

## Portfolio: Cover bond Totaal

Report date: 8-6-2012

Mortgage pool as of: 5-2012

( Section: Ultimo - Repurchases + Purchases )

### Asset Cover Test

Asset percentage	79,40%
A=	€ 24.150.074.241,59
B=	€ 0,00
C=	€ 0,00
D=	€ 0,00
E=	€ 2.000.000.000,00
X=	€ 1.535.063.423,24
Y=	€ 1.341.405.352,34
Z=	€ 0,00
Total: A+B+C+D+E-X-Y-Z	€ 23.273.605.466,01
Outstanding bonds	€ 21.632.164.307,00
Pass/Fail	Pass
ACT Cover Ratio	107,59%

### Ratings

Fitch	AAA
Moody's	Aaa
S&P	AAA

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### Portfolio Characteristics

#### Details

Cut-Off Date	1-6-2012
Principal amount	€ 31.635.411.976,81
Value of savings deposits	€ 934.143.511,96
Outstanding principal balance	€ 30.701.268.464,85
Building deposits	€ 4.477.345,66
Outstanding principal balance excl. building and savings deposits	€ 30.696.791.119,19
Number of loans	171.003
Number of loanparts	321.263
Average principal balance (loan)	€ 179.536,43
Average principal balance (loanpart)	€ 95.564,28
Remaining interest Period (in years)	5,20
First interest reset date	1-6-2012
Last interest reset date	1-3-2042
Maximum current interest	9,50%
Minimum current interest	1,00%
Weighted average current coupon (WACC)	4,80%
Weighted average maturity (in years) (WAM)	22,03
Weighted average seasoning (in years)	6,18
Weighted average LTFV *	86,86%
Weighted average LTFV (indexed) *	89,02%
Weighted average LTMV *	73,83%
Weighted average LTMV (indexed) *	75,67%
% Owner occupied	100,00%

\* LTV based on: notional / collateral value

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### 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	XS0241183804	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
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

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### CoveredBonds

Series	ISIN	Currency	Initial Principal Balance	Initial Principal Balance (EUR)	Outstanding Amount (EUR)	Coupon	Final Maturity
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
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

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### CoveredBonds

Series	ISIN	Currency	Initial Principal Balance	Initial Principal Balance (EUR)	Outstanding Amount (EUR)	Coupon	Final Maturity
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
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

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### 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	29.950.423.940,85	97,55%	313.830	97,69%	4,80%	22,01	
0	1	330.150.226,22	1,08%	3.519	1,10%	4,99%	22,51	
1	2	352.284.441,59	1,15%	3.286	1,02%	4,91%	22,60	
2	3	68.409.856,19	0,22%	628	0,20%	5,02%	22,65	
3	>							
<b>Total</b>		30.701.268.464,85	100,00%	321.263	100,00%	4,80%	22,03	

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### 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	738.078.615,98	2,40%	4.768	2,79%	4,74%	21,83
Flevoland	758.287.192,69	2,47%	4.332	2,53%	4,91%	22,17
Friesland	816.885.117,25	2,66%	5.569	3,26%	4,76%	21,94
Gelderland	3.427.107.232,99	11,16%	19.154	11,20%	4,72%	21,96
Groningen	904.294.648,71	2,95%	6.640	3,88%	4,82%	21,87
Limburg	1.632.302.047,59	5,32%	10.460	6,12%	4,86%	21,41
Noord-Brabant	4.786.900.018,60	15,59%	26.715	15,62%	4,78%	22,00
Noord-Holland	6.273.968.591,88	20,44%	30.587	17,89%	4,79%	22,40
Overijssel	1.605.651.134,76	5,23%	10.351	6,05%	4,76%	21,90
Utrecht	2.645.831.897,75	8,62%	13.075	7,65%	4,79%	22,09
Zeeland	513.251.419,57	1,67%	3.607	2,11%	4,87%	21,48
Zuid-Holland	6.598.710.547,08	21,49%	35.745	20,90%	4,86%	21,97
<b>Total</b>	<b>30.701.268.464,85</b>	<b>100,00%</b>	<b>171.003</b>	<b>100,00%</b>	<b>4,80%</b>	<b>22,03</b>

