

Portfolio: Cover bond Totaal

Report date: 12-11-2012

Mortgage pool as of: 10-2012

(Section: Ultimo - Repurchases + Purchases)

Asset Cover Test

Asset percentage	79,40%
A=	€ 25.946.270.454,55
B=	€ 0,00
C=	€ 0,00
D=	€ 0,00
E=	€ 2.000.000.000,00
X=	€ 1.650.222.052,73
Y=	€ 1.446.094.282,50
Z=	€ 0,00
Total: A+B+C+D+E-X-Y-Z	€ 24.849.954.119,32
Outstanding bonds	€ 23.761.325.561,00
Pass/Fail	Pass
ACT Cover Ratio	104,58%

Ratings

Fitch	AAA
Moody's	Aaa
S&P	AAA

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Portfolio Characteristics

Details

Cut-Off Date	1-11-2012
Principal amount	€ 34.038.427.323,49
Value of savings deposits	€ 1.033.986.268,97
Outstanding principal balance	€ 33.004.441.054,52
Building deposits	€ 27.711.360,21
Outstanding principal balance excl. building and savings deposits	€ 32.976.729.694,31
Number of loans	178.328
Number of loanparts	341.265
Average principal balance (loan)	€ 185.077,17
Average principal balance (loanpart)	€ 96.712,06
Remaining interest Period (in years)	5,06
First interest reset date	1-9-2012
Last interest reset date	1-7-2042
Maximum current interest	9,20%
Minimum current interest	1,31%
Weighted average current coupon (WACC)	4,78%
Weighted average maturity (in years) (WAM)	21,93
Weighted average seasoning (in years)	6,12
Weighted average LTFV *	87,24%
Weighted average LTFV (indexed) *	93,53%
Weighted average LTMV *	74,15%
Weighted average LTMV (indexed) *	79,50%
% 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
CB138		EUR	52.000.000,00	52.000.000,00	52.000.000,00	2,70%	29-10-2029
CB139		EUR	25.000.000,00	25.000.000,00	25.000.000,00	2,50%	29-10-2025
CB140		EUR	25.000.000,00	25.000.000,00	25.000.000,00	2,41%	29-10-2024
					23.761.325.561		

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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	32.220.679.159,30	97,63%	333.501	97,72%	4,78%	21,92
0	1	349.190.210,74	1,06%	3.708	1,09%	4,99%	22,46
1	2	349.405.344,04	1,06%	3.256	0,95%	4,88%	22,23
2	3	85.166.873,34	0,26%	799	0,23%	4,86%	22,01
3	>	-532,90	0,00%	1	0,00%	4,50%	24,58
Total		33.004.441.054,52	100,00%	341.265	100,00%	4,78%	21,93

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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	783.893.789,73	2,38%	4.968	2,79%	4,72%	21,60
Flevoland	800.480.490,90	2,43%	4.517	2,53%	4,87%	21,97
Friesland	856.315.289,15	2,59%	5.762	3,23%	4,73%	21,69
Gelderland	3.648.288.071,64	11,05%	19.872	11,14%	4,71%	21,82
Groningen	948.412.333,63	2,87%	6.876	3,86%	4,80%	21,70
Limburg	1.692.316.718,94	5,13%	10.707	6,00%	4,84%	21,19
Noord-Brabant	5.115.301.117,27	15,50%	27.699	15,53%	4,76%	21,91
Noord-Holland	6.892.580.432,18	20,88%	32.251	18,09%	4,76%	22,38
Overijssel	1.697.612.023,71	5,14%	10.714	6,01%	4,74%	21,75
Utrecht	2.893.051.120,81	8,77%	13.750	7,71%	4,77%	22,05
Zeeland	547.236.122,71	1,66%	3.739	2,10%	4,85%	21,34
Zuid-Holland	7.128.953.543,85	21,60%	37.473	21,01%	4,83%	21,87
Total	33.004.441.054,52	100,00%	178.328	100,00%	4,78%	21,93

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Report date: 12-11-2012

Mortgage pool as of: 10-2012

(Section: Ultimo - Repurchases + Purchases)

