

Portfolio: Cover bond Totaal

Report date: 9-10-2012

Mortgage pool as of: 9-2012

(Section: Ultimo - Repurchases + Purchases)

Asset Cover Test

Asset percentage	79,40%
A=	€ 25.761.388.967,99
B=	€ 0,00
C=	€ 0,00
D=	€ 0,00
E=	€ 2.000.000.000,00
X=	€ 1.638.233.411,24
Y=	€ 1.447.144.241,14
Z=	€ 0,00
Total: A+B+C+D+E-X-Y-Z	€ 24.676.011.315,62
Outstanding bonds	€ 23.659.325.561,00
Pass/Fail	Pass
ACT Cover Ratio	104,30%

Ratings

Fitch	AAA
Moody's	Aaa
S&P	AAA

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Portfolio Characteristics

Details

Cut-Off Date	1-10-2012
Principal amount	€ 33.783.654.607,44
Value of savings deposits	€ 1.018.986.382,72
Outstanding principal balance	€ 32.764.668.224,72
Building deposits	€ 22.829.100,94
Outstanding principal balance excl. building and savings deposits	€ 32.741.839.123,78
Number of loans	177.685
Number of loanparts	339.021
Average principal balance (loan)	€ 184.397,49
Average principal balance (loanpart)	€ 96.644,95
Remaining interest Period (in years)	5,10
First interest reset date	1-10-2012
Last interest reset date	1-7-2042
Maximum current interest	9,20%
Minimum current interest	1,32%
Weighted average current coupon (WACC)	4,78%
Weighted average maturity (in years) (WAM)	21,97
Weighted average seasoning (in years)	6,11
Weighted average LTFV *	87,19%
Weighted average LTFV (indexed) *	92,99%
Weighted average LTMV *	74,11%
Weighted average LTMV (indexed) *	79,04%
% 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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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	31.911.877.065,04	97,40%	330.417	97,46%	4,78%	21,96	
0	1	352.166.577,41	1,07%	3.834	1,13%	5,03%	22,46	
1	2	404.330.757,11	1,23%	3.936	1,16%	4,87%	22,25	
2	3	96.293.825,16	0,29%	834	0,25%	4,86%	22,23	
3	>							
Total		32.764.668.224,72	100,00%	339.021	100,00%	4,78%	21,97	

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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	780.963.288,99	2,38%	4.956	2,79%	4,72%	21,66
Flevoland	796.914.078,92	2,43%	4.495	2,53%	4,88%	22,03
Friesland	855.283.195,45	2,61%	5.752	3,24%	4,73%	21,76
Gelderland	3.634.464.877,62	11,09%	19.845	11,17%	4,71%	21,87
Groningen	943.689.101,70	2,88%	6.861	3,86%	4,81%	21,74
Limburg	1.684.433.424,63	5,14%	10.684	6,01%	4,84%	21,25
Noord-Brabant	5.082.519.210,75	15,51%	27.620	15,54%	4,76%	21,95
Noord-Holland	6.824.732.354,89	20,83%	32.087	18,06%	4,77%	22,40
Overijssel	1.683.257.085,72	5,14%	10.660	6,00%	4,74%	21,79
Utrecht	2.866.946.312,94	8,75%	13.680	7,70%	4,77%	22,07
Zeeland	543.012.221,77	1,66%	3.726	2,10%	4,85%	21,37
Zuid-Holland	7.068.453.071,34	21,57%	37.319	21,00%	4,84%	21,90
Total	32.764.668.224,72	100,00%	177.685	100,00%	4,78%	21,97

