

## Portfolio: Cover bond Totaal

Report date: 11-9-2012

Mortgage pool as of: 8-2012

( Section: Ultimo - Repurchases + Purchases )

### Asset Cover Test

Asset percentage	79,40%
A=	€ 25.883.147.563,01
B=	€ 0,00
C=	€ 0,00
D=	€ 0,00
E=	€ 2.000.000.000,00
X=	€ 1.645.945.915,48
Y=	€ 1.458.766.945,61
Z=	€ 0,00
Total: A+B+C+D+E-X-Y-Z	€ 24.778.434.701,92
Outstanding bonds	€ 23.659.325.561,00
Pass/Fail	Pass
ACT Cover Ratio	104,73%

### Ratings

Fitch	AAA
Moody's	Aaa
S&P	AAA

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### Portfolio Characteristics

#### Details

Cut-Off Date	1-9-2012
Principal amount	€ 33.935.134.182,29
Value of savings deposits	€ 1.016.215.872,72
Outstanding principal balance	€ 32.918.918.309,57
Building deposits	€ 26.352.466,17
Outstanding principal balance excl. building and savings deposits	€ 32.892.565.843,40
Number of loans	178.416
Number of loanparts	340.394
Average principal balance (loan)	€ 184.506,54
Average principal balance (loanpart)	€ 96.708,28
Remaining interest Period (in years)	5,15
First interest reset date	1-9-2012
Last interest reset date	1-7-2042
Maximum current interest	9,20%
Minimum current interest	1,72%
Weighted average current coupon (WACC)	4,79%
Weighted average maturity (in years) (WAM)	22,04
Weighted average seasoning (in years)	6,04
Weighted average LTFV *	87,25%
Weighted average LTFV (indexed) *	92,41%
Weighted average LTMV *	74,16%
Weighted average LTMV (indexed) *	78,55%
% 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%	28-01-2027
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%	10-07-2018
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	29-03-2021
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

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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
					<u>23.659.325.561,00</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	32.199.833.741,59	97,82%	333.250	97,90%	4,79%	22,03	
0	1	308.531.475,31	0,94%	3.294	0,97%	5,00%	22,64	
1	2	340.631.199,51	1,03%	3.215	0,94%	4,85%	22,29	
2	3	69.921.893,16	0,21%	635	0,19%	4,95%	22,58	
3	>							
<b>Total</b>		32.918.918.309,57	100,00%	340.394	100,00%	4,79%	22,04	

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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	786.001.918,70	2,39%	4.978	2,79%	4,73%	21,73
Flevoland	802.136.754,41	2,44%	4.521	2,53%	4,88%	22,11
Friesland	858.776.762,97	2,61%	5.770	3,23%	4,74%	21,85
Gelderland	3.650.998.548,48	11,09%	19.924	11,17%	4,72%	21,94
Groningen	948.000.797,61	2,88%	6.888	3,86%	4,81%	21,82
Limburg	1.692.350.344,57	5,14%	10.725	6,01%	4,85%	21,33
Noord-Brabant	5.103.211.550,00	15,50%	27.722	15,54%	4,77%	22,02
Noord-Holland	6.860.808.709,78	20,84%	32.234	18,07%	4,78%	22,48
Overijssel	1.691.509.280,06	5,14%	10.704	6,00%	4,75%	21,87
Utrecht	2.877.460.959,24	8,74%	13.725	7,69%	4,78%	22,15
Zeeland	544.889.814,77	1,66%	3.739	2,10%	4,86%	21,44
Zuid-Holland	7.102.772.868,98	21,58%	37.486	21,01%	4,84%	21,98
<b>Total</b>	<b>32.918.918.309,57</b>	<b>100,00%</b>	<b>178.416</b>	<b>100,00%</b>	<b>4,79%</b>	<b>22,04</b>



