

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(Section: Ultimo - Repurchases + Purchases)

Asset Cover Test

Asset percentage	79,40%
A=	€ 25.595.598.673,63
B=	€ 0,00
C=	€ 0,00
D=	€ 0,00
E=	€ 2.000.000.000,00
X=	€ 1.627.706.614,58
Y=	€ 1.434.517.353,78
Z=	€ 0,00
Total: A+B+C+D+E-X-Y-Z	€ 24.533.374.705,26
Outstanding bonds	€ 23.778.825.561,00
Pass/Fail	Pass
ACT Cover Ratio	103,17%

Ratings

Fitch	AAA
Moody's	Aaa
S&P	AAA

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Portfolio Characteristics

Details

Cut-Off Date	1-1-2013
Principal amount	€ 33.605.317.939,92
Value of savings deposits	€ 1.051.185.648,26
Outstanding principal balance	€ 32.554.132.291,66
Building deposits	€ 20.618.741,08
Outstanding principal balance excl. building and savings deposits	€ 32.533.513.550,58
Number of loans	176.522
Number of loanparts	338.334
Average principal balance (loan)	€ 184.419,69
Average principal balance (loanpart)	€ 96.218,92
Remaining interest Period (in years)	4,93
First interest reset date	1-7-2002
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)	21,78
Weighted average seasoning (in years)	6,22
Weighted average LTFV *	87,01%
Weighted average LTFV (indexed) *	93,15%
Weighted average LTMV *	73,96%
Weighted average LTMV (indexed) *	79,18%
% 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
CB141	XS0866439879	EUR	10.000.000,00	10.000.000,00	10.000.000,00	Floating	14-12-2022
CB142		EUR	7.500.000,00	7.500.000,00	7.500.000,00	3,04%	28-12-2052
Total					23.778.825.561,00		

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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	31.659.263.358,29	97,25%	329.259	97,32%	4,76%	21,77	
0	1	370.703.391,02	1,14%	4.108	1,21%	5,02%	22,15	
1	2	423.926.732,83	1,30%	4.013	1,19%	4,85%	22,07	
2	3	100.238.809,52	0,31%	954	0,28%	4,87%	22,19	
3	>							
Total		32.554.132.291,66	100,00%	338.334	100,00%	4,77%	21,78	

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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	773.989.016,00	2,38%	4.922	2,79%	4,70%	21,45
Flevoland	788.187.109,31	2,42%	4.467	2,53%	4,86%	21,83
Friesland	844.302.715,60	2,59%	5.709	3,23%	4,72%	21,53
Gelderland	3.603.657.345,47	11,07%	19.674	11,15%	4,69%	21,67
Groningen	935.556.485,17	2,87%	6.799	3,85%	4,79%	21,54
Limburg	1.670.171.157,67	5,13%	10.609	6,01%	4,82%	21,05
Noord-Brabant	5.044.410.663,90	15,50%	27.406	15,53%	4,75%	21,76
Noord-Holland	6.796.325.503,78	20,88%	31.923	18,08%	4,75%	22,23
Overijssel	1.676.211.876,51	5,15%	10.611	6,01%	4,72%	21,59
Utrecht	2.843.957.839,65	8,74%	13.582	7,69%	4,76%	21,90
Zeeland	540.435.167,02	1,66%	3.704	2,10%	4,83%	21,19
Zuid-Holland	7.036.927.411,58	21,62%	37.116	21,03%	4,82%	21,72
Total	32.554.132.291,66	100,00%	176.522	100,00%	4,77%	21,78

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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	763.252.622,99	2,34%	16.931	5,00%	4,78%	21,01
Bank Savings	1.390.874.426,15	4,27%	17.744	5,24%	5,20%	23,73
Hybrid	2.104.043.329,68	6,46%	21.099	6,24%	5,14%	19,03
Interest only	23.316.868.183,96	71,62%	222.340	65,72%	4,67%	22,37
Investment	1.081.675.228,31	3,32%	8.992	2,66%	4,83%	22,95
Investment Insurance	30.323.082,73	0,09%	153	0,05%	4,58%	21,31
Linear	116.155.327,84	0,36%	1.887	0,56%	4,62%	19,67
Savings	901.055.142,83	2,77%	17.821	5,27%	5,40%	16,85
Savings (external)	702.348.241,73	2,16%	7.665	2,27%	4,93%	22,82
Universal life	2.147.536.705,44	6,60%	23.702	7,01%	4,86%	18,30
Total	32.554.132.291,66	100,00%	338.334	100,00%	4,77%	21,78

