

Portfolio: Cover bond Totaal

Report date: 13-8-2012
Mortgage pool as of: 7-2012
(Section: Ultimo - Repurchases + Purchases)

Asset Cover Test

Asset percentage	79,40%
A=	€ 25.816.942.001,07
B=	€ 0,00
C=	€ 0,00
D=	€ 0,00
E=	€ 2.000.000.000,00
X=	€ 1.641.760.066,12
Y=	€ 1.459.400.739,74
Z=	€ 0,00
Total: A+B+C+D+E-X-Y-Z	€ 24.715.781.195,22
Outstanding bonds	€ 23.659.325.561,00
Pass/Fail	Pass
ACT Cover Ratio	104,47%

Ratings

Fitch	AAA
Moody's	Aaa
S&P	AAA

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Portfolio Characteristics

Details

Cut-Off Date	1-8-2012
Principal amount	€ 33.833.224.119,41
Value of savings deposits	€ 998.022.797,10
Outstanding principal balance	€ 32.835.201.322,31
Building deposits	€ 26.009.497,62
Outstanding principal balance excl. building and savings deposits	€ 32.809.191.824,69
Number of loans	178.292
Number of loanparts	339.447
Average principal balance (loan)	€ 184.165,31
Average principal balance (loanpart)	€ 96.731,45
Remaining interest Period (in years)	5,18
First interest reset date	1-8-2012
Last interest reset date	1-6-2042
Maximum current interest	9,20%
Minimum current interest	1,72%
Weighted average current coupon (WACC)	4,80%
Weighted average maturity (in years) (WAM)	22,10
Weighted average seasoning (in years)	6,01
Weighted average LTFV *	87,26%
Weighted average LTFV (indexed) *	89,12%
Weighted average LTMV *	74,17%
Weighted average LTMV (indexed) *	75,76%
% 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	150.000.000,00	124.515.820,00	124.515.820,00	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
CB133		EUR	50.000.000,00	50.000.000,00	50.000.000,00	3,50%	02-07-2042
CB134	CH0188726852	CHF	200.000.000,00	166.597.265,00	166.597.265,00	1,50%	18-07-2023
CB135	XS0804198488	SEK	300.000.000,00	34.782.609,00	34.782.609,00	Floating	13-07-2017
CB136	XS0807189690	EUR	90.000.000,00	90.000.000,00	90.000.000,00	2,79%	26-07-2029
CB137		EUR	50.000.000,00	50.000.000,00	50.000.000,00	2,51%	30-07-2025
CBB11	XS0810731637	EUR	1.500.000.000,00	1.500.000.000,00	1.500.000.000,00	1,875%	31-07-2019

23.659.325.561,00

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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	32.159.167.161,72	97,94%	332.692	98,01%	4,80%	22,09	
0	1	318.912.079,61	0,97%	3.397	1,00%	4,96%	22,55	
1	2	297.199.286,00	0,91%	2.811	0,83%	4,93%	22,46	
2	3	59.922.794,98	0,18%	547	0,16%	4,93%	22,67	
3	>							
Total		32.835.201.322,31	100,00%	339.447	100,00%	4,80%	22,10	

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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	783.797.590,36	2,39%	4.973	2,79%	4,75%	21,80
Flevoland	801.830.260,20	2,44%	4.522	2,54%	4,90%	22,18
Friesland	860.747.665,56	2,62%	5.780	3,24%	4,76%	21,91
Gelderland	3.640.967.372,37	11,09%	19.905	11,16%	4,73%	22,00
Groningen	948.417.275,60	2,89%	6.896	3,87%	4,82%	21,87
Limburg	1.693.693.329,11	5,16%	10.732	6,02%	4,86%	21,40
Noord-Brabant	5.090.021.050,30	15,50%	27.709	15,54%	4,78%	22,08
Noord-Holland	6.827.445.713,68	20,79%	32.184	18,05%	4,79%	22,53
Overijssel	1.693.384.266,54	5,16%	10.716	6,01%	4,76%	21,93
Utrecht	2.866.509.559,54	8,73%	13.714	7,69%	4,79%	22,20
Zeeland	542.726.625,25	1,65%	3.731	2,09%	4,87%	21,50
Zuid-Holland	7.085.660.613,80	21,58%	37.430	20,99%	4,86%	22,03
Total	32.835.201.322,31	100,00%	178.292	100,00%	4,80%	22,10

