

Portfolio: Cover bond Totaal

Report date: 13-7-2012
Mortgage pool as of: 6-2012
(Section: Ultimo - Repurchases + Purchases)

Asset Cover Test

Asset percentage	79,40%
A=	€ 23.967.721.815,16
B=	€ 0,00
C=	€ 0,00
D=	€ 0,00
E=	€ 2.000.000.000,00
X=	€ 1.523.513.205,37
Y=	€ 1.366.841.821,23
Z=	€ 0,00
Total: A+B+C+D+E-X-Y-Z	€ 23.077.366.788,56
Outstanding bonds	€ 21.747.164.307,00
Pass/Fail	Pass
ACT Cover Ratio	106,12%

Ratings

Fitch	AAA
Moody's	Aaa
S&P	AAA

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Portfolio Characteristics

Details

Cut-Off Date	1-7-2012
Principal amount	€ 31.413.912.048,95
Value of savings deposits	€ 943.647.941,52
Outstanding principal balance	€ 30.470.264.107,43
Building deposits	€ 4.405.259,32
Outstanding principal balance excl. building and savings deposits	€ 30.465.858.848,11
Number of loans	169.919
Number of loanparts	319.297
Average principal balance (loan)	€ 179.322,29
Average principal balance (loanpart)	€ 95.429,22
Remaining interest Period (in years)	5,14
First interest reset date	1-7-2012
Last interest reset date	1-3-2042
Maximum current interest	9,50%
Minimum current interest	1,60%
Weighted average current coupon (WACC)	4,81%
Weighted average maturity (in years) (WAM)	21,95
Weighted average seasoning (in years)	6,24
Weighted average LTFV *	86,77%
Weighted average LTFV (indexed) *	89,41%
Weighted average LTMV *	73,75%
Weighted average LTMV (indexed) *	76,00%
% 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

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
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

Series	ISIN	Currency	Initial Principal Balance	Initial Principal Balance (EUR)	Outstanding Amount (EUR)	Coupon	Final Maturity
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
CB129		EUR	10.000.000,00	10.000.000,00	10.000.000,00	2,79%	01-06-2027
CB130		EUR	10.000.000,00	10.000.000,00	10.000.000,00	1,822%	07-06-2019
CB131		EUR	35.000.000,00	35.000.000,00	35.000.000,00	2,775%	19-06-2028
CB132		EUR	60.000.000,00	60.000.000,00	60.000.000,00	2,755%	18-06-2029
					<u>21.747.164.307,00</u>		

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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	29.740.421.275,85	97,60%	312.073	97,74%	4,81%	21,94
0	1	322.655.654,14	1,06%	3.460	1,08%	4,98%	22,59
1	2	340.548.290,48	1,12%	3.172	0,99%	4,92%	22,40
2	3	66.638.886,96	0,22%	592	0,19%	4,91%	22,30
3	>						
Total		30.470.264.107,43	100,00%	319.297	100,00%	4,81%	21,95

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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	734.814.828,87	2,41%	4.750	2,80%	4,74%	21,75
Flevoland	752.720.439,07	2,47%	4.297	2,53%	4,91%	22,10
Friesland	811.556.943,67	2,66%	5.537	3,26%	4,77%	21,86
Gelderland	3.396.729.085,76	11,15%	19.023	11,20%	4,74%	21,88
Groningen	896.841.549,83	2,94%	6.598	3,88%	4,83%	21,79
Limburg	1.620.714.745,51	5,32%	10.394	6,12%	4,86%	21,34
Noord-Brabant	4.753.759.073,59	15,60%	26.554	15,63%	4,79%	21,92
Noord-Holland	6.229.361.780,78	20,44%	30.391	17,89%	4,80%	22,32
Overijssel	1.592.738.165,04	5,23%	10.285	6,05%	4,77%	21,82
Utrecht	2.624.267.065,42	8,61%	12.989	7,64%	4,80%	22,02
Zeeland	509.039.752,36	1,67%	3.585	2,11%	4,88%	21,40
Zuid-Holland	6.547.720.677,53	21,49%	35.516	20,90%	4,87%	21,89
Total	30.470.264.107,43	100,00%	169.919	100,00%	4,81%	21,95