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### Redemption Type

Description	Current Period					Weighted Average Maturity (year)
	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loanparts	% of Total	Weighted Average Coupon	
Annuity	609.213.260,54	1,98%	15.017	4,67%	4,90%	20,57
Bank Savings	672.807.195,50	2,19%	9.809	3,05%	5,39%	23,50
Hybrid	2.097.312.132,00	6,83%	20.785	6,47%	5,19%	19,56
Interest only	22.253.664.050,13	72,48%	214.682	66,82%	4,70%	22,65
Investment	1.128.021.491,29	3,67%	9.398	2,93%	4,86%	23,59
Investment Insurance	22.010.301,84	0,07%	110	0,03%	4,69%	22,10
Linear	70.002.901,37	0,23%	1.452	0,45%	4,84%	18,76
Savings	926.614.292,62	3,02%	17.919	5,58%	5,43%	17,33
Savings (external)	705.595.458,74	2,30%	7.599	2,37%	4,93%	23,40
Universal life	2.216.027.380,82	7,22%	24.492	7,62%	4,90%	18,86
<b>Total</b>	<b>30.701.268.464,85</b>	<b>100,00%</b>	<b>321.263</b>	<b>100,00%</b>	<b>4,80%</b>	<b>22,03</b>



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Mortgage pool as of: 5-2012

( 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%	2.613.925.189,58	8,51%	37.734	22,07%	4,84%	17,01
40%	50%	1.714.804.382,03	5,59%	13.859	8,10%	4,73%	19,27
50%	55%	1.077.807.522,65	3,51%	7.502	4,39%	4,69%	19,84
55%	60%	1.221.281.321,59	3,98%	7.740	4,53%	4,68%	20,33
60%	65%	1.358.395.030,19	4,42%	7.950	4,65%	4,66%	20,79
65%	70%	1.447.155.078,86	4,71%	7.900	4,62%	4,64%	20,94
70%	75%	1.543.708.481,39	5,03%	7.739	4,53%	4,58%	21,31
75%	80%	1.490.821.627,30	4,86%	7.054	4,13%	4,59%	21,85
80%	85%	1.232.877.990,42	4,02%	5.689	3,33%	4,73%	21,88
85%	90%	1.119.217.137,54	3,65%	4.972	2,91%	4,77%	22,05
90%	95%	1.250.974.649,83	4,07%	5.282	3,09%	4,74%	22,35
95%	100%	1.450.286.017,09	4,72%	5.894	3,45%	4,75%	22,64
100%	105%	1.607.347.921,11	5,24%	6.179	3,61%	4,76%	22,99
105%	110%	1.760.886.234,48	5,74%	6.693	3,91%	4,82%	23,48
110%	115%	1.525.899.503,34	4,97%	5.869	3,43%	4,85%	23,57
115%	120%	1.329.696.710,35	4,33%	5.214	3,05%	4,83%	23,41
120%	125%	1.563.561.981,55	5,09%	6.193	3,62%	4,85%	23,79
125%	130%	1.827.684.336,27	5,95%	7.237	4,23%	4,91%	24,25
130%	135%	1.882.654.152,69	6,13%	7.569	4,43%	5,05%	24,79
135%	140%	1.339.439.999,24	4,36%	5.393	3,15%	5,21%	25,24
140%	145%	337.507.297,97	1,10%	1.319	0,77%	5,32%	25,39
145%	150%	5.335.899,38	0,02%	22	0,01%	5,27%	24,70
150%	>						
Unknown							
<b>Total</b>		30.701.268.464,85	100,00%	171.003	100,00%	4,80%	22,03