Redemption Type

Description	Current Period					
	Aggregate Outstanding Amount (EUR)	% of Total	No. of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)
Annuity	768.194.168,48	2,33%	16.950	4,97%	4,80%	21,12
Bank Savings	1.342.501.581,06	4,07%	17.019	4,99%	5,22%	23,95
Hybrid	2.155.097.190,19	6,53%	21.439	6,28%	5,15%	19,19
Interest only	23.644.441.075,53	71,64%	224.532	65,79%	4,68%	22,53
Investment	1.107.493.757,45	3,36%	9.164	2,69%	4,84%	23,13
Investment Insurance	30.470.417,68	0,09%	153	0,04%	4,62%	21,48
Linear	118.133.710,48	0,36%	1.896	0,56%	4,63%	19,78
Savings	919.408.610,07	2,79%	18.066	5,29%	5,41%	16,97
Savings (external)	715.952.276,54	2,17%	7.768	2,28%	4,93%	22,98
Universal life	2.202.748.267,04	6,67%	24.278	7,11%	4,87%	18,45
Total	33.004.441.054,52	100,00%	341.265	100,00%	4,78%	21,93

Portfolio: Cover bond Totaal

Report date: 12-11-2012

Mortgage pool as of: 10-2012

(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%	2.437.199.831,32	7,38%	36.251	20,33%	4,80%	16,61
40%	50%	1.604.484.457,46	4,86%	13.487	7,56%	4,70%	18,94
50%	55%	1.008.923.548,03	3,06%	7.247	4,06%	4,66%	19,45
55%	60%	1.134.394.814,11	3,44%	7.466	4,19%	4,66%	19,93
60%	65%	1.270.608.767,83	3,85%	7.713	4,33%	4,64%	20,26
65%	70%	1.389.535.191,62	4,21%	7.837	4,39%	4,64%	20,62
70%	75%	1.501.248.560,31	4,55%	7.771	4,36%	4,59%	20,86
75%	80%	1.534.393.747,00	4,65%	7.379	4,14%	4,57%	21,30
80%	85%	1.483.578.580,21	4,50%	6.767	3,79%	4,61%	21,76
85%	90%	1.216.403.554,69	3,69%	5.465	3,06%	4,73%	21,74
90%	95%	1.191.039.817,52	3,61%	5.082	2,85%	4,73%	22,01
95%	100%	1.399.684.352,71	4,24%	5.623	3,15%	4,71%	22,40
100%	105%	1.585.447.478,45	4,80%	6.153	3,45%	4,73%	22,74
105%	110%	1.812.599.351,28	5,49%	6.660	3,73%	4,75%	23,04
110%	115%	1.818.097.497,94	5,51%	6.768	3,80%	4,81%	23,31
115%	120%	1.643.842.772,42	4,98%	6.009	3,37%	4,84%	23,48
120%	125%	1.587.095.782,47	4,81%	5.872	3,29%	4,84%	23,73
125%	130%	1.703.730.561,85	5,16%	6.391	3,58%	4,85%	23,99
130%	135%	1.843.643.579,71	5,59%	7.136	4,00%	4,91%	24,02
135%	140%	1.868.104.770,44	5,66%	7.373	4,13%	5,02%	24,39
140%	145%	1.430.346.022,28	4,33%	5.737	3,22%	5,18%	24,70
145%	150%	516.596.619,92	1,57%	2.048	1,15%	5,29%	24,88
150%	>	23.441.394,95	0,07%	93	0,05%	5,31%	24,89
Unknown							
Total		33.004.441.054,52	100,00%	178.328	100,00%	4,78%	21,93