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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	731.510.030,75	2,23%	16.613	4,90%	4,82%	20,99
Bank Savings	1.236.805.002,53	3,77%	15.861	4,68%	5,24%	23,90
Hybrid	2.154.586.152,40	6,58%	21.382	6,31%	5,15%	19,27
Interest only	23.535.974.445,78	71,83%	223.734	65,99%	4,68%	22,58
Investment	1.114.573.452,83	3,40%	9.222	2,72%	4,84%	23,21
Investment Insurance	30.228.417,68	0,09%	149	0,04%	4,61%	21,59
Linear	107.608.717,25	0,33%	1.811	0,53%	4,65%	19,73
Savings	925.534.482,37	2,82%	18.134	5,35%	5,41%	17,04
Savings (external)	715.111.449,45	2,18%	7.737	2,28%	4,93%	23,06
Universal life	2.212.736.073,68	6,75%	24.378	7,19%	4,87%	18,53
Total	32.764.668.224,72	100,00%	339.021	100,00%	4,78%	21,97

Portfolio: Cover bond Totaal

Report date: 9-10-2012
Mortgage pool as of: 9-2012
(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%	2.450.921.138,11	7,48%	36.413	20,49%	4,80%	16,67
40%	50%	1.626.618.215,90	4,96%	13.575	7,64%	4,70%	18,98
50%	55%	1.010.906.782,44	3,09%	7.290	4,10%	4,66%	19,50
55%	60%	1.152.674.884,28	3,52%	7.504	4,22%	4,66%	20,02
60%	65%	1.279.941.032,44	3,91%	7.764	4,37%	4,65%	20,35
65%	70%	1.404.188.516,10	4,29%	7.860	4,42%	4,64%	20,68
70%	75%	1.506.303.259,84	4,60%	7.789	4,38%	4,59%	20,98
75%	80%	1.552.708.298,45	4,74%	7.408	4,17%	4,55%	21,35
80%	85%	1.461.316.884,59	4,46%	6.693	3,77%	4,64%	21,85
85%	90%	1.203.952.323,44	3,67%	5.400	3,04%	4,74%	21,80
90%	95%	1.171.187.057,71	3,57%	5.011	2,82%	4,73%	22,11
95%	100%	1.413.086.900,42	4,31%	5.690	3,20%	4,71%	22,41
100%	105%	1.617.809.809,23	4,94%	6.243	3,51%	4,74%	22,78
105%	110%	1.814.517.197,78	5,54%	6.668	3,75%	4,75%	23,16
110%	115%	1.788.011.433,01	5,46%	6.665	3,75%	4,82%	23,35
115%	120%	1.595.925.960,59	4,87%	5.932	3,34%	4,84%	23,48
120%	125%	1.540.835.036,78	4,70%	5.760	3,24%	4,85%	23,72
125%	130%	1.738.518.698,91	5,31%	6.573	3,70%	4,85%	23,97
130%	135%	1.864.217.605,52	5,69%	7.269	4,09%	4,92%	24,14
135%	140%	1.866.720.775,13	5,70%	7.426	4,18%	5,04%	24,53
140%	145%	1.313.088.528,92	4,01%	5.234	2,95%	5,21%	24,86
145%	150%	382.861.405,76	1,17%	1.486	0,84%	5,31%	25,02
150%	>	8.356.479,37	0,03%	32	0,02%	5,41%	25,10
Unknown							
Total		32.764.668.224,72	100,00%	177.685	100,00%	4,78%	21,97

Portfolio: Cover bond Totaal

Report date: 9-10-2012

Mortgage pool as of: 9-2012

(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%	1.755.059.772,39	5,36%	26.335	14,82%	4,70%	18,64
40%	50%	1.756.888.942,91	5,36%	15.565	8,76%	4,66%	19,42
50%	55%	1.169.450.087,84	3,57%	8.562	4,82%	4,64%	19,91
55%	60%	1.529.110.845,30	4,67%	10.372	5,84%	4,62%	20,33
60%	65%	1.455.685.583,88	4,44%	9.057	5,10%	4,63%	20,15
65%	70%	1.800.473.887,95	5,50%	10.064	5,66%	4,59%	20,56
70%	75%	2.868.012.860,42	8,75%	14.718	8,28%	4,53%	20,99
75%	80%	937.144.249,60	2,86%	4.703	2,65%	4,81%	21,41
80%	85%	1.262.735.697,85	3,85%	5.812	3,27%	4,79%	21,84
85%	90%	1.654.942.982,36	5,05%	7.226	4,07%	4,75%	22,25
90%	95%	1.746.603.562,81	5,33%	6.972	3,92%	4,78%	22,59
95%	100%	3.126.064.941,57	9,54%	11.519	6,48%	4,74%	23,36
100%	105%	1.069.545.613,18	3,26%	4.437	2,50%	4,99%	22,35
105%	110%	1.469.781.829,57	4,49%	5.849	3,29%	4,96%	22,89
110%	115%	1.911.810.750,18	5,83%	7.463	4,20%	4,94%	23,42
115%	120%	2.881.805.011,26	8,80%	11.282	6,35%	4,99%	24,01
120%	125%	4.369.551.605,65	13,34%	17.749	9,99%	4,98%	23,68
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.764.668.224,72	100,00%	177.685	100,00%	4,78%	21,97

