

Portfolio: Cover bond Totaal

Report date: 19-12-2012
Mortgage pool as of: 11-2012
(Section: Ultimo - Repurchases + Purchases)

Asset Cover Test

Asset percentage	79,40%
A=	€ 25.807.645.986,57
B=	€ 0,00
C=	€ 0,00
D=	€ 0,00
E=	€ 2.000.000.000,00
X=	€ 1.641.258.483,59
Y=	€ 1.435.182.780,58
Z=	€ 0,00
Total: A+B+C+D+E-X-Y-Z	€ 24.731.204.722,40
Outstanding bonds	€ 23.761.325.561,00
Pass/Fail	Pass
ACT Cover Ratio	104,08%

Ratings

Fitch	AAA
Moody's	Aaa
S&P	AAA

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Portfolio Characteristics

Details

Cut-Off Date	1-12-2012
Principal amount	€ 33.870.308.902,82
Value of savings deposits	€ 1.045.139.230,93
Outstanding principal balance	€ 32.825.169.671,89
Building deposits	€ 23.207.336,49
Outstanding principal balance excl. building and savings deposits	€ 32.801.962.335,40
Number of loans	177.568
Number of loanparts	339.894
Average principal balance (loan)	€ 184.859,71
Average principal balance (loanpart)	€ 96.574,73
Remaining interest Period (in years)	5,01
First interest reset date	1-12-2012
Last interest reset date	1-11-2042
Maximum current interest	9,20%
Minimum current interest	1,31%
Weighted average current coupon (WACC)	4,77%
Weighted average maturity (in years) (WAM)	21,85
Weighted average seasoning (in years)	6,18
Weighted average LTFV *	87,15%
Weighted average LTFV (indexed) *	93,65%
Weighted average LTMV *	74,08%
Weighted average LTMV (indexed) *	79,60%
% 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
Total					23.761.325.561,00		

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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	32.017.973.509,92	97,54%	331.802	97,62%	4,77%	21,84
0	1	359.345.353,85	1,09%	3.850	1,13%	5,01%	22,39
1	2	360.494.775,86	1,10%	3.433	1,01%	4,84%	22,09
2	3	87.356.032,26	0,27%	809	0,24%	4,84%	22,21
3	>						
Total		32.825.169.671,89	100,00%	339.894	100,00%	4,77%	21,85

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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	779.622.972,40	2,38%	4.950	2,79%	4,70%	21,52
Flevoland	795.051.748,08	2,42%	4.493	2,53%	4,87%	21,90
Friesland	853.038.053,01	2,60%	5.747	3,24%	4,72%	21,62
Gelderland	3.631.993.409,93	11,06%	19.801	11,15%	4,70%	21,74
Groningen	943.495.858,38	2,87%	6.845	3,85%	4,79%	21,62
Limburg	1.682.944.055,13	5,13%	10.661	6,00%	4,83%	21,12
Noord-Brabant	5.084.520.855,80	15,49%	27.556	15,52%	4,75%	21,83
Noord-Holland	6.854.341.841,85	20,88%	32.111	18,08%	4,75%	22,31
Overijssel	1.689.212.863,48	5,15%	10.671	6,01%	4,73%	21,68
Utrecht	2.874.850.146,35	8,76%	13.684	7,71%	4,76%	21,98
Zeeland	544.432.980,89	1,66%	3.728	2,10%	4,83%	21,27
Zuid-Holland	7.091.664.886,59	21,60%	37.321	21,02%	4,83%	21,79
Total	32.825.169.671,89	100,00%	177.568	100,00%	4,77%	21,85