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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	732.513.555,42	2,23%	16.624	4,88%	4,83%	21,05
Bank Savings	1.235.386.527,30	3,75%	15.786	4,64%	5,24%	23,99
Hybrid	2.170.259.502,20	6,59%	21.515	6,32%	5,16%	19,36
Interest only	23.634.726.115,81	71,80%	224.635	65,99%	4,69%	22,66
Investment	1.123.269.393,52	3,41%	9.285	2,73%	4,84%	23,30
Investment Insurance	31.178.925,38	0,09%	151	0,04%	4,60%	21,72
Linear	108.463.698,74	0,33%	1.822	0,54%	4,66%	19,79
Savings	932.647.459,06	2,83%	18.213	5,35%	5,41%	17,10
Savings (external)	718.569.633,59	2,18%	7.778	2,28%	4,93%	23,14
Universal life	2.231.903.498,55	6,78%	24.585	7,22%	4,88%	18,61
<b>Total</b>	<b>32.918.918.309,57</b>	<b>100,00%</b>	<b>340.394</b>	<b>100,00%</b>	<b>4,79%</b>	<b>22,04</b>

## Portfolio: Cover bond Totaal

Report date: 11-9-2012  
Mortgage pool as of: 8-2012  
( 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%	2.494.828.554,32	7,58%	36.770	20,61%	4,82%	16,78
40%	50%	1.654.712.689,22	5,03%	13.709	7,68%	4,72%	19,08
50%	55%	1.021.413.819,06	3,10%	7.310	4,10%	4,67%	19,59
55%	60%	1.193.253.755,20	3,62%	7.690	4,31%	4,68%	20,15
60%	65%	1.295.368.174,28	3,94%	7.798	4,37%	4,66%	20,44
65%	70%	1.418.602.133,12	4,31%	7.934	4,45%	4,65%	20,74
70%	75%	1.544.682.832,75	4,69%	7.901	4,43%	4,60%	21,13
75%	80%	1.562.621.488,59	4,75%	7.444	4,17%	4,58%	21,47
80%	85%	1.435.190.992,00	4,36%	6.596	3,70%	4,65%	21,88
85%	90%	1.207.005.056,06	3,67%	5.399	3,03%	4,73%	21,93
90%	95%	1.238.572.747,65	3,76%	5.183	2,91%	4,74%	22,23
95%	100%	1.444.324.535,12	4,39%	5.803	3,25%	4,73%	22,53
100%	105%	1.655.646.524,35	5,03%	6.309	3,54%	4,74%	22,96
105%	110%	1.848.497.932,43	5,62%	6.840	3,83%	4,77%	23,26
110%	115%	1.805.027.229,19	5,48%	6.711	3,76%	4,83%	23,47
115%	120%	1.602.336.005,59	4,87%	5.935	3,33%	4,85%	23,60
120%	125%	1.609.941.263,23	4,89%	5.983	3,35%	4,84%	23,89
125%	130%	1.729.450.508,30	5,25%	6.592	3,69%	4,88%	24,09
130%	135%	1.891.489.859,69	5,75%	7.382	4,14%	4,94%	24,26
135%	140%	1.818.364.638,20	5,52%	7.308	4,10%	5,06%	24,66
140%	145%	1.160.536.011,50	3,53%	4.678	2,62%	5,23%	24,93
145%	150%	270.359.702,31	0,82%	1.073	0,60%	5,25%	24,98
150%	>	16.691.857,41	0,05%	68	0,04%	5,26%	25,20
Unknown							
<b>Total</b>		32.918.918.309,57	100,00%	178.416	100,00%	4,79%	22,04

## Portfolio: Cover bond Totaal

Report date: 11-9-2012

Mortgage pool as of: 8-2012

( 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%	1.756.679.867,14	5,34%	26.336	14,76%	4,71%	18,71
40%	50%	1.757.602.765,08	5,34%	15.591	8,74%	4,67%	19,50
50%	55%	1.172.867.694,83	3,56%	8.583	4,81%	4,64%	19,97
55%	60%	1.532.161.939,26	4,65%	10.392	5,82%	4,63%	20,42
60%	65%	1.464.523.157,14	4,45%	9.115	5,11%	4,64%	20,23
65%	70%	1.808.173.268,92	5,49%	10.110	5,67%	4,60%	20,64
70%	75%	2.885.299.591,68	8,76%	14.805	8,30%	4,54%	21,06
75%	80%	941.418.060,77	2,86%	4.725	2,65%	4,82%	21,47
80%	85%	1.264.981.063,70	3,84%	5.821	3,26%	4,79%	21,91
85%	90%	1.651.715.304,18	5,02%	7.240	4,06%	4,76%	22,33
90%	95%	1.752.661.741,46	5,32%	6.995	3,92%	4,78%	22,66
95%	100%	3.145.360.373,83	9,55%	11.580	6,49%	4,75%	23,45
100%	105%	1.073.559.179,17	3,26%	4.463	2,50%	4,99%	22,41
105%	110%	1.476.973.266,54	4,49%	5.881	3,30%	4,96%	22,96
110%	115%	1.914.851.864,57	5,82%	7.468	4,19%	4,95%	23,49
115%	120%	2.892.701.543,52	8,79%	11.331	6,35%	4,99%	24,09
120%	125%	4.427.387.627,78	13,45%	17.980	10,08%	4,98%	23,76
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
<b>Total</b>		32.918.918.309,57	100,00%	178.416	100,00%	4,79%	22,04