## Portfolio: Cover bond Totaal

Report date: 8-6-2012  
Mortgage pool as of: 5-2012  
( 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%	1.669.248.079,43	5,44%	25.386	14,85%	4,74%	18,78
40%	50%	1.682.573.348,32	5,48%	15.086	8,82%	4,69%	19,59
50%	55%	1.133.916.247,17	3,69%	8.374	4,90%	4,66%	20,07
55%	60%	1.478.736.421,82	4,82%	10.136	5,93%	4,64%	20,50
60%	65%	1.407.982.748,60	4,59%	8.870	5,19%	4,64%	20,32
65%	70%	1.709.990.915,23	5,57%	9.781	5,72%	4,62%	20,66
70%	75%	2.780.146.385,05	9,06%	14.525	8,49%	4,53%	21,17
75%	80%	865.693.720,55	2,82%	4.447	2,60%	4,84%	21,43
80%	85%	1.169.173.190,86	3,81%	5.519	3,23%	4,81%	21,87
85%	90%	1.517.683.341,11	4,94%	6.875	4,02%	4,77%	22,32
90%	95%	1.584.229.320,34	5,16%	6.526	3,82%	4,80%	22,57
95%	100%	2.833.900.212,53	9,23%	10.789	6,31%	4,75%	23,37
100%	105%	974.399.069,69	3,17%	4.168	2,44%	5,00%	22,37
105%	110%	1.330.523.371,13	4,33%	5.486	3,21%	4,98%	22,87
110%	115%	1.683.408.628,41	5,48%	6.871	4,02%	4,96%	23,25
115%	120%	2.605.492.602,30	8,49%	10.606	6,20%	5,00%	23,96
120%	125%	4.274.170.862,31	13,92%	17.558	10,27%	4,99%	23,94
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
<b>Total</b>		30.701.268.464,85	100,00%	171.003	100,00%	4,80%	22,03

## Portfolio: Cover bond Totaal

Report date: 8-6-2012

Mortgage pool as of: 5-2012

( 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%	3.769.300.112,38	12,28%	47.382	27,71%	4,81%	17,68
40%	50%	2.568.177.360,32	8,37%	17.650	10,32%	4,69%	19,95
50%	55%	1.578.216.019,62	5,14%	9.313	5,45%	4,66%	20,70
55%	60%	1.691.871.472,31	5,51%	9.271	5,42%	4,65%	20,92
60%	65%	1.817.508.876,40	5,92%	8.959	5,24%	4,57%	21,41
65%	70%	1.648.877.863,10	5,37%	7.716	4,51%	4,64%	21,98
70%	75%	1.350.244.378,35	4,40%	6.123	3,58%	4,76%	21,91
75%	80%	1.406.844.751,74	4,58%	6.029	3,53%	4,75%	22,26
80%	85%	1.690.213.594,25	5,51%	6.872	4,02%	4,75%	22,60
85%	90%	1.930.510.193,44	6,29%	7.381	4,32%	4,76%	23,05
90%	95%	2.007.541.648,08	6,54%	7.693	4,50%	4,85%	23,54
95%	100%	1.632.851.984,06	5,32%	6.317	3,69%	4,83%	23,48
100%	105%	1.714.959.548,73	5,59%	6.761	3,95%	4,84%	23,63
105%	110%	2.097.369.924,09	6,83%	8.305	4,86%	4,90%	24,15
110%	115%	2.213.618.934,11	7,21%	8.896	5,20%	5,04%	24,76
115%	120%	1.392.024.522,45	4,53%	5.585	3,27%	5,23%	25,27
120%	125%	191.137.281,42	0,62%	750	0,44%	5,35%	25,36
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
<b>Total</b>		30.701.268.464,85	100,00%	171.003	100,00%	4,80%	22,03

## Portfolio: Cover bond Totaal

Report date: 8-6-2012

Mortgage pool as of: 5-2012

( 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%	2.754.536.811,73	8,97%	35.464	20,74%	4,72%	19,07
40%	50%	2.805.722.179,56	9,14%	20.887	12,21%	4,67%	20,07
50%	55%	1.718.400.264,43	5,60%	10.925	6,39%	4,64%	20,49
55%	60%	2.019.342.845,91	6,58%	11.520	6,74%	4,61%	20,68
60%	65%	2.755.707.483,36	8,98%	14.381	8,41%	4,55%	21,19
65%	70%	1.182.818.050,32	3,85%	5.899	3,45%	4,83%	21,60
70%	75%	1.545.277.140,67	5,03%	7.087	4,14%	4,80%	22,10
75%	80%	1.910.127.352,25	6,22%	8.103	4,74%	4,78%	22,51
80%	85%	3.141.341.802,78	10,23%	12.048	7,05%	4,76%	23,33
85%	90%	1.175.269.592,19	3,83%	5.028	2,94%	5,00%	22,43
90%	95%	1.682.332.329,33	5,48%	6.876	4,02%	4,97%	22,93
95%	100%	2.339.181.654,38	7,62%	9.546	5,58%	4,97%	23,59
100%	105%	3.818.965.425,51	12,44%	15.514	9,07%	5,03%	24,16
105%	110%	1.852.245.532,43	6,03%	7.725	4,52%	4,94%	23,59
110%	115%						
115%	120%						
120%	125%						
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
<b>Total</b>		30.701.268.464,85	100,00%	171.003	100,00%	4,80%	22,03