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Redemption Type

Description	Current Period					
	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Annuity	713.537.230,32	2,17%	16.422	4,84%	4,85%	21,00
Bank Savings	1.169.283.775,89	3,56%	15.003	4,42%	5,26%	24,03
Hybrid	2.178.122.023,83	6,63%	21.536	6,34%	5,17%	19,42
Interest only	23.603.410.647,54	71,88%	224.427	66,12%	4,71%	22,72
Investment	1.131.511.478,04	3,45%	9.355	2,76%	4,85%	23,38
Investment Insurance	30.604.393,97	0,09%	146	0,04%	4,60%	21,76
Linear	102.846.667,20	0,31%	1.771	0,52%	4,70%	19,60
Savings	938.680.622,98	2,86%	18.264	5,38%	5,42%	17,16
Savings (external)	720.416.941,09	2,19%	7.773	2,29%	4,93%	23,22
Universal life	2.246.787.541,45	6,84%	24.750	7,29%	4,89%	18,68
Total	32.835.201.322,31	100,00%	339.447	100,00%	4,80%	22,10

Portfolio: Cover bond Totaal

Report date: 13-8-2012

Mortgage pool as of: 7-2012

(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%	2.712.047.532,64	8,26%	38.741	21,73%	4,83%	16,97
40%	50%	1.787.435.999,35	5,44%	14.335	8,04%	4,72%	19,27
50%	55%	1.133.181.919,27	3,45%	7.821	4,39%	4,69%	19,82
55%	60%	1.292.615.155,86	3,94%	8.044	4,51%	4,68%	20,36
60%	65%	1.403.083.991,39	4,27%	8.159	4,58%	4,67%	20,74
65%	70%	1.516.405.797,25	4,62%	8.172	4,58%	4,65%	20,90
70%	75%	1.638.663.900,80	4,99%	8.014	4,49%	4,59%	21,35
75%	80%	1.598.819.636,61	4,87%	7.404	4,15%	4,62%	21,86
80%	85%	1.296.843.152,48	3,95%	5.890	3,30%	4,75%	21,93
85%	90%	1.222.593.481,43	3,72%	5.311	2,98%	4,76%	22,19
90%	95%	1.400.503.723,85	4,27%	5.693	3,19%	4,73%	22,50
95%	100%	1.651.343.844,25	5,03%	6.447	3,62%	4,75%	22,83
100%	105%	1.910.374.726,31	5,82%	7.045	3,95%	4,77%	23,27
105%	110%	1.852.823.509,21	5,64%	6.915	3,88%	4,84%	23,50
110%	115%	1.676.187.106,64	5,10%	6.264	3,51%	4,85%	23,59
115%	120%	1.612.821.708,85	4,91%	6.049	3,39%	4,85%	23,81
120%	125%	1.808.263.446,22	5,51%	6.880	3,86%	4,87%	24,09
125%	130%	1.965.306.605,40	5,99%	7.643	4,29%	4,94%	24,33
130%	135%	1.861.156.089,54	5,67%	7.476	4,19%	5,07%	24,74
135%	140%	1.242.862.615,52	3,79%	4.982	2,79%	5,23%	25,04
140%	145%	250.065.629,44	0,76%	1.000	0,56%	5,31%	25,06
145%	150%	1.801.750,00	0,01%	7	0,00%	5,50%	25,36
150%	>						
Unknown							
Total		32.835.201.322,31	100,00%	178.292	100,00%	4,80%	22,10