Portfolio: Cover bond Totaal

Report date: 9-10-2012
Mortgage pool as of: 9-2012
(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%	3.553.432.078,61	10,85%	45.875	25,82%	4,77%	17,37
40%	50%	2.389.350.954,08	7,29%	17.076	9,61%	4,67%	19,57
50%	55%	1.498.492.231,26	4,57%	9.127	5,14%	4,64%	20,31
55%	60%	1.646.919.194,00	5,03%	9.222	5,19%	4,64%	20,71
60%	65%	1.794.726.652,45	5,48%	9.106	5,12%	4,58%	21,03
65%	70%	1.825.972.264,78	5,57%	8.525	4,80%	4,57%	21,57
70%	75%	1.512.552.005,41	4,62%	6.874	3,87%	4,70%	21,79
75%	80%	1.386.568.850,07	4,23%	6.020	3,39%	4,74%	22,05
80%	85%	1.625.791.063,06	4,96%	6.572	3,70%	4,71%	22,40
85%	90%	1.921.208.592,06	5,86%	7.353	4,14%	4,74%	22,83
90%	95%	2.158.574.541,38	6,59%	7.969	4,48%	4,76%	23,24
95%	100%	2.034.860.413,29	6,21%	7.570	4,26%	4,84%	23,41
100%	105%	1.754.052.856,65	5,35%	6.550	3,69%	4,85%	23,57
105%	110%	1.996.181.130,13	6,09%	7.542	4,24%	4,84%	23,97
110%	115%	2.203.869.028,10	6,73%	8.558	4,82%	4,92%	24,12
115%	120%	2.110.341.522,75	6,44%	8.409	4,73%	5,05%	24,58
120%	125%	1.211.063.875,43	3,70%	4.797	2,70%	5,25%	24,94
125%	130%	140.710.971,21	0,43%	540	0,30%	5,34%	24,94
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.764.668.224,72	100,00%	177.685	100,00%	4,78%	21,97

Portfolio: Cover bond Totaal

Report date: 9-10-2012
Mortgage pool as of: 9-2012
(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%	2.893.817.153,16	8,83%	36.794	20,71%	4,68%	18,93
40%	50%	2.899.496.194,70	8,85%	21.359	12,02%	4,64%	19,90
50%	55%	1.778.680.318,88	5,43%	11.157	6,28%	4,62%	20,34
55%	60%	2.115.083.054,50	6,46%	11.843	6,67%	4,59%	20,56
60%	65%	2.859.060.806,21	8,73%	14.636	8,24%	4,55%	21,01
65%	70%	1.278.146.115,11	3,90%	6.185	3,48%	4,80%	21,58
70%	75%	1.673.990.315,32	5,11%	7.463	4,20%	4,77%	22,06
75%	80%	2.099.828.984,37	6,41%	8.613	4,85%	4,76%	22,50
80%	85%	3.464.070.472,63	10,57%	12.855	7,23%	4,74%	23,31
85%	90%	1.288.467.793,22	3,93%	5.342	3,01%	4,98%	22,40
90%	95%	1.868.711.324,61	5,70%	7.349	4,14%	4,95%	23,00
95%	100%	2.676.167.789,13	8,17%	10.433	5,87%	4,95%	23,75
100%	105%	3.950.373.294,33	12,06%	15.717	8,85%	5,02%	24,04
105%	110%	1.918.774.608,55	5,86%	7.939	4,47%	4,93%	23,25
110%	115%						
115%	120%						
120%	125%						
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.764.668.224,72	100,00%	177.685	100,00%	4,78%	21,97