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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%	2.434.034.781,77	7,48%	36.313	20,57%	4,77%	16,52
40%	50%	1.613.941.123,38	4,96%	13.502	7,65%	4,68%	18,85
50%	55%	996.805.795,38	3,06%	7.162	4,06%	4,64%	19,34
55%	60%	1.127.567.247,88	3,46%	7.407	4,20%	4,64%	19,79
60%	65%	1.267.553.385,56	3,89%	7.691	4,36%	4,62%	20,16
65%	70%	1.386.865.978,19	4,26%	7.771	4,40%	4,62%	20,48
70%	75%	1.487.172.553,48	4,57%	7.668	4,34%	4,57%	20,74
75%	80%	1.515.213.332,17	4,65%	7.324	4,15%	4,55%	21,17
80%	85%	1.447.162.581,33	4,45%	6.609	3,74%	4,61%	21,61
85%	90%	1.192.585.834,46	3,66%	5.347	3,03%	4,72%	21,58
90%	95%	1.213.378.641,61	3,73%	5.152	2,92%	4,71%	21,96
95%	100%	1.413.244.272,03	4,34%	5.672	3,21%	4,69%	22,28
100%	105%	1.585.278.202,05	4,87%	6.131	3,47%	4,73%	22,60
105%	110%	1.755.623.797,17	5,39%	6.489	3,68%	4,73%	22,90
110%	115%	1.774.208.459,01	5,45%	6.613	3,75%	4,81%	23,18
115%	120%	1.642.728.770,24	5,05%	6.037	3,42%	4,83%	23,33
120%	125%	1.594.570.797,25	4,90%	5.934	3,36%	4,84%	23,59
125%	130%	1.681.100.796,59	5,16%	6.331	3,59%	4,84%	23,80
130%	135%	1.799.225.788,67	5,53%	6.975	3,95%	4,90%	23,92
135%	140%	1.808.222.496,64	5,55%	7.189	4,07%	5,02%	24,26
140%	145%	1.321.048.627,06	4,06%	5.262	2,98%	5,18%	24,57
145%	150%	476.265.216,46	1,46%	1.866	1,06%	5,30%	24,82
150%	>	20.333.813,28	0,06%	77	0,04%	5,24%	24,43
Unknown							
Total		32.554.132.291,66	100,00%	176.522	100,00%	4,77%	21,78

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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%	1.782.768.980,55	5,48%	26.762	15,16%	4,67%	18,46
40%	50%	1.770.112.008,98	5,44%	15.555	8,81%	4,64%	19,29
50%	55%	1.167.203.694,51	3,59%	8.538	4,84%	4,62%	19,72
55%	60%	1.511.488.229,85	4,64%	10.230	5,80%	4,60%	20,09
60%	65%	1.452.129.769,28	4,46%	8.987	5,09%	4,61%	19,99
65%	70%	1.773.067.865,85	5,45%	9.924	5,62%	4,58%	20,37
70%	75%	2.800.994.849,66	8,60%	14.378	8,15%	4,51%	20,76
75%	80%	949.410.147,03	2,92%	4.716	2,67%	4,80%	21,27
80%	85%	1.268.292.377,53	3,90%	5.805	3,29%	4,77%	21,64
85%	90%	1.675.562.031,07	5,15%	7.233	4,10%	4,74%	22,10
90%	95%	1.756.666.005,91	5,40%	6.980	3,95%	4,76%	22,45
95%	100%	3.037.249.095,56	9,33%	11.206	6,35%	4,72%	23,15
100%	105%	1.081.487.659,34	3,32%	4.474	2,53%	4,97%	22,21
105%	110%	1.482.995.902,05	4,56%	5.872	3,33%	4,94%	22,73
110%	115%	1.972.853.914,21	6,06%	7.623	4,32%	4,93%	23,35
115%	120%	2.854.313.540,86	8,77%	11.131	6,31%	4,98%	23,86
120%	125%	4.217.536.219,42	12,96%	17.108	9,69%	4,96%	23,46
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.554.132.291,66	100,00%	176.522	100,00%	4,77%	21,78