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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	607.650.360,28	1,99%	14.995	4,70%	4,89%	20,51
Bank Savings	678.506.465,88	2,23%	9.923	3,11%	5,38%	23,38
Hybrid	2.071.660.829,58	6,80%	20.605	6,45%	5,18%	19,49
Interest only	22.096.977.487,67	72,52%	213.342	66,82%	4,71%	22,57
Investment	1.120.255.581,17	3,68%	9.324	2,92%	4,86%	23,51
Investment Insurance	21.930.301,84	0,07%	109	0,03%	4,65%	22,01
Linear	69.445.040,21	0,23%	1.455	0,46%	4,80%	18,68
Savings	918.063.408,00	3,01%	17.815	5,58%	5,43%	17,27
Savings (external)	698.558.490,71	2,29%	7.551	2,36%	4,93%	23,32
Universal life	2.187.216.142,09	7,18%	24.178	7,57%	4,90%	18,78
Total	30.470.264.107,43	100,00%	319.297	100,00%	4,81%	21,95

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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%	2.569.762.970,25	8,43%	37.274	21,94%	4,84%	16,91
40%	50%	1.685.415.481,60	5,53%	13.706	8,07%	4,74%	19,22
50%	55%	1.056.871.575,51	3,47%	7.395	4,35%	4,70%	19,72
55%	60%	1.211.657.601,47	3,98%	7.694	4,53%	4,69%	20,25
60%	65%	1.327.105.421,22	4,36%	7.812	4,60%	4,67%	20,70
65%	70%	1.406.100.699,14	4,61%	7.750	4,56%	4,67%	20,83
70%	75%	1.527.241.502,38	5,01%	7.711	4,54%	4,59%	21,20
75%	80%	1.484.599.251,26	4,87%	7.058	4,15%	4,62%	21,68
80%	85%	1.248.668.388,76	4,10%	5.773	3,40%	4,72%	21,91
85%	90%	1.099.847.855,07	3,61%	4.938	2,91%	4,78%	21,95
90%	95%	1.236.416.980,15	4,06%	5.220	3,07%	4,75%	22,25
95%	100%	1.401.116.699,67	4,60%	5.683	3,34%	4,75%	22,55
100%	105%	1.589.485.509,38	5,22%	6.163	3,63%	4,78%	22,87
105%	110%	1.721.706.229,61	5,65%	6.571	3,87%	4,84%	23,35
110%	115%	1.556.278.000,36	5,11%	5.963	3,51%	4,86%	23,50
115%	120%	1.325.536.804,19	4,35%	5.188	3,05%	4,83%	23,38
120%	125%	1.512.562.792,97	4,96%	5.976	3,52%	4,85%	23,67
125%	130%	1.757.580.468,13	5,77%	6.992	4,11%	4,93%	24,12
130%	135%	1.847.796.172,41	6,06%	7.402	4,36%	5,04%	24,67
135%	140%	1.414.613.496,51	4,64%	5.708	3,36%	5,19%	25,06
140%	145%	474.927.151,25	1,56%	1.882	1,11%	5,29%	25,22
145%	150%	14.973.056,14	0,05%	60	0,04%	5,26%	25,23
150%	>						
Unknown							
Total		30.470.264.107,43	100,00%	169.919	100,00%	4,81%	21,95