Portfolio: Cover bond Totaal

Report date: 13-8-2012

Mortgage pool as of: 7-2012

(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%	1.746.468.071,41	5,32%	26.245	14,72%	4,73%	18,76
40%	50%	1.752.438.307,62	5,34%	15.558	8,73%	4,69%	19,57
50%	55%	1.176.887.874,04	3,58%	8.610	4,83%	4,66%	20,02
55%	60%	1.529.590.586,27	4,66%	10.392	5,83%	4,64%	20,49
60%	65%	1.463.638.032,93	4,46%	9.095	5,10%	4,65%	20,29
65%	70%	1.800.430.333,03	5,48%	10.098	5,66%	4,62%	20,69
70%	75%	2.896.310.760,58	8,82%	14.879	8,35%	4,56%	21,13
75%	80%	934.110.294,14	2,84%	4.698	2,64%	4,83%	21,53
80%	85%	1.253.996.492,51	3,82%	5.786	3,25%	4,81%	21,97
85%	90%	1.649.526.785,53	5,02%	7.254	4,07%	4,77%	22,38
90%	95%	1.748.445.347,91	5,32%	6.988	3,92%	4,80%	22,71
95%	100%	3.133.716.003,77	9,54%	11.560	6,48%	4,76%	23,52
100%	105%	1.064.246.486,17	3,24%	4.442	2,49%	5,00%	22,42
105%	110%	1.457.075.403,69	4,44%	5.817	3,26%	4,97%	23,00
110%	115%	1.897.219.392,10	5,78%	7.444	4,18%	4,96%	23,48
115%	120%	2.870.724.919,09	8,74%	11.283	6,33%	5,00%	24,12
120%	125%	4.460.376.231,52	13,58%	18.143	10,18%	4,99%	23,83
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.835.201.322,31	100,00%	178.292	100,00%	4,80%	22,10

Portfolio: Cover bond Totaal

Report date: 13-8-2012

Mortgage pool as of: 7-2012

(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%	3.917.240.081,69	11,93%	48.722	27,33%	4,80%	17,66
40%	50%	2.693.122.857,50	8,20%	18.309	10,27%	4,69%	19,92
50%	55%	1.640.207.176,29	5,00%	9.617	5,39%	4,66%	20,69
55%	60%	1.795.527.857,83	5,47%	9.626	5,40%	4,65%	20,94
60%	65%	1.902.839.494,75	5,80%	9.220	5,17%	4,59%	21,45
65%	70%	1.754.661.015,50	5,34%	8.086	4,54%	4,67%	21,93
70%	75%	1.452.909.031,81	4,42%	6.433	3,61%	4,76%	22,05
75%	80%	1.572.832.131,22	4,79%	6.500	3,65%	4,74%	22,40
80%	85%	1.924.198.488,59	5,86%	7.518	4,22%	4,75%	22,81
85%	90%	2.250.863.104,78	6,86%	8.305	4,66%	4,78%	23,30
90%	95%	2.158.528.951,64	6,57%	8.048	4,51%	4,85%	23,51
95%	100%	1.840.613.504,99	5,61%	6.908	3,87%	4,85%	23,63
100%	105%	2.053.570.055,14	6,25%	7.733	4,34%	4,85%	24,04
105%	110%	2.263.265.656,61	6,89%	8.805	4,94%	4,93%	24,25
110%	115%	2.215.594.894,60	6,75%	8.853	4,97%	5,06%	24,73
115%	120%	1.274.930.325,13	3,88%	5.118	2,87%	5,24%	25,06
120%	125%	124.296.694,24	0,38%	491	0,28%	5,29%	24,91
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.835.201.322,31	100,00%	178.292	100,00%	4,80%	22,10

Portfolio: Cover bond Totaal

Report date: 13-8-2012

Mortgage pool as of: 7-2012

(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%	2.880.031.024,14	8,77%	36.664	20,56%	4,71%	19,05
40%	50%	2.907.014.337,64	8,85%	21.459	12,04%	4,67%	20,03
50%	55%	1.785.250.945,52	5,44%	11.197	6,28%	4,64%	20,49
55%	60%	2.118.721.396,32	6,45%	11.875	6,66%	4,62%	20,69
60%	65%	2.881.926.759,19	8,78%	14.768	8,28%	4,57%	21,16
65%	70%	1.269.937.186,95	3,87%	6.186	3,47%	4,82%	21,69
70%	75%	1.674.606.232,79	5,10%	7.477	4,19%	4,79%	22,19
75%	80%	2.100.650.972,32	6,40%	8.642	4,85%	4,78%	22,63
80%	85%	3.467.420.034,87	10,56%	12.895	7,23%	4,76%	23,46
85%	90%	1.285.230.373,46	3,91%	5.349	3,00%	5,00%	22,51
90%	95%	1.845.959.173,70	5,62%	7.301	4,09%	4,96%	23,08
95%	100%	2.649.832.943,31	8,07%	10.383	5,82%	4,96%	23,82
100%	105%	4.006.799.311,67	12,20%	15.976	8,96%	5,03%	24,18
105%	110%	1.961.820.630,43	5,97%	8.120	4,55%	4,94%	23,41
110%	115%						
115%	120%						
120%	125%						
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.835.201.322,31	100,00%	178.292	100,00%	4,80%	22,10