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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%	3.523.217.093,37	10,82%	45.684	25,88%	4,74%	17,21
40%	50%	2.366.915.758,48	7,27%	16.934	9,59%	4,65%	19,43
50%	55%	1.475.276.539,63	4,53%	9.007	5,10%	4,62%	20,10
55%	60%	1.629.193.772,62	5,00%	9.117	5,16%	4,62%	20,47
60%	65%	1.769.054.563,36	5,43%	8.996	5,10%	4,56%	20,85
65%	70%	1.775.619.900,34	5,45%	8.370	4,74%	4,56%	21,33
70%	75%	1.510.147.083,56	4,64%	6.869	3,89%	4,69%	21,57
75%	80%	1.406.555.114,75	4,32%	6.033	3,42%	4,71%	21,87
80%	85%	1.639.545.701,13	5,04%	6.608	3,74%	4,70%	22,26
85%	90%	1.894.407.621,79	5,82%	7.269	4,12%	4,73%	22,65
90%	95%	2.089.679.306,10	6,42%	7.727	4,38%	4,75%	22,99
95%	100%	2.028.115.295,18	6,23%	7.539	4,27%	4,83%	23,22
100%	105%	1.827.438.338,66	5,61%	6.768	3,83%	4,84%	23,46
105%	110%	1.990.482.086,73	6,11%	7.439	4,21%	4,84%	23,81
110%	115%	2.115.119.790,24	6,50%	8.211	4,65%	4,90%	23,90
115%	120%	2.061.485.308,99	6,33%	8.196	4,64%	5,04%	24,29
120%	125%	1.267.997.049,04	3,90%	5.042	2,86%	5,23%	24,69
125%	130%	183.881.967,69	0,56%	713	0,40%	5,34%	24,76
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.554.132.291,66	100,00%	176.522	100,00%	4,77%	21,78

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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%	2.930.977.863,73	9,00%	37.220	21,09%	4,65%	18,76
40%	50%	2.890.038.128,70	8,88%	21.229	12,03%	4,62%	19,72
50%	55%	1.765.426.656,84	5,42%	11.042	6,26%	4,60%	20,13
55%	60%	2.091.773.851,56	6,43%	11.678	6,62%	4,58%	20,37
60%	65%	2.789.266.389,58	8,57%	14.303	8,10%	4,53%	20,79
65%	70%	1.291.199.152,94	3,97%	6.213	3,52%	4,78%	21,43
70%	75%	1.699.529.798,78	5,22%	7.482	4,24%	4,75%	21,87
75%	80%	2.101.299.683,41	6,45%	8.584	4,86%	4,75%	22,36
80%	85%	3.385.433.530,24	10,40%	12.563	7,12%	4,73%	23,11
85%	90%	1.304.622.037,61	4,01%	5.380	3,05%	4,97%	22,26
90%	95%	1.899.592.231,99	5,84%	7.441	4,22%	4,94%	22,88
95%	100%	2.721.242.253,44	8,36%	10.541	5,97%	4,94%	23,62
100%	105%	3.843.637.472,64	11,81%	15.219	8,62%	5,01%	23,87
105%	110%	1.840.093.240,20	5,65%	7.627	4,32%	4,91%	22,98
110%	115%						
115%	120%						
120%	125%						
125%	130%						
130%	135%						
135%	140%						
140%	145%						
145%	150%						
150%	>						
Unknown							
Total		32.554.132.291,66	100,00%	176.522	100,00%	4,77%	21,78

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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	2.259.771.819,29	6,94%	23.271	6,88%	4,52%	22,78	
1	2	2.458.881.782,08	7,55%	24.885	7,36%	4,67%	23,19	
2	3	1.743.695.304,47	5,36%	18.716	5,53%	4,55%	21,81	
3	4	2.710.289.026,50	8,33%	27.962	8,26%	4,51%	22,01	
4	5	3.375.102.271,12	10,37%	31.775	9,39%	5,31%	24,69	
5	6	4.843.636.791,90	14,88%	42.629	12,60%	4,91%	23,89	
6	7	5.098.588.901,70	15,66%	44.418	13,13%	4,50%	22,95	
7	8	3.576.419.905,32	10,99%	34.032	10,06%	4,34%	22,06	
8	9	896.399.120,91	2,75%	10.466	3,09%	4,98%	20,87	
9	10	962.028.952,93	2,96%	11.124	3,29%	5,09%	19,85	
10	11	521.523.004,88	1,60%	6.713	1,98%	5,12%	18,88	
11	12	549.011.741,13	1,69%	6.840	2,02%	5,19%	17,87	
12	13	501.970.284,61	1,54%	6.688	1,98%	4,91%	16,66	
13	14	791.451.840,68	2,43%	10.261	3,03%	5,30%	15,32	
14	15	865.307.419,79	2,66%	12.256	3,62%	5,30%	14,55	
15	16	577.629.851,12	1,77%	9.552	2,82%	4,97%	13,61	
16	17	348.286.541,90	1,07%	6.436	1,90%	4,84%	12,64	
17	18	170.553.882,77	0,52%	3.637	1,07%	4,87%	11,49	
18	19	173.062.762,16	0,53%	3.663	1,08%	5,13%	10,57	
19	20	103.388.501,29	0,32%	2.377	0,70%	5,25%	9,57	
20	>	27.132.585,11	0,08%	633	0,19%	5,03%	9,12	
Unknown		0,00	0,00%	0	0,00%	0,00%	0,00	
Total		32.554.132.291,66	100,00%	338.334	100,00%	4,77%	21,78	