Portfolio: Cover bond Totaal

Report date: 12-11-2012

Mortgage pool as of: 10-2012

(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%	1.769.960.626,24	5,36%	26.492	14,86%	4,69%	18,58
40%	50%	1.768.123.814,84	5,36%	15.624	8,76%	4,66%	19,38
50%	55%	1.174.347.775,66	3,56%	8.600	4,82%	4,63%	19,86
55%	60%	1.525.809.194,35	4,62%	10.333	5,79%	4,62%	20,25
60%	65%	1.462.350.476,43	4,43%	9.074	5,09%	4,62%	20,12
65%	70%	1.803.095.649,84	5,46%	10.072	5,65%	4,59%	20,50
70%	75%	2.866.880.407,69	8,69%	14.690	8,24%	4,52%	20,93
75%	80%	948.790.442,45	2,87%	4.725	2,65%	4,81%	21,38
80%	85%	1.271.864.276,28	3,85%	5.843	3,28%	4,78%	21,81
85%	90%	1.675.378.065,11	5,08%	7.268	4,08%	4,75%	22,22
90%	95%	1.767.313.894,69	5,35%	7.022	3,94%	4,77%	22,56
95%	100%	3.135.607.532,44	9,50%	11.527	6,46%	4,74%	23,32
100%	105%	1.078.769.261,97	3,27%	4.460	2,50%	4,98%	22,29
105%	110%	1.491.792.485,78	4,52%	5.914	3,32%	4,95%	22,87
110%	115%	1.968.677.726,53	5,96%	7.602	4,26%	4,94%	23,46
115%	120%	2.931.374.473,17	8,88%	11.412	6,40%	4,99%	24,01
120%	125%	4.364.304.951,05	13,22%	17.670	9,91%	4,97%	23,62
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		33.004.441.054,52	100,00%	178.328	100,00%	4,78%	21,93

Portfolio: Cover bond Totaal

Report date: 12-11-2012

Mortgage pool as of: 10-2012

(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%	3.521.646.448,28	10,67%	45.620	25,58%	4,77%	17,30
40%	50%	2.371.771.360,00	7,19%	17.003	9,53%	4,67%	19,52
50%	55%	1.484.181.500,05	4,50%	9.081	5,09%	4,64%	20,23
55%	60%	1.633.392.381,56	4,95%	9.178	5,15%	4,64%	20,63
60%	65%	1.787.808.808,95	5,42%	9.119	5,11%	4,58%	20,96
65%	70%	1.803.810.720,21	5,47%	8.450	4,74%	4,57%	21,45
70%	75%	1.553.465.293,90	4,71%	7.069	3,96%	4,69%	21,75
75%	80%	1.400.756.906,72	4,24%	6.045	3,39%	4,73%	21,99
80%	85%	1.614.661.803,14	4,89%	6.523	3,66%	4,71%	22,36
85%	90%	1.897.637.274,50	5,75%	7.306	4,10%	4,73%	22,78
90%	95%	2.154.320.525,41	6,53%	7.925	4,44%	4,75%	23,13
95%	100%	2.067.383.034,06	6,26%	7.653	4,29%	4,83%	23,35
100%	105%	1.818.395.347,83	5,51%	6.714	3,76%	4,85%	23,61
105%	110%	2.004.948.626,99	6,07%	7.449	4,18%	4,84%	23,98
110%	115%	2.158.855.897,55	6,54%	8.365	4,69%	4,91%	24,02
115%	120%	2.153.108.428,84	6,52%	8.520	4,78%	5,03%	24,43
120%	125%	1.367.597.257,97	4,14%	5.474	3,07%	5,22%	24,81
125%	130%	210.699.438,56	0,64%	834	0,47%	5,31%	24,77
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		33.004.441.054,52	100,00%	178.328	100,00%	4,78%	21,93

Portfolio: Cover bond Totaal

Report date: 12-11-2012

Mortgage pool as of: 10-2012

(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%	2.916.948.747,73	8,84%	37.000	20,75%	4,67%	18,88
40%	50%	2.903.051.551,75	8,80%	21.379	11,99%	4,64%	19,83
50%	55%	1.782.942.652,66	5,40%	11.152	6,25%	4,62%	20,28
55%	60%	2.123.834.373,93	6,43%	11.871	6,66%	4,59%	20,50
60%	65%	2.854.105.683,44	8,65%	14.593	8,18%	4,54%	20,95
65%	70%	1.297.083.129,89	3,93%	6.241	3,50%	4,79%	21,55
70%	75%	1.687.067.983,33	5,11%	7.485	4,20%	4,77%	22,02
75%	80%	2.122.526.433,37	6,43%	8.675	4,86%	4,76%	22,47
80%	85%	3.481.961.599,92	10,55%	12.874	7,22%	4,74%	23,27
85%	90%	1.299.405.876,76	3,94%	5.369	3,01%	4,98%	22,35
90%	95%	1.905.551.074,87	5,77%	7.449	4,18%	4,95%	22,99
95%	100%	2.743.704.057,99	8,31%	10.618	5,95%	4,95%	23,77
100%	105%	3.977.919.284,32	12,05%	15.739	8,83%	5,01%	24,02
105%	110%	1.908.338.604,56	5,78%	7.883	4,42%	4,92%	23,16
110%	115%						
115%	120%						
120%	125%						
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		33.004.441.054,52	100,00%	178.328	100,00%	4,78%	21,93