Portfolio: Cover bond Totaal

Report date: 13-8-2012

Mortgage pool as of: 7-2012

(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	2.678.267.882,55	8,16%	26.673	7,86%	4,59%	23,42	
1	2	1.931.095.097,90	5,88%	20.219	5,96%	4,64%	22,62	
2	3	1.839.185.791,08	5,60%	20.268	5,97%	4,71%	21,44	
3	4	3.420.856.188,47	10,42%	33.209	9,78%	4,99%	23,91	
4	5	4.042.272.835,05	12,31%	36.694	10,81%	5,15%	24,77	
5	6	5.553.949.012,87	16,91%	47.923	14,12%	4,72%	23,92	
6	7	5.205.952.207,98	15,85%	46.474	13,69%	4,31%	22,92	
7	8	1.769.241.097,35	5,39%	18.465	5,44%	4,68%	22,00	
8	9	940.277.036,43	2,86%	10.879	3,20%	5,08%	20,75	
9	10	839.044.499,88	2,56%	9.917	2,92%	5,18%	19,86	
10	11	602.344.661,46	1,83%	7.450	2,19%	5,21%	18,80	
11	12	503.483.415,46	1,53%	6.450	1,90%	5,12%	17,79	
12	13	640.084.238,87	1,95%	8.338	2,46%	5,12%	16,33	
13	14	897.737.860,98	2,73%	11.866	3,50%	5,36%	15,35	
14	15	774.488.743,35	2,36%	11.518	3,39%	5,22%	14,53	
15	16	521.952.377,45	1,59%	8.986	2,65%	4,93%	13,58	
16	17	266.458.355,98	0,81%	5.226	1,54%	4,86%	12,52	
17	18	161.599.810,08	0,49%	3.462	1,02%	4,99%	11,50	
18	19	165.815.353,13	0,50%	3.545	1,04%	5,26%	10,57	
19	20	75.486.832,98	0,23%	1.760	0,52%	5,23%	9,53	
20	>	5.608.023,01	0,02%	125	0,04%	5,07%	9,06	
Unknown		0,00	0,00%	0	0,00%	0,00%	0,00	
Total		32.835.201.322,31	100,00%	339.447	100,00%	4,80%	22,10	