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(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	766.394.697,05	2,33%	16.934	4,98%	4,79%	21,07
Bank Savings	1.349.297.180,67	4,11%	17.158	5,05%	5,22%	23,85
Hybrid	2.132.893.703,53	6,50%	21.300	6,27%	5,14%	19,11
Interest only	23.524.232.403,50	71,67%	223.595	65,78%	4,67%	22,45
Investment	1.100.656.459,85	3,35%	9.112	2,68%	4,83%	23,05
Investment Insurance	30.446.340,59	0,09%	153	0,05%	4,61%	21,40
Linear	117.265.610,74	0,36%	1.890	0,56%	4,62%	19,73
Savings	911.220.867,81	2,78%	17.971	5,29%	5,40%	16,91
Savings (external)	708.691.097,50	2,16%	7.718	2,27%	4,93%	22,90
Universal life	2.184.071.310,65	6,65%	24.063	7,08%	4,86%	18,38
Total	32.825.169.671,89	100,00%	339.894	100,00%	4,77%	21,85

Portfolio: Cover bond Totaal

Report date: 19-12-2012

Mortgage pool as of: 11-2012

(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%	2.410.774.651,19	7,34%	36.011	20,28%	4,78%	16,54
40%	50%	1.601.156.420,17	4,88%	13.449	7,57%	4,68%	18,87
50%	55%	1.001.803.107,36	3,05%	7.190	4,05%	4,65%	19,41
55%	60%	1.122.755.409,36	3,42%	7.417	4,18%	4,65%	19,83
60%	65%	1.251.154.322,05	3,81%	7.601	4,28%	4,63%	20,20
65%	70%	1.383.275.591,50	4,21%	7.819	4,40%	4,62%	20,52
70%	75%	1.481.892.898,26	4,51%	7.690	4,33%	4,58%	20,80
75%	80%	1.523.026.145,48	4,64%	7.368	4,15%	4,56%	21,17
80%	85%	1.465.459.337,02	4,46%	6.733	3,79%	4,60%	21,65
85%	90%	1.240.006.520,68	3,78%	5.560	3,13%	4,71%	21,68
90%	95%	1.205.926.524,16	3,67%	5.115	2,88%	4,72%	22,01
95%	100%	1.381.281.219,88	4,21%	5.588	3,15%	4,71%	22,25
100%	105%	1.587.805.316,66	4,84%	6.089	3,43%	4,72%	22,67
105%	110%	1.769.798.489,45	5,39%	6.582	3,71%	4,74%	23,01
110%	115%	1.777.427.690,22	5,41%	6.617	3,73%	4,80%	23,21
115%	120%	1.665.567.042,04	5,07%	6.125	3,45%	4,83%	23,40
120%	125%	1.628.731.054,54	4,96%	5.999	3,38%	4,83%	23,69
125%	130%	1.663.292.753,12	5,07%	6.232	3,51%	4,85%	23,86
130%	135%	1.779.103.107,65	5,42%	6.905	3,89%	4,92%	23,99
135%	140%	1.835.432.267,61	5,59%	7.220	4,07%	5,00%	24,27
140%	145%	1.405.805.735,47	4,28%	5.685	3,20%	5,15%	24,59
145%	150%	567.073.774,06	1,73%	2.273	1,28%	5,27%	24,77
150%	>	76.620.293,96	0,23%	300	0,17%	5,25%	24,74
Unknown							
Total		32.825.169.671,89	100,00%	177.568	100,00%	4,77%	21,85

Portfolio: Cover bond Totaal

Report date: 19-12-2012

Mortgage pool as of: 11-2012

(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%	1.772.308.728,00	5,40%	26.563	14,96%	4,68%	18,51
40%	50%	1.768.730.863,84	5,39%	15.597	8,78%	4,64%	19,33
50%	55%	1.173.291.228,44	3,57%	8.594	4,84%	4,62%	19,78
55%	60%	1.518.977.436,22	4,63%	10.280	5,79%	4,60%	20,17
60%	65%	1.459.111.890,10	4,45%	9.040	5,09%	4,61%	20,04
65%	70%	1.789.245.795,25	5,45%	10.013	5,64%	4,58%	20,43
70%	75%	2.845.361.216,38	8,67%	14.578	8,21%	4,51%	20,85
75%	80%	944.040.211,51	2,88%	4.720	2,66%	4,80%	21,31
80%	85%	1.272.127.185,13	3,88%	5.814	3,27%	4,77%	21,74
85%	90%	1.679.287.428,12	5,12%	7.269	4,09%	4,74%	22,17
90%	95%	1.765.380.831,04	5,38%	7.011	3,95%	4,77%	22,49
95%	100%	3.102.127.941,94	9,45%	11.418	6,43%	4,73%	23,24
100%	105%	1.072.943.769,64	3,27%	4.443	2,50%	4,97%	22,24
105%	110%	1.487.244.746,64	4,53%	5.885	3,31%	4,95%	22,81
110%	115%	1.972.453.058,46	6,01%	7.637	4,30%	4,93%	23,39
115%	120%	2.899.607.427,95	8,83%	11.295	6,36%	4,98%	23,94
120%	125%	4.302.929.913,23	13,11%	17.411	9,81%	4,96%	23,53
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.825.169.671,89	100,00%	177.568	100,00%	4,77%	21,85