## Portfolio: Cover bond Totaal

Report date: 11-9-2012

Mortgage pool as of: 8-2012

( 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%	3.610.189.314,17	10,97%	46.292	25,95%	4,79%	17,47
40%	50%	2.450.877.050,78	7,45%	17.328	9,71%	4,68%	19,69
50%	55%	1.510.908.327,13	4,59%	9.184	5,15%	4,66%	20,39
55%	60%	1.680.860.150,97	5,11%	9.330	5,23%	4,64%	20,79
60%	65%	1.832.407.403,80	5,57%	9.210	5,16%	4,59%	21,16
65%	70%	1.816.229.646,74	5,52%	8.495	4,76%	4,59%	21,65
70%	75%	1.516.487.746,24	4,61%	6.892	3,86%	4,71%	21,93
75%	80%	1.410.191.574,83	4,28%	6.047	3,39%	4,74%	22,15
80%	85%	1.682.425.562,71	5,11%	6.759	3,79%	4,73%	22,50
85%	90%	1.974.973.944,60	6,00%	7.499	4,20%	4,74%	22,99
90%	95%	2.178.897.505,94	6,62%	8.089	4,53%	4,79%	23,32
95%	100%	2.023.508.242,21	6,15%	7.512	4,21%	4,84%	23,53
100%	105%	1.860.372.175,82	5,65%	6.893	3,86%	4,85%	23,77
105%	110%	2.005.203.251,19	6,09%	7.574	4,25%	4,86%	24,06
110%	115%	2.217.277.479,68	6,74%	8.658	4,85%	4,95%	24,27
115%	120%	2.043.813.422,09	6,21%	8.207	4,60%	5,08%	24,69
120%	125%	986.324.552,91	3,00%	3.974	2,23%	5,24%	24,98
125%	130%	117.262.957,76	0,36%	470	0,26%	5,29%	24,95
130%	135%	708.000,00	0,00%	3	0,00%	5,24%	24,17
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
<b>Total</b>		32.918.918.309,57	100,00%	178.416	100,00%	4,79%	22,04

## Portfolio: Cover bond Totaal

Report date: 11-9-2012  
Mortgage pool as of: 8-2012  
( 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%	2.893.769.964,17	8,79%	36.796	20,62%	4,69%	19,00
40%	50%	2.906.113.380,04	8,83%	21.423	12,01%	4,65%	19,97
50%	55%	1.786.917.435,11	5,43%	11.201	6,28%	4,63%	20,42
55%	60%	2.126.771.766,44	6,46%	11.910	6,68%	4,61%	20,63
60%	65%	2.874.438.722,63	8,73%	14.707	8,24%	4,55%	21,09
65%	70%	1.280.261.625,34	3,89%	6.218	3,49%	4,80%	21,64
70%	75%	1.674.831.075,74	5,09%	7.467	4,19%	4,78%	22,13
75%	80%	2.105.980.766,46	6,40%	8.645	4,85%	4,77%	22,57
80%	85%	3.484.360.092,06	10,58%	12.926	7,24%	4,75%	23,40
85%	90%	1.291.907.095,25	3,92%	5.366	3,01%	4,99%	22,47
90%	95%	1.874.006.167,23	5,69%	7.376	4,13%	4,96%	23,06
95%	100%	2.687.034.388,42	8,16%	10.465	5,87%	4,96%	23,82
100%	105%	3.986.726.971,61	12,11%	15.866	8,89%	5,02%	24,13
105%	110%	1.945.798.859,07	5,91%	8.050	4,51%	4,93%	23,33
110%	115%						
115%	120%						
120%	125%						
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
<b>Total</b>		32.918.918.309,57	100,00%	178.416	100,00%	4,79%	22,04