Portfolio: Cover bond Totaal

Report date: 13-7-2012

Mortgage pool as of: 6-2012

(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%	1.668.568.837,25	5,48%	25.382	14,94%	4,74%	18,71
40%	50%	1.677.327.495,28	5,50%	15.038	8,85%	4,69%	19,52
50%	55%	1.132.395.250,22	3,72%	8.363	4,92%	4,67%	20,00
55%	60%	1.465.790.656,60	4,81%	10.054	5,92%	4,65%	20,42
60%	65%	1.400.842.194,98	4,60%	8.814	5,19%	4,65%	20,26
65%	70%	1.703.194.023,40	5,59%	9.732	5,73%	4,63%	20,59
70%	75%	2.754.782.583,83	9,04%	14.395	8,47%	4,56%	21,09
75%	80%	868.698.837,58	2,85%	4.452	2,62%	4,85%	21,38
80%	85%	1.154.459.467,58	3,79%	5.460	3,21%	4,82%	21,79
85%	90%	1.508.303.135,10	4,95%	6.834	4,02%	4,78%	22,25
90%	95%	1.573.649.128,37	5,16%	6.480	3,81%	4,81%	22,50
95%	100%	2.806.801.229,56	9,21%	10.688	6,29%	4,78%	23,30
100%	105%	973.912.322,87	3,20%	4.178	2,46%	5,01%	22,30
105%	110%	1.325.404.576,76	4,35%	5.449	3,21%	4,98%	22,80
110%	115%	1.680.684.677,19	5,52%	6.871	4,04%	4,96%	23,19
115%	120%	2.577.851.316,56	8,46%	10.494	6,18%	5,01%	23,90
120%	125%	4.197.598.374,30	13,78%	17.235	10,14%	5,00%	23,86
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		30.470.264.107,43	100,00%	169.919	100,00%	4,81%	21,95

Portfolio: Cover bond Totaal

Report date: 13-7-2012

Mortgage pool as of: 6-2012

(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%	3.699.958.662,35	12,14%	46.784	27,53%	4,81%	17,59
40%	50%	2.532.708.006,11	8,31%	17.459	10,27%	4,70%	19,86
50%	55%	1.542.151.087,95	5,06%	9.187	5,41%	4,68%	20,59
55%	60%	1.659.189.955,28	5,45%	9.146	5,38%	4,66%	20,86
60%	65%	1.788.720.969,83	5,87%	8.905	5,24%	4,60%	21,27
65%	70%	1.670.529.170,46	5,48%	7.839	4,61%	4,65%	21,85
70%	75%	1.351.390.282,98	4,44%	6.124	3,60%	4,76%	21,88
75%	80%	1.372.200.818,35	4,50%	5.904	3,47%	4,76%	22,16
80%	85%	1.637.955.473,17	5,38%	6.666	3,92%	4,75%	22,52
85%	90%	1.901.574.019,20	6,24%	7.342	4,32%	4,78%	22,90
90%	95%	1.979.852.294,72	6,50%	7.574	4,46%	4,85%	23,44
95%	100%	1.686.328.473,32	5,53%	6.502	3,83%	4,85%	23,43
100%	105%	1.664.264.480,55	5,46%	6.554	3,86%	4,84%	23,55
105%	110%	2.007.694.293,52	6,59%	8.003	4,71%	4,91%	24,02
110%	115%	2.168.449.813,57	7,12%	8.671	5,10%	5,04%	24,63
115%	120%	1.513.161.950,05	4,97%	6.096	3,59%	5,21%	25,10
120%	125%	294.134.356,02	0,97%	1.163	0,68%	5,31%	25,17
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		30.470.264.107,43	100,00%	169.919	100,00%	4,81%	21,95

Portfolio: Cover bond Totaal

Report date: 13-7-2012

Mortgage pool as of: 6-2012

(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%	2.750.487.562,61	9,03%	35.426	20,85%	4,72%	19,00
40%	50%	2.796.990.838,50	9,18%	20.827	12,26%	4,68%	19,99
50%	55%	1.705.207.539,79	5,60%	10.830	6,37%	4,65%	20,44
55%	60%	2.010.615.818,78	6,60%	11.459	6,74%	4,63%	20,61
60%	65%	2.732.286.312,96	8,97%	14.265	8,40%	4,58%	21,11
65%	70%	1.177.143.524,03	3,86%	5.860	3,45%	4,83%	21,54
70%	75%	1.527.818.901,21	5,01%	7.013	4,13%	4,81%	22,03
75%	80%	1.905.692.818,62	6,25%	8.082	4,76%	4,79%	22,43
80%	85%	3.108.569.523,25	10,20%	11.930	7,02%	4,78%	23,25
85%	90%	1.173.340.009,34	3,85%	5.030	2,96%	5,01%	22,35
90%	95%	1.670.775.444,60	5,48%	6.824	4,02%	4,97%	22,87
95%	100%	2.337.382.370,17	7,67%	9.549	5,62%	4,97%	23,54
100%	105%	3.754.175.580,81	12,32%	15.235	8,97%	5,04%	24,09
105%	110%	1.819.777.862,76	5,97%	7.589	4,47%	4,94%	23,51
110%	115%						
115%	120%						
120%	125%						
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		30.470.264.107,43	100,00%	169.919	100,00%	4,81%	21,95