Portfolio: Cover bond Totaal

Report date: 13-8-2012

Mortgage pool as of: 7-2012

(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	5.911.759.200,21	18,00%	65.042	19,16%	4,29%	21,19	
1	2	2.556.337.226,73	7,79%	31.243	9,20%	5,04%	20,28	
2	3	2.378.450.285,44	7,24%	27.689	8,16%	4,77%	20,45	
3	4	4.391.020.629,16	13,37%	43.366	12,78%	4,34%	21,59	
4	5	4.167.441.434,94	12,69%	40.668	11,98%	4,80%	23,07	
5	6	3.500.490.477,69	10,66%	34.960	10,30%	5,22%	23,38	
6	7	1.998.881.223,11	6,09%	21.984	6,48%	5,67%	22,74	
7	8	978.118.032,41	2,98%	10.799	3,18%	5,27%	21,93	
8	9	1.840.266.862,18	5,60%	17.534	5,17%	4,75%	22,51	
9	10	1.747.454.176,39	5,32%	16.165	4,76%	4,98%	23,70	
10	11	236.533.495,90	0,72%	2.401	0,71%	5,23%	22,25	
11	12	149.179.803,46	0,45%	1.726	0,51%	5,73%	21,56	
12	13	300.720.219,65	0,92%	2.726	0,80%	4,71%	21,97	
13	14	900.760.136,48	2,74%	7.917	2,33%	4,57%	22,56	
14	15	844.026.393,05	2,57%	7.090	2,09%	4,98%	23,52	
15	16	150.257.416,10	0,46%	1.372	0,40%	5,54%	23,81	
16	17	96.469.247,15	0,29%	933	0,27%	6,02%	23,77	
17	18	16.999.500,22	0,05%	180	0,05%	5,87%	20,90	
18	19	59.399.035,44	0,18%	516	0,15%	5,57%	22,41	
19	20	69.783.421,19	0,21%	611	0,18%	5,64%	23,19	
20	21	33.592.426,75	0,10%	256	0,08%	5,60%	21,40	
21	22	38.405.754,10	0,12%	327	0,10%	5,54%	21,63	
22	23	147.544.385,41	0,45%	1.206	0,36%	4,75%	22,84	
23	24	158.044.725,67	0,48%	1.323	0,39%	4,72%	23,44	
24	25	71.582.266,29	0,22%	594	0,17%	5,15%	24,78	
25	26	33.106.514,68	0,10%	309	0,09%	5,71%	25,49	
26	27	38.484.555,01	0,12%	343	0,10%	6,07%	26,46	
27	28	2.397.807,72	0,01%	26	0,01%	6,04%	27,42	
28	29	6.066.475,77	0,02%	46	0,01%	5,83%	28,63	
29	30	11.628.194,01	0,04%	95	0,03%	5,49%	29,39	
30	>			0	0,00%	0,00%	0,00	
Unknown				0	0,00%	0,00%	0,00	
Total		32.835.201.322,31	100,00%	339.447	100,00%	4,80%	22,10	

Portfolio: Cover bond Totaal

Report date: 13-8-2012

Mortgage pool as of: 7-2012

(Section: Ultimo - Repurchases + Purchases)

Underlying Property

Property type	Current Period					
	Aggregate Outstanding Amount (EUR)	% of Total	No. of Borrowers	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Condominium/apartment	3.795.857.187,62	11,56%	23.398	13,12%	4,91%	22,91
Condominium/apartment with garage	249.390.834,67	0,76%	1.189	0,67%	4,74%	23,73
Other property	46.574.805,41	0,14%	305	0,17%	5,40%	24,88
Single family house	23.014.976.011,15	70,09%	130.433	73,16%	4,79%	21,55
Single family house with garage	5.728.402.483,46	17,45%	22.967	12,88%	4,76%	23,68
Total	32.835.201.322,31	100,00%	178.292	100,00%	4,80%	22,10

Portfolio: Cover bond Totaal

Report date: 13-8-2012

Mortgage pool as of: 7-2012

(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	3.076.428.777,78	9,37%	50.108	28,10%	4,97%	17,63
100.000	200.000	9.808.510.439,96	29,87%	65.112	36,52%	4,85%	21,44
200.000	300.000	9.499.773.170,61	28,93%	38.635	21,67%	4,82%	22,82
300.000	400.000	5.024.715.549,69	15,30%	14.591	8,18%	4,77%	23,18
400.000	500.000	2.388.915.306,20	7,28%	5.361	3,01%	4,68%	23,30
500.000	600.000	1.214.078.710,37	3,70%	2.215	1,24%	4,66%	23,50
600.000	700.000	641.896.430,36	1,95%	988	0,55%	4,60%	23,73
700.000	800.000	365.470.248,57	1,11%	487	0,27%	4,59%	23,68
800.000	900.000	213.184.731,77	0,65%	250	0,14%	4,46%	23,99
900.000	1.000.000	175.122.150,03	0,53%	183	0,10%	4,41%	24,22
1.000.000	>	427.105.806,97	1,30%	362	0,20%	4,40%	24,37
Unknown							
Total		32.835.201.322,31	100,00%	178.292	100,00%	4,80%	22,10

Portfolio: Cover bond Totaal

Report date: 13-8-2012

Mortgage pool as of: 7-2012

(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		2.938.797.943,64	8,95%	29.824	8,79%	3,80%	21,50
<	2	771.448.260,37	2,35%	8.505	2,51%	4,06%	21,96
2	5	1.044.486.436,42	3,18%	12.258	3,61%	4,34%	20,21
5	>	28.080.468.681,88	85,52%	288.860	85,10%	4,94%	22,23
Unknown							
Total		32.835.201.322,31	100,00%	339.447	100,00%	4,80%	22,10