Portfolio: Cover bond Totaal

Report date: 9-10-2012

Mortgage pool as of: 9-2012

(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	2.484.276.515,79	7,58%	25.171	7,42%	4,55%	23,16	
1	2	2.161.756.758,46	6,60%	22.177	6,54%	4,66%	22,90	
2	3	1.723.234.917,57	5,26%	18.813	5,55%	4,63%	21,65	
3	4	3.292.277.050,85	10,05%	32.586	9,61%	4,82%	23,20	
4	5	3.633.589.482,22	11,09%	33.588	9,91%	5,21%	24,73	
5	6	5.227.797.291,43	15,96%	45.326	13,37%	4,79%	23,92	
6	7	5.407.686.479,37	16,50%	47.391	13,98%	4,38%	22,93	
7	8	2.398.046.638,95	7,32%	24.095	7,11%	4,51%	22,05	
8	9	906.496.108,66	2,77%	10.495	3,10%	5,07%	20,78	
9	10	907.453.358,90	2,77%	10.570	3,12%	5,14%	19,85	
10	11	574.551.770,73	1,75%	7.177	2,12%	5,15%	18,79	
11	12	504.042.342,32	1,54%	6.475	1,91%	5,18%	17,83	
12	13	562.929.058,07	1,72%	7.350	2,17%	5,01%	16,49	
13	14	897.255.346,72	2,74%	11.725	3,46%	5,33%	15,34	
14	15	815.032.756,84	2,49%	11.821	3,49%	5,26%	14,53	
15	16	547.162.829,93	1,67%	9.274	2,74%	4,93%	13,56	
16	17	290.798.473,67	0,89%	5.596	1,65%	4,85%	12,56	
17	18	157.120.001,02	0,48%	3.444	1,02%	4,95%	11,46	
18	19	174.378.198,39	0,53%	3.640	1,07%	5,21%	10,57	
19	20	85.354.262,29	0,26%	1.998	0,59%	5,23%	9,60	
20	>	13.428.582,54	0,04%	309	0,09%	5,02%	9,00	
Unknown		0,00	0,00%	0	0,00%	0,00%	0,00	
Total		32.764.668.224,72	100,00%	339.021	100,00%	4,78%	21,97	