Portfolio: Cover bond Totaal

Report date: 19-12-2012

Mortgage pool as of: 11-2012

(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%	3.489.872.513,53	10,63%	45.336	25,53%	4,75%	17,23
40%	50%	2.362.018.627,05	7,20%	16.922	9,53%	4,65%	19,47
50%	55%	1.468.249.701,76	4,47%	8.998	5,07%	4,63%	20,13
55%	60%	1.616.493.803,19	4,92%	9.110	5,13%	4,62%	20,54
60%	65%	1.772.239.632,60	5,40%	9.040	5,09%	4,57%	20,88
65%	70%	1.777.569.943,52	5,42%	8.444	4,76%	4,57%	21,35
70%	75%	1.569.745.505,12	4,78%	7.111	4,00%	4,66%	21,69
75%	80%	1.400.480.877,96	4,27%	6.040	3,40%	4,71%	21,90
80%	85%	1.611.841.542,38	4,91%	6.540	3,68%	4,71%	22,24
85%	90%	1.896.329.601,80	5,78%	7.255	4,09%	4,72%	22,73
90%	95%	2.098.077.877,78	6,39%	7.772	4,38%	4,75%	23,06
95%	100%	2.057.048.828,94	6,27%	7.610	4,29%	4,82%	23,28
100%	105%	1.866.924.737,99	5,69%	6.884	3,88%	4,84%	23,57
105%	110%	1.967.854.855,78	5,99%	7.337	4,13%	4,83%	23,84
110%	115%	2.094.226.212,73	6,38%	8.123	4,57%	4,92%	23,98
115%	120%	2.097.387.859,78	6,39%	8.310	4,68%	5,02%	24,32
120%	125%	1.377.303.826,66	4,20%	5.535	3,12%	5,19%	24,66
125%	130%	297.673.549,85	0,91%	1.187	0,67%	5,27%	24,73
130%	135%	3.830.173,47	0,01%	14	0,01%	5,38%	24,68
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.825.169.671,89	100,00%	177.568	100,00%	4,77%	21,85

Portfolio: Cover bond Totaal

Report date: 19-12-2012

Mortgage pool as of: 11-2012

(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%	2.920.462.289,61	8,90%	37.061	20,87%	4,66%	18,81
40%	50%	2.897.803.395,00	8,83%	21.321	12,01%	4,62%	19,77
50%	55%	1.778.440.675,97	5,42%	11.115	6,26%	4,60%	20,19
55%	60%	2.107.089.451,94	6,42%	11.784	6,64%	4,58%	20,43
60%	65%	2.834.024.245,60	8,63%	14.498	8,16%	4,53%	20,87
65%	70%	1.291.078.350,98	3,93%	6.218	3,50%	4,78%	21,51
70%	75%	1.691.987.267,14	5,15%	7.485	4,22%	4,76%	21,94
75%	80%	2.117.090.571,46	6,45%	8.638	4,86%	4,75%	22,42
80%	85%	3.452.014.508,27	10,52%	12.777	7,20%	4,73%	23,19
85%	90%	1.298.227.309,27	3,95%	5.357	3,02%	4,97%	22,31
90%	95%	1.903.297.134,47	5,80%	7.448	4,19%	4,95%	22,94
95%	100%	2.734.220.271,26	8,33%	10.590	5,96%	4,94%	23,70
100%	105%	3.918.608.864,73	11,94%	15.500	8,73%	5,01%	23,94
105%	110%	1.880.825.336,19	5,73%	7.776	4,38%	4,91%	23,07
110%	115%						
115%	120%						
120%	125%						
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.825.169.671,89	100,00%	177.568	100,00%	4,77%	21,85