## Portfolio: Cover bond Totaal

Report date: 8-6-2012

Mortgage pool as of: 5-2012

( 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	1.411.375.639,08	4,60%	15.856	4,94%	4,51%	21,03
1	2	1.559.649.492,57	5,08%	17.374	5,41%	4,61%	21,74
2	3	1.865.252.792,79	6,08%	21.068	6,56%	4,70%	21,35
3	4	3.665.169.539,35	11,94%	34.868	10,85%	5,02%	24,58
4	5	4.411.538.766,01	14,37%	39.231	12,21%	5,07%	24,77
5	6	5.494.559.560,29	17,90%	47.637	14,83%	4,65%	23,89
6	7	4.738.305.677,49	15,43%	43.271	13,47%	4,27%	22,92
7	8	1.387.976.736,90	4,52%	15.083	4,69%	4,82%	21,96
8	9	944.334.242,74	3,08%	10.881	3,39%	5,07%	20,74
9	10	725.506.346,04	2,36%	8.807	2,74%	5,28%	19,87
10	11	608.791.717,33	1,98%	7.567	2,36%	5,25%	18,79
11	12	482.726.553,57	1,57%	6.223	1,94%	5,04%	17,75
12	13	710.673.704,03	2,31%	9.265	2,88%	5,20%	16,26
13	14	919.334.586,95	2,99%	12.243	3,81%	5,36%	15,37
14	15	695.230.574,37	2,26%	10.871	3,38%	5,17%	14,48
15	16	470.752.745,39	1,53%	8.118	2,53%	4,90%	13,60
16	17	238.696.332,20	0,78%	4.801	1,49%	4,86%	12,50
17	18	158.953.403,99	0,52%	3.464	1,08%	5,08%	11,46
18	19	152.702.221,97	0,50%	3.238	1,01%	5,24%	10,52
19	20	59.737.831,79	0,19%	1.397	0,43%	5,20%	9,61
20	>	0,00	0,00%	0	0,00%	0,00%	0,00
Unknown		0,00	0,00%	0	0,00%	0,00%	0,00
<b>Total</b>		30.701.268.464,85	100,00%	321.263	100,00%	4,80%	22,03

## Portfolio: Cover bond Totaal

Report date: 8-6-2012

Mortgage pool as of: 5-2012

( 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	5.345.509.568,20	17,41%	59.690	18,58%	4,22%	21,15	
1	2	2.463.192.453,96	8,02%	30.186	9,40%	5,06%	20,44	
2	3	2.159.553.627,54	7,03%	26.014	8,10%	4,98%	20,33	
3	4	4.001.881.253,67	13,03%	40.643	12,65%	4,27%	21,33	
4	5	3.677.181.588,12	11,98%	36.272	11,29%	4,75%	22,79	
5	6	3.666.142.932,62	11,94%	35.833	11,15%	5,15%	23,63	
6	7	2.296.813.997,46	7,48%	24.667	7,68%	5,65%	23,13	
7	8	903.845.499,61	2,94%	10.487	3,26%	5,44%	21,74	
8	9	1.329.355.727,73	4,33%	13.586	4,23%	4,65%	21,75	
9	10	1.623.891.896,47	5,29%	15.056	4,69%	4,91%	22,75	
10	11	262.940.521,29	0,86%	2.625	0,82%	5,19%	22,76	
11	12	172.325.944,26	0,56%	1.905	0,59%	5,67%	21,97	
12	13	176.062.829,13	0,57%	1.702	0,53%	4,97%	21,73	
13	14	880.855.387,54	2,87%	7.724	2,40%	4,47%	22,59	
14	15	805.517.086,03	2,62%	6.739	2,10%	4,91%	23,45	
15	16	239.004.880,92	0,78%	2.009	0,63%	5,35%	24,11	
16	17	108.374.967,35	0,35%	1.059	0,33%	6,02%	24,00	
17	18	13.492.016,92	0,04%	151	0,05%	6,10%	21,24	
18	19	29.519.104,13	0,10%	285	0,09%	5,52%	20,66	
19	20	23.431.709,40	0,08%	242	0,08%	5,89%	20,66	
20	21	23.045.308,05	0,08%	176	0,05%	5,68%	21,57	
21	22	48.782.090,44	0,16%	411	0,13%	5,50%	21,65	
22	23	89.355.238,68	0,29%	732	0,23%	4,88%	22,86	
23	24	202.592.210,52	0,66%	1.686	0,52%	4,64%	23,43	
24	25	67.013.679,84	0,22%	561	0,17%	5,10%	24,59	
25	26	44.618.678,90	0,15%	391	0,12%	5,56%	25,44	
26	27	42.091.898,53	0,14%	378	0,12%	6,07%	26,58	
27	28	2.190.137,19	0,01%	23	0,01%	6,10%	27,38	
28	29	2.372.508,29	0,01%	23	0,01%	5,79%	28,17	
29	30	313.722,06	0,00%	7	0,00%	6,11%	27,95	
30	>			0	0,00%	0,00%	0,00	
Unknown				0	0,00%	0,00%	0,00	
<b>Total</b>		30.701.268.464,85	100,00%	321.263	100,00%	4,80%	22,03	