## Portfolio: Cover bond Totaal

Report date: 11-9-2012

Mortgage pool as of: 8-2012

( 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	2.671.687.323,49	8,12%	26.714	7,85%	4,57%	23,39	
1	2	2.053.611.209,86	6,24%	21.288	6,25%	4,65%	22,81	
2	3	1.758.432.243,04	5,34%	19.297	5,67%	4,67%	21,55	
3	4	3.362.157.575,76	10,21%	32.988	9,69%	4,89%	23,52	
4	5	3.795.740.517,20	11,53%	34.870	10,24%	5,18%	24,76	
5	6	5.379.446.851,68	16,34%	46.517	13,67%	4,76%	23,93	
6	7	5.422.647.255,19	16,47%	47.845	14,06%	4,34%	22,93	
7	8	2.059.994.445,88	6,26%	21.126	6,21%	4,59%	22,03	
8	9	922.773.216,10	2,80%	10.717	3,15%	5,07%	20,76	
9	10	868.023.046,68	2,64%	10.171	2,99%	5,16%	19,85	
10	11	583.179.656,18	1,77%	7.293	2,14%	5,17%	18,79	
11	12	512.151.550,84	1,56%	6.565	1,93%	5,16%	17,82	
12	13	596.874.246,70	1,81%	7.805	2,29%	5,06%	16,42	
13	14	905.564.658,12	2,75%	11.856	3,48%	5,34%	15,34	
14	15	794.425.430,78	2,41%	11.701	3,44%	5,24%	14,53	
15	16	532.372.179,83	1,62%	9.090	2,67%	4,93%	13,59	
16	17	281.422.577,78	0,85%	5.436	1,60%	4,85%	12,54	
17	18	160.019.818,77	0,49%	3.435	1,01%	4,96%	11,45	
18	19	170.442.077,72	0,52%	3.612	1,06%	5,24%	10,56	
19	20	79.253.986,07	0,24%	1.866	0,55%	5,22%	9,56	
20	>	8.698.441,90	0,03%	202	0,06%	5,00%	9,04	
Unknown		0,00	0,00%	0	0,00%	0,00%	0,00	
<b>Total</b>		<b>32.918.918.309,57</b>	<b>100,00%</b>	<b>340.394</b>	<b>100,00%</b>	<b>4,79%</b>	<b>22,04</b>	

## Portfolio: Cover bond Totaal

Report date: 11-9-2012

Mortgage pool as of: 8-2012

( 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	5.915.418.684,29	17,97%	65.011	19,10%	4,23%	21,14
1	2	2.579.011.155,80	7,83%	31.504	9,26%	5,04%	20,24
2	3	2.569.937.864,49	7,81%	29.302	8,61%	4,65%	20,44
3	4	4.322.515.046,80	13,13%	42.643	12,53%	4,38%	21,65
4	5	4.227.665.431,12	12,84%	41.435	12,17%	4,83%	23,03
5	6	3.437.632.035,46	10,44%	34.607	10,17%	5,25%	23,25
6	7	1.890.262.794,02	5,74%	20.959	6,16%	5,66%	22,57
7	8	1.030.463.605,43	3,13%	11.240	3,30%	5,16%	21,84
8	9	2.000.743.328,36	6,08%	18.717	5,50%	4,79%	22,67
9	10	1.583.518.464,46	4,81%	14.971	4,40%	5,00%	23,68
10	11	228.111.115,30	0,69%	2.343	0,69%	5,26%	22,05
11	12	140.899.941,76	0,43%	1.628	0,48%	5,73%	21,39
12	13	395.521.638,79	1,20%	3.533	1,04%	4,61%	22,04
13	14	864.394.347,02	2,63%	7.587	2,23%	4,62%	22,53
14	15	817.435.029,06	2,48%	6.884	2,02%	5,00%	23,51
15	16	127.567.980,88	0,39%	1.226	0,36%	5,63%	23,63
16	17	89.641.690,79	0,27%	860	0,25%	6,01%	23,71
17	18	19.859.942,21	0,06%	207	0,06%	5,81%	21,47
18	19	63.070.534,15	0,19%	553	0,16%	5,60%	22,45
19	20	76.895.958,89	0,23%	678	0,20%	5,63%	23,10
20	21	38.491.013,62	0,12%	294	0,09%	5,57%	21,37
21	22	32.503.672,79	0,10%	279	0,08%	5,55%	21,58
22	23	178.509.344,27	0,54%	1.463	0,43%	4,71%	22,83
23	24	129.250.409,72	0,39%	1.086	0,32%	4,78%	23,45
24	25	73.001.605,34	0,22%	606	0,18%	5,18%	24,78
25	26	28.678.857,79	0,09%	277	0,08%	5,77%	25,50
26	27	36.967.764,50	0,11%	325	0,10%	6,06%	26,38
27	28	3.017.910,26	0,01%	26	0,01%	5,90%	27,55
28	29	5.509.955,57	0,02%	47	0,01%	5,85%	28,64
29	30	12.421.186,63	0,04%	103	0,03%	5,50%	29,33
30	>			0	0,00%	0,00%	0,00
Unknown				0	0,00%	0,00%	0,00
<b>Total</b>		32.918.918.309,57	100,00%	340.394	100,00%	4,79%	22,04