Portfolio: Cover bond Totaal

Report date: 19-12-2012

Mortgage pool as of: 11-2012

(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	2.407.320.283,48	7,33%	24.360	7,17%	4,53%	23,10	
1	2	2.402.821.466,47	7,32%	24.386	7,17%	4,66%	23,07	
2	3	1.703.049.959,50	5,19%	18.485	5,44%	4,57%	21,70	
3	4	2.934.263.019,18	8,94%	29.738	8,75%	4,62%	22,47	
4	5	3.387.219.599,33	10,32%	31.648	9,31%	5,28%	24,72	
5	6	5.047.289.066,15	15,38%	44.037	12,96%	4,87%	23,91	
6	7	5.351.634.623,12	16,30%	46.568	13,70%	4,45%	22,94	
7	8	3.133.082.547,87	9,54%	30.466	8,96%	4,40%	22,04	
8	9	875.961.096,86	2,67%	10.194	3,00%	5,03%	20,79	
9	10	939.909.972,07	2,86%	10.892	3,20%	5,11%	19,86	
10	11	548.422.947,39	1,67%	6.929	2,04%	5,13%	18,84	
11	12	533.233.507,32	1,62%	6.740	1,98%	5,18%	17,83	
12	13	519.520.392,92	1,58%	6.897	2,03%	4,93%	16,58	
13	14	842.847.995,10	2,57%	10.983	3,23%	5,32%	15,30	
14	15	848.857.266,60	2,59%	12.042	3,54%	5,29%	14,54	
15	16	570.976.950,21	1,74%	9.515	2,80%	4,95%	13,57	
16	17	323.099.905,08	0,98%	6.056	1,78%	4,84%	12,59	
17	18	163.025.299,55	0,50%	3.559	1,05%	4,90%	11,48	
18	19	174.948.166,95	0,53%	3.675	1,08%	5,16%	10,55	
19	20	97.366.404,41	0,30%	2.241	0,66%	5,23%	9,58	
20	>	20.319.202,33	0,06%	483	0,14%	5,03%	9,15	
Unknown		0,00	0,00%	0	0,00%	0,00%	0,00	
Total		32.825.169.671,89	100,00%	339.894	100,00%	4,77%	21,85	