Portfolio: Cover bond Totaal

Report date: 13-7-2012

Mortgage pool as of: 6-2012

(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	1.417.024.161,78	4,65%	15.880	4,97%	4,47%	20,95
1	2	1.483.115.968,05	4,87%	16.660	5,22%	4,59%	21,59
2	3	1.803.786.830,85	5,92%	20.436	6,40%	4,71%	21,31
3	4	3.463.804.742,66	11,37%	33.347	10,44%	5,06%	24,29
4	5	4.171.707.614,55	13,69%	37.484	11,74%	5,12%	24,77
5	6	5.537.220.051,57	18,17%	47.968	15,02%	4,69%	23,90
6	7	4.896.809.159,51	16,07%	44.292	13,87%	4,28%	22,91
7	8	1.542.749.234,42	5,06%	16.438	5,15%	4,76%	21,98
8	9	924.280.143,59	3,03%	10.762	3,37%	5,08%	20,74
9	10	757.648.758,99	2,49%	9.097	2,85%	5,23%	19,86
10	11	581.884.469,10	1,91%	7.307	2,29%	5,23%	18,79
11	12	487.441.866,28	1,60%	6.245	1,96%	5,09%	17,76
12	13	668.700.150,18	2,19%	8.721	2,73%	5,17%	16,29
13	14	897.722.355,18	2,95%	11.932	3,74%	5,37%	15,36
14	15	714.799.567,29	2,35%	10.962	3,43%	5,18%	14,49
15	16	492.903.672,65	1,62%	8.493	2,66%	4,92%	13,62
16	17	242.324.890,90	0,80%	4.847	1,52%	4,86%	12,51
17	18	159.317.816,56	0,52%	3.451	1,08%	5,04%	11,48
18	19	158.713.299,24	0,52%	3.369	1,06%	5,25%	10,56
19	20	68.309.354,08	0,22%	1.606	0,50%	5,20%	9,57
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		30.470.264.107,43	100,00%	319.297	100,00%	4,81%	21,95