## Portfolio: Cover bond Totaal

Report date: 8-6-2012  
Mortgage pool as of: 5-2012  
( 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	3.539.903.266,24	11,53%	22.340	13,06%	4,92%	22,85
Condominium/apartment with garage	228.581.953,03	0,74%	1.101	0,64%	4,73%	23,71
Other property	47.049.640,68	0,15%	308	0,18%	5,40%	25,05
Single family house	21.749.927.957,88	70,84%	125.897	73,62%	4,79%	21,52
Single family house with garage	5.135.805.647,02	16,73%	21.357	12,49%	4,75%	23,51
<b>Total</b>	<b>30.701.268.464,85</b>	<b>100,00%</b>	<b>171.003</b>	<b>100,00%</b>	<b>4,80%</b>	<b>22,03</b>

## Portfolio: Cover bond Totaal

Report date: 8-6-2012

Mortgage pool as of: 5-2012

( 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	3.008.162.162,82	0,00%	49.064	28,69%	4,99%	17,70
100.000	200.000	9.512.728.552,92	0,00%	63.189	36,95%	4,85%	21,50
200.000	300.000	9.092.625.533,64	0,00%	37.012	21,64%	4,82%	22,86
300.000	400.000	4.608.702.016,13	0,00%	13.401	7,84%	4,76%	23,08
400.000	500.000	2.096.153.769,24	0,00%	4.703	2,75%	4,64%	23,06
500.000	600.000	1.045.203.296,14	0,00%	1.906	1,11%	4,62%	23,24
600.000	700.000	528.351.557,33	0,00%	812	0,47%	4,54%	23,46
700.000	800.000	303.959.509,10	0,00%	405	0,24%	4,53%	23,51
800.000	900.000	176.614.069,83	0,00%	207	0,12%	4,35%	23,83
900.000	1.000.000	128.442.631,95	0,00%	134	0,08%	4,32%	23,68
1.000.000	>	200.325.365,75	0,00%	170	0,10%	4,23%	24,01
Unknown							
<b>Total</b>		30.701.268.464,85	0,00%	171.003	100,00%	4,80%	22,03



## Portfolio: Cover bond Totaal

Report date: 8-6-2012

Mortgage pool as of: 5-2012

( Section: Ultimo - Repurchases + Purchases )

### Interest RateType

		Current Period					
Fixed rate with reset		Aggregate	% of	No. of	% of	Weighted	Weighted
From Years ( >= )	Until Years ( < )	Outstanding Amount (EUR)	Total	Loanparts	Total	Average Coupon	Average Maturity (year)
Floating rate		2.731.576.408,82	8,90%	28.119	8,75%	3,68%	21,36
<	2	623.777.570,25	2,03%	7.270	2,26%	4,14%	21,35
2	5	911.756.134,67	2,97%	11.080	3,45%	4,39%	19,87
5	>	26.434.158.351,11	86,10%	274.794	85,54%	4,95%	22,19
Unknown							
<b>Total</b>		30.701.268.464,85	100,00%	321.263	100,00%	4,80%	22,03