Portfolio: Cover bond Totaal

Report date: 19-12-2012

Mortgage pool as of: 11-2012

(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	6.144.084.931,16	18,72%	67.811	19,95%	4,19%	20,91	
1	2	2.503.394.353,63	7,63%	30.833	9,07%	5,01%	19,96	
2	3	3.379.527.746,76	10,30%	36.087	10,62%	4,36%	20,41	
3	4	3.931.896.108,37	11,98%	38.956	11,46%	4,54%	21,95	
4	5	4.352.577.096,26	13,26%	42.958	12,64%	4,93%	22,98	
5	6	3.294.080.054,58	10,04%	33.614	9,89%	5,36%	23,05	
6	7	1.399.222.580,37	4,26%	16.153	4,75%	5,60%	21,59	
7	8	1.212.382.701,33	3,69%	12.850	3,78%	4,81%	21,62	
8	9	2.303.555.943,28	7,02%	20.989	6,18%	4,87%	22,99	
9	10	997.730.533,28	3,04%	9.996	2,94%	5,16%	23,46	
10	11	221.760.975,39	0,68%	2.350	0,69%	5,38%	21,68	
11	12	109.750.260,37	0,33%	1.321	0,39%	5,64%	20,45	
12	13	742.154.752,37	2,26%	6.471	1,90%	4,47%	22,05	
13	14	723.657.127,12	2,20%	6.374	1,88%	4,83%	22,63	
14	15	639.321.782,89	1,95%	5.476	1,61%	5,09%	23,29	
15	16	120.009.665,69	0,37%	1.189	0,35%	5,86%	23,49	
16	17	39.341.919,48	0,12%	395	0,12%	6,06%	22,75	
17	18	31.801.330,93	0,10%	301	0,09%	5,54%	21,25	
18	19	81.577.289,54	0,25%	716	0,21%	5,64%	22,70	
19	20	67.995.856,28	0,21%	593	0,17%	5,68%	23,23	
20	21	44.582.379,20	0,14%	363	0,11%	5,52%	21,08	
21	22	23.754.171,39	0,07%	210	0,06%	5,43%	21,64	
22	23	246.269.334,80	0,75%	2.002	0,59%	4,67%	22,72	
23	24	70.873.150,85	0,22%	634	0,19%	5,03%	23,69	
24	25	70.108.208,97	0,21%	584	0,17%	5,31%	24,79	
25	26	33.288.741,05	0,10%	321	0,09%	5,97%	25,80	
26	27	18.078.093,88	0,06%	158	0,05%	6,12%	26,28	
27	28	3.726.935,49	0,01%	29	0,01%	5,70%	27,78	
28	29	12.389.493,17	0,04%	103	0,03%	5,62%	28,80	
29	30	6.276.154,01	0,02%	57	0,02%	5,59%	29,36	
30	>			0	0,00%	0,00%	0,00	
Unknown				0	0,00%	0,00%	0,00	
Total		32.825.169.671,89	100,00%	339.894	100,00%	4,77%	21,85	

Portfolio: Cover bond Totaal

Report date: 19-12-2012
Mortgage pool as of: 11-2012
(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	3.792.463.921,47	11,55%	23.254	13,10%	4,89%	22,68
Condominium/apartment with garage	252.348.060,40	0,77%	1.195	0,67%	4,72%	23,48
Other property	45.807.144,27	0,14%	301	0,17%	5,40%	24,56
Single family house	22.921.565.413,94	69,83%	129.690	73,04%	4,76%	21,29
Single family house with garage	5.812.985.131,81	17,71%	23.128	13,02%	4,74%	23,45
Total	32.825.169.671,89	100,00%	177.568	100,00%	4,77%	21,85

Portfolio: Cover bond Totaal

Report date: 19-12-2012

Mortgage pool as of: 11-2012

(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	3.056.258.880,27	9,31%	49.906	28,11%	4,93%	17,37
100.000	200.000	9.724.298.017,74	29,62%	64.583	36,37%	4,82%	21,16
200.000	300.000	9.418.617.001,05	28,69%	38.314	21,58%	4,79%	22,53
300.000	400.000	5.057.371.617,66	15,41%	14.683	8,27%	4,74%	22,94
400.000	500.000	2.433.572.586,12	7,41%	5.465	3,08%	4,65%	23,10
500.000	600.000	1.228.971.964,34	3,74%	2.241	1,26%	4,62%	23,34
600.000	700.000	661.336.557,13	2,01%	1.019	0,57%	4,57%	23,56
700.000	800.000	391.122.054,15	1,19%	522	0,29%	4,53%	23,57
800.000	900.000	228.609.336,38	0,70%	268	0,15%	4,42%	23,84
900.000	1.000.000	186.209.357,59	0,57%	195	0,11%	4,37%	24,03
1.000.000	>	438.802.299,46	1,34%	372	0,21%	4,35%	24,23
Unknown							
Total		32.825.169.671,89	100,00%	177.568	100,00%	4,77%	21,85

Portfolio: Cover bond Totaal

Report date: 19-12-2012

Mortgage pool as of: 11-2012

(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		2.968.666.171,66	9,04%	30.178	8,88%	3,54%	21,19	
<	2	785.441.343,75	2,39%	8.589	2,53%	4,06%	21,97	
2	5	1.121.657.198,27	3,42%	12.904	3,80%	4,28%	20,28	
5	>	27.949.404.958,21	85,15%	288.223	84,80%	4,94%	21,98	
Unknown								
Total		32.825.169.671,89	100,00%	339.894	100,00%	4,77%	21,85	