Portfolio: Cover bond Totaal

Report date: 13-7-2012

Mortgage pool as of: 6-2012

(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	5.459.468.725,96	17,92%	61.539	19,27%	4,30%	20,99
1	2	2.422.847.223,87	7,95%	29.905	9,37%	5,06%	20,28
2	3	2.182.417.425,86	7,16%	25.944	8,13%	4,89%	20,40
3	4	4.090.817.158,57	13,43%	41.013	12,84%	4,30%	21,39
4	5	3.737.575.945,24	12,27%	36.977	11,58%	4,78%	22,83
5	6	3.526.829.514,21	11,57%	34.807	10,90%	5,19%	23,54
6	7	2.102.229.084,99	6,90%	22.906	7,17%	5,68%	22,90
7	8	874.851.723,40	2,87%	9.854	3,09%	5,39%	21,88
8	9	1.390.880.250,28	4,56%	14.063	4,40%	4,67%	21,76
9	10	1.504.861.591,89	4,94%	13.978	4,38%	4,92%	22,70
10	11	240.282.679,71	0,79%	2.439	0,76%	5,21%	22,55
11	12	161.463.374,87	0,53%	1.818	0,57%	5,70%	21,76
12	13	217.874.937,10	0,72%	2.041	0,64%	4,82%	21,85
13	14	883.366.807,59	2,90%	7.776	2,44%	4,50%	22,55
14	15	800.567.462,35	2,63%	6.570	2,06%	4,93%	23,52
15	16	186.027.190,89	0,61%	1.627	0,51%	5,44%	23,98
16	17	102.631.836,09	0,34%	1.004	0,31%	6,03%	23,90
17	18	13.433.131,66	0,04%	152	0,05%	6,01%	20,70
18	19	29.556.958,02	0,10%	291	0,09%	5,54%	20,64
19	20	22.426.733,00	0,07%	232	0,07%	5,89%	20,67
20	21	26.820.044,88	0,09%	207	0,06%	5,65%	21,36
21	22	45.185.631,94	0,15%	381	0,12%	5,51%	21,62
22	23	115.577.341,95	0,38%	946	0,30%	4,81%	22,86
23	24	180.613.718,24	0,59%	1.501	0,47%	4,66%	23,41
24	25	68.402.418,56	0,22%	568	0,18%	5,12%	24,61
25	26	38.182.525,25	0,13%	343	0,11%	5,63%	25,45
26	27	40.596.689,88	0,13%	366	0,11%	6,08%	26,52
27	28	2.090.605,91	0,01%	22	0,01%	6,04%	27,44
28	29	2.071.868,20	0,01%	20	0,01%	5,75%	28,20
29	30	313.507,07	0,00%	7	0,00%	6,11%	27,87
30	>			0	0,00%	0,00%	0,00
Unknown				0	0,00%	0,00%	0,00
Total		30.470.264.107,43	100,00%	319.297	100,00%	4,81%	21,95

Portfolio: Cover bond Totaal

Report date: 13-7-2012

Mortgage pool as of: 6-2012

(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	3.510.437.976,18	11,52%	22.185	13,06%	4,93%	22,76
Condominium/apartment with garage	227.315.837,19	0,75%	1.094	0,64%	4,74%	23,64
Other property	46.919.186,04	0,15%	307	0,18%	5,40%	24,97
Single family house	21.586.225.815,30	70,84%	125.104	73,63%	4,80%	21,44
Single family house with garage	5.099.365.292,72	16,74%	21.229	12,49%	4,76%	23,43
Total	30.470.264.107,43	100,00%	169.919	100,00%	4,81%	21,95

Portfolio: Cover bond Totaal

Report date: 13-7-2012

Mortgage pool as of: 6-2012

(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	2.995.981.620,47	0,00%	48.884	28,77%	4,98%	17,63
100.000	200.000	9.452.292.193,22	0,00%	62.794	36,96%	4,85%	21,43
200.000	300.000	9.015.859.128,99	0,00%	36.699	21,60%	4,82%	22,79
300.000	400.000	4.566.109.559,72	0,00%	13.278	7,81%	4,77%	23,00
400.000	500.000	2.076.823.207,56	0,00%	4.660	2,74%	4,67%	22,99
500.000	600.000	1.034.400.248,57	0,00%	1.887	1,11%	4,65%	23,16
600.000	700.000	523.427.561,42	0,00%	805	0,47%	4,59%	23,36
700.000	800.000	304.641.135,98	0,00%	406	0,24%	4,58%	23,42
800.000	900.000	174.093.883,14	0,00%	204	0,12%	4,44%	23,78
900.000	1.000.000	126.527.436,51	0,00%	132	0,08%	4,39%	23,66
1.000.000	>	200.108.131,85	0,00%	170	0,10%	4,34%	23,93
Unknown							
Total		30.470.264.107,43	0,00%	169.919	100,00%	4,81%	21,95

Portfolio: Cover bond Totaal

Report date: 13-7-2012

Mortgage pool as of: 6-2012

(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		2.703.095.284,97	8,87%	27.867	8,73%	3,81%	21,29
<	2	635.724.159,21	2,09%	7.359	2,30%	4,12%	21,31
2	5	927.084.183,91	3,04%	11.243	3,52%	4,37%	19,84
5	>	26.204.360.479,34	86,00%	272.828	85,45%	4,94%	22,11
Unknown							
Total		30.470.264.107,43	100,00%	319.297	100,00%	4,81%	21,95