floating rate		2.753.824.224,47	8,92%	28.300	8,76%	3,69%	21,43
<	2	606.632.007,60	1,96%	7.134	2,21%	4,15%	21,39
2	5	886.079.731,37	2,87%	10.835	3,36%	4,41%	19,91
5	>	26.642.096.520,25	86,25%	276.673	85,67%	4,95%	22,26
Unknown							
Total		30.888.632.483,69	100,00%	322.942	100,00%	4,80%	22,11