Portfolio: Cover bond Totaal

Report date: 9-10-2012

Mortgage pool as of: 9-2012

(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	5.967.242.050,28	18,21%	65.649	19,36%	4,21%	21,05	
1	2	2.553.401.759,30	7,79%	31.251	9,22%	5,04%	20,14	
2	3	2.730.299.798,59	8,33%	30.575	9,02%	4,55%	20,41	
3	4	4.271.291.636,56	13,04%	42.149	12,43%	4,43%	21,71	
4	5	4.244.020.991,68	12,95%	41.788	12,33%	4,86%	23,00	
5	6	3.386.607.761,20	10,34%	34.201	10,09%	5,28%	23,15	
6	7	1.753.490.132,08	5,35%	19.557	5,77%	5,65%	22,38	
7	8	1.042.410.617,49	3,18%	11.312	3,34%	5,05%	21,68	
8	9	2.144.062.060,66	6,54%	19.806	5,84%	4,81%	22,77	
9	10	1.337.924.219,88	4,08%	12.945	3,82%	5,04%	23,55	
10	11	223.227.218,44	0,68%	2.321	0,68%	5,29%	21,86	
11	12	130.564.197,28	0,40%	1.519	0,45%	5,73%	21,16	
12	13	506.160.779,93	1,54%	4.474	1,32%	4,54%	22,06	
13	14	813.995.212,38	2,48%	7.155	2,11%	4,68%	22,55	
14	15	769.841.124,28	2,35%	6.504	1,92%	5,01%	23,44	
15	16	121.072.955,28	0,37%	1.176	0,35%	5,72%	23,54	
16	17	73.507.180,74	0,22%	704	0,21%	6,02%	23,47	
17	18	22.254.940,12	0,07%	222	0,07%	5,68%	21,71	
18	19	68.749.095,84	0,21%	605	0,18%	5,62%	22,43	
19	20	70.201.596,92	0,21%	626	0,18%	5,65%	22,99	
20	21	43.533.546,49	0,13%	333	0,10%	5,55%	21,27	
21	22	24.779.404,74	0,08%	223	0,07%	5,55%	21,60	
22	23	207.509.671,81	0,63%	1.692	0,50%	4,69%	22,79	
23	24	106.521.307,75	0,33%	921	0,27%	4,86%	23,50	
24	25	72.087.422,53	0,22%	597	0,18%	5,22%	24,79	
25	26	30.417.474,28	0,09%	290	0,09%	5,86%	25,66	
26	27	29.268.533,18	0,09%	256	0,08%	6,07%	26,37	
27	28	2.484.611,64	0,01%	21	0,01%	5,94%	27,53	
28	29	6.557.583,54	0,02%	57	0,02%	5,82%	28,64	
29	30	11.183.339,83	0,03%	92	0,03%	5,48%	29,25	
30	>			0	0,00%	0,00%	0,00	
Unknown				0	0,00%	0,00%	0,00	
Total		32.764.668.224,72	100,00%	339.021	100,00%	4,78%	21,97	

Portfolio: Cover bond Totaal

Report date: 9-10-2012
Mortgage pool as of: 9-2012
(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	3.786.585.312,32	11,56%	23.298	13,11%	4,90%	22,78
Condominium/apartment with garage	250.999.219,65	0,77%	1.192	0,67%	4,72%	23,57
Other property	45.893.816,40	0,14%	301	0,17%	5,40%	24,72
Single family house	22.932.495.899,12	69,99%	129.908	73,11%	4,77%	21,41
Single family house with garage	5.748.693.977,23	17,55%	22.986	12,94%	4,75%	23,55
Unspecified						
Total	32.764.668.224,72	100,00%	177.685	100,00%	4,78%	21,97

Portfolio: Cover bond Totaal

Report date: 9-10-2012

Mortgage pool as of: 9-2012

(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	3.064.478.021,83	9,35%	49.956	28,11%	4,95%	17,50
100.000	200.000	9.755.630.077,03	29,77%	64.779	36,46%	4,83%	21,29
200.000	300.000	9.448.909.101,43	28,84%	38.432	21,63%	4,80%	22,67
300.000	400.000	5.035.032.926,86	15,37%	14.622	8,23%	4,75%	23,05
400.000	500.000	2.393.935.811,10	7,31%	5.374	3,02%	4,65%	23,19
500.000	600.000	1.214.143.477,11	3,71%	2.216	1,25%	4,64%	23,41
600.000	700.000	645.805.958,09	1,97%	994	0,56%	4,57%	23,63
700.000	800.000	376.918.684,10	1,15%	503	0,28%	4,55%	23,59
800.000	900.000	217.554.201,80	0,66%	255	0,14%	4,44%	23,83
900.000	1.000.000	175.878.572,58	0,54%	184	0,10%	4,36%	24,08
1.000.000	>	436.381.392,79	1,33%	370	0,21%	4,36%	24,32
Unknown							
Total		32.764.668.224,72	100,00%	177.685	100,00%	4,78%	21,97

Portfolio: Cover bond Totaal

Report date: 9-10-2012

Mortgage pool as of: 9-2012

(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		2.938.043.932,65	8,97%	29.853	8,81%	3,62%	21,35
<	2	791.106.359,85	2,41%	8.643	2,55%	4,05%	21,92
2	5	1.075.262.243,42	3,28%	12.503	3,69%	4,31%	20,20
5	>	27.960.255.688,80	85,34%	288.022	84,96%	4,94%	22,10
Unknown							
Total		32.764.668.224,72	100,00%	339.021	100,00%	4,78%	21,97