## Portfolio: Cover bond Totaal

Report date: 11-9-2012

Mortgage pool as of: 8-2012

( 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	3.809.339.568,48	11,57%	23.420	13,13%	4,90%	22,86
Condominium/apartment with garage	251.255.112,82	0,76%	1.194	0,67%	4,73%	23,65
Other property	45.994.088,58	0,14%	302	0,17%	5,40%	24,80
Single family house	23.043.271.703,68	70,00%	130.446	73,11%	4,78%	21,49
Single family house with garage	5.769.057.836,01	17,53%	23.054	12,92%	4,75%	23,63
<b>Total</b>	<b>32.918.918.309,57</b>	<b>100,00%</b>	<b>178.416</b>	<b>100,00%</b>	<b>4,79%</b>	<b>22,04</b>



## Portfolio: Cover bond Totaal

Report date: 11-9-2012

Mortgage pool as of: 8-2012

( 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	3.076.950.225,67	9,35%	50.113	28,09%	4,96%	17,57
100.000	200.000	9.799.255.934,07	29,77%	65.055	36,46%	4,84%	21,37
200.000	300.000	9.497.372.509,15	28,85%	38.624	21,65%	4,81%	22,75
300.000	400.000	5.053.865.162,87	15,35%	14.675	8,23%	4,76%	23,13
400.000	500.000	2.403.083.603,83	7,30%	5.394	3,02%	4,66%	23,27
500.000	600.000	1.227.290.498,27	3,73%	2.240	1,26%	4,64%	23,48
600.000	700.000	648.485.301,65	1,97%	998	0,56%	4,58%	23,71
700.000	800.000	374.811.092,35	1,14%	500	0,28%	4,56%	23,67
800.000	900.000	220.065.839,72	0,67%	258	0,14%	4,45%	23,91
900.000	1.000.000	178.782.673,06	0,54%	187	0,10%	4,38%	24,18
1.000.000	>	438.955.468,93	1,33%	372	0,21%	4,38%	24,41
Unknown							
<b>Total</b>		32.918.918.309,57	100,00%	178.416	100,00%	4,79%	22,04

## Portfolio: Cover bond Totaal

Report date: 11-9-2012

Mortgage pool as of: 8-2012

( Section: Ultimo - Repurchases + Purchases )

### Interest RateType

		Current Period					
Fixed rate with reset		Aggregate Outstanding Amount (EUR)	% of Total	No. of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
From Years ( >= )	Until Years ( < )						
Floating rate		2.937.870.386,14	8,92%	29.822	8,76%	3,68%	21,43
<	2	793.709.750,19	2,41%	8.677	2,55%	4,04%	21,98
2	5	1.068.787.340,20	3,25%	12.468	3,66%	4,32%	20,27
5	>	28.118.550.833,04	85,42%	289.427	85,03%	4,94%	22,18
Unknown							
<b>Total</b>		32.918.918.309,57	100,00%	340.394	100,00%	4,79%	22,04