Portfolio: Cover bond Totaal

Report date: 12-11-2012

Mortgage pool as of: 10-2012

(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	2.592.266.843,94	7,85%	25.984	7,61%	4,56%	23,35	
1	2	2.294.869.674,97	6,95%	23.400	6,86%	4,66%	22,98	
2	3	1.728.771.440,77	5,24%	18.788	5,51%	4,61%	21,63	
3	4	3.126.271.691,39	9,47%	31.174	9,13%	4,75%	22,89	
4	5	3.494.390.693,56	10,59%	32.475	9,52%	5,24%	24,72	
5	6	5.137.000.155,46	15,56%	44.749	13,11%	4,83%	23,91	
6	7	5.421.470.858,31	16,43%	47.401	13,89%	4,42%	22,94	
7	8	2.750.109.319,77	8,33%	27.153	7,96%	4,45%	22,04	
8	9	874.482.545,86	2,65%	10.156	2,98%	5,06%	20,78	
9	10	940.635.844,82	2,85%	10.856	3,18%	5,12%	19,86	
10	11	565.804.888,28	1,71%	7.151	2,10%	5,15%	18,82	
11	12	521.026.564,97	1,58%	6.610	1,94%	5,18%	17,83	
12	13	541.346.460,63	1,64%	7.133	2,09%	4,97%	16,54	
13	14	861.335.891,10	2,61%	11.238	3,29%	5,33%	15,32	
14	15	835.941.291,63	2,53%	11.956	3,50%	5,28%	14,54	
15	16	571.064.466,76	1,73%	9.553	2,80%	4,95%	13,57	
16	17	306.356.332,77	0,93%	5.844	1,71%	4,85%	12,56	
17	18	158.358.302,24	0,48%	3.463	1,01%	4,93%	11,49	
18	19	174.075.304,02	0,53%	3.656	1,07%	5,19%	10,57	
19	20	91.628.638,94	0,28%	2.115	0,62%	5,23%	9,56	
20	>	17.233.844,33	0,05%	410	0,12%	5,04%	9,23	
Unknown		0,00	0,00%	0	0,00%	0,00%	0,00	
Total		33.004.441.054,52	100,00%	341.265	100,00%	4,78%	21,93	