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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	6.322.660.161,99	19,42%	70.776	20,92%	4,21%	20,71	
1	2	2.392.012.997,43	7,35%	29.723	8,79%	5,00%	19,85	
2	3	3.563.229.959,75	10,95%	37.675	11,14%	4,32%	20,42	
3	4	3.832.640.034,74	11,77%	37.982	11,23%	4,58%	22,01	
4	5	4.307.070.515,69	13,23%	42.643	12,60%	4,95%	22,95	
5	6	3.260.949.713,93	10,02%	33.486	9,90%	5,40%	22,98	
6	7	1.230.261.581,66	3,78%	14.467	4,28%	5,57%	21,30	
7	8	1.253.004.288,98	3,85%	12.849	3,80%	4,75%	21,72	
8	9	2.300.048.374,97	7,07%	21.092	6,23%	4,90%	23,08	
9	10	839.313.973,59	2,58%	8.490	2,51%	5,19%	23,36	
10	11	214.194.694,57	0,66%	2.304	0,68%	5,43%	21,64	
11	12	104.443.206,07	0,32%	1.255	0,37%	5,56%	20,19	
12	13	788.358.237,40	2,42%	6.871	2,03%	4,46%	21,98	
13	14	728.837.296,75	2,24%	6.443	1,90%	4,87%	22,70	
14	15	560.469.810,84	1,72%	4.722	1,40%	5,12%	23,39	
15	16	124.403.727,88	0,38%	1.219	0,36%	5,90%	23,42	
16	17	24.808.006,70	0,08%	272	0,08%	6,09%	22,08	
17	18	36.513.274,38	0,11%	333	0,10%	5,50%	21,30	
18	19	87.444.658,90	0,27%	793	0,23%	5,67%	22,69	
19	20	59.771.183,82	0,18%	505	0,15%	5,68%	23,06	
20	21	44.732.253,74	0,14%	372	0,11%	5,50%	20,88	
21	22	26.658.287,88	0,08%	239	0,07%	5,36%	21,70	
22	23	246.059.979,39	0,76%	2.015	0,60%	4,66%	22,66	
23	24	68.153.312,24	0,21%	602	0,18%	5,07%	23,82	
24	25	66.097.281,83	0,20%	556	0,16%	5,34%	24,66	
25	26	38.835.758,81	0,12%	364	0,11%	5,99%	25,81	
26	27	10.516.798,92	0,03%	95	0,03%	6,20%	26,28	
27	28	3.951.097,84	0,01%	33	0,01%	5,72%	27,60	
28	29	13.093.741,28	0,04%	106	0,03%	5,62%	28,79	
29	30	5.598.079,69	0,02%	52	0,02%	5,60%	29,30	
30	>			0	0,00%	0,00%	0,00	
Unknown				0	0,00%	0,00%	0,00	
Total		32.554.132.291,66	100,00%	338.334	100,00%	4,77%	21,78	

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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	3.759.869.538,94	11,55%	23.104	13,09%	4,88%	22,61
Condominium/apartment with garage	250.314.452,21	0,77%	1.189	0,67%	4,71%	23,41
Other property	45.746.025,82	0,14%	301	0,17%	5,40%	24,48
Single family house	22.729.403.295,47	69,82%	128.909	73,03%	4,75%	21,21
Single family house with garage	5.768.798.979,22	17,72%	23.019	13,04%	4,74%	23,37
Total	32.554.132.291,66	100,00%	176.522	100,00%	4,77%	21,78

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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	3.047.982.399,25	9,36%	49.850	28,24%	4,93%	17,32
100.000	200.000	9.663.801.321,43	29,69%	64.182	36,36%	4,81%	21,09
200.000	300.000	9.348.860.068,09	28,72%	38.028	21,54%	4,79%	22,46
300.000	400.000	4.989.622.389,35	15,33%	14.487	8,21%	4,74%	22,87
400.000	500.000	2.410.610.343,13	7,40%	5.415	3,07%	4,64%	23,03
500.000	600.000	1.214.159.636,77	3,73%	2.215	1,25%	4,62%	23,26
600.000	700.000	660.044.456,90	2,03%	1.017	0,58%	4,57%	23,48
700.000	800.000	379.825.012,77	1,17%	507	0,29%	4,52%	23,46
800.000	900.000	224.242.430,39	0,69%	263	0,15%	4,41%	23,81
900.000	1.000.000	180.377.827,56	0,55%	189	0,11%	4,37%	23,95
1.000.000	>	434.606.406,02	1,34%	369	0,21%	4,35%	24,13
Unknown							
Total		32.554.132.291,66	100,00%	176.522	100,00%	4,77%	21,78

Portfolio: Cover bond