Portfolio: Cover bond Totaal

Report date: 12-11-2012

Mortgage pool as of: 10-2012

(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	6.113.879.571,72	18,52%	67.350	19,74%	4,22%	20,95	
1	2	2.539.362.158,37	7,69%	31.179	9,14%	5,03%	20,08	
2	3	3.001.109.397,17	9,09%	32.788	9,61%	4,45%	20,43	
3	4	4.161.056.642,67	12,61%	41.109	12,05%	4,47%	21,81	
4	5	4.361.864.169,60	13,22%	42.837	12,55%	4,89%	23,03	
5	6	3.342.440.416,28	10,13%	33.907	9,94%	5,32%	23,10	
6	7	1.588.216.864,40	4,81%	17.967	5,26%	5,62%	22,06	
7	8	1.070.358.183,47	3,24%	11.551	3,38%	4,93%	21,67	
8	9	2.274.237.372,57	6,89%	20.810	6,10%	4,83%	22,87	
9	10	1.214.365.219,90	3,68%	11.897	3,49%	5,10%	23,72	
10	11	226.694.307,08	0,69%	2.360	0,69%	5,33%	21,72	
11	12	116.904.638,47	0,35%	1.394	0,41%	5,69%	20,82	
12	13	615.333.106,64	1,86%	5.403	1,58%	4,49%	22,06	
13	14	769.991.946,59	2,33%	6.795	1,99%	4,75%	22,57	
14	15	723.321.547,04	2,19%	6.130	1,80%	5,05%	23,38	
15	16	113.203.822,91	0,34%	1.136	0,33%	5,81%	23,52	
16	17	58.252.326,93	0,18%	569	0,17%	6,03%	23,21	
17	18	24.989.305,61	0,08%	228	0,07%	5,59%	21,73	
18	19	75.386.309,33	0,23%	682	0,20%	5,62%	22,39	
19	20	77.763.618,61	0,24%	674	0,20%	5,66%	23,46	
20	21	45.266.452,14	0,14%	357	0,10%	5,53%	21,20	
21	22	21.481.663,23	0,07%	196	0,06%	5,53%	21,58	
22	23	233.962.227,97	0,71%	1.910	0,56%	4,68%	22,75	
23	24	84.155.849,40	0,25%	730	0,21%	4,94%	23,60	
24	25	75.105.102,58	0,23%	622	0,18%	5,28%	24,81	
25	26	28.320.006,66	0,09%	281	0,08%	5,95%	25,77	
26	27	24.810.107,22	0,08%	212	0,06%	6,08%	26,32	
27	28	3.218.996,91	0,01%	30	0,01%	5,85%	27,61	
28	29	9.366.937,24	0,03%	76	0,02%	5,78%	28,77	
29	30	10.022.785,81	0,03%	85	0,02%	5,45%	29,29	
30	>			0	0,00%	0,00%	0,00	
Unknown				0	0,00%	0,00%	0,00	
Total		33.004.441.054,52	100,00%	341.265	100,00%	4,78%	21,93	

Portfolio: Cover bond Totaal

Report date: 12-11-2012
Mortgage pool as of: 10-2012
(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	3.816.320.080,59	11,56%	23.371	13,11%	4,89%	22,76
Condominium/apartment with garage	253.721.947,58	0,77%	1.198	0,67%	4,72%	23,55
Other property	45.847.368,50	0,14%	301	0,17%	5,40%	24,64
Single family house	23.052.328.693,09	69,85%	130.251	73,04%	4,77%	21,36
Single family house with garage	5.836.222.964,76	17,68%	23.207	13,01%	4,74%	23,53
Total	33.004.441.054,52	100,00%	178.328	100,00%	4,78%	21,93

Portfolio: Cover bond Totaal

Report date: 12-11-2012

Mortgage pool as of: 10-2012

(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	3.065.566.371,68	9,29%	49.995	28,03%	4,95%	17,44
100.000	200.000	9.771.723.066,49	29,61%	64.888	36,39%	4,83%	21,23
200.000	300.000	9.471.939.926,35	28,70%	38.526	21,60%	4,80%	22,61
300.000	400.000	5.089.099.436,81	15,42%	14.775	8,29%	4,75%	23,03
400.000	500.000	2.443.647.789,99	7,40%	5.487	3,08%	4,66%	23,19
500.000	600.000	1.241.884.158,09	3,76%	2.265	1,27%	4,63%	23,42
600.000	700.000	665.295.448,92	2,02%	1.025	0,57%	4,57%	23,62
700.000	800.000	394.059.031,44	1,19%	526	0,29%	4,54%	23,68
800.000	900.000	229.434.134,64	0,70%	269	0,15%	4,43%	23,89
900.000	1.000.000	183.212.737,07	0,56%	192	0,11%	4,36%	24,11
1.000.000	>	448.578.953,04	1,36%	380	0,21%	4,37%	24,30
Unknown							
Total		33.004.441.054,52	100,00%	178.328	100,00%	4,78%	21,93

Portfolio: Cover bond Totaal

Report date: 12-11-2012

Mortgage pool as of: 10-2012

(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		2.962.405.946,27	8,98%	30.111	8,82%	3,62%	21,27	
<	2	797.024.103,88	2,41%	8.688	2,55%	4,05%	22,03	
2	5	1.116.638.916,03	3,38%	12.853	3,77%	4,29%	20,35	
5	>	28.128.372.088,34	85,23%	289.613	84,86%	4,94%	22,06	
Unknown								
Total		33.004.441.054,52	100,00%	341.265	100,00%	4,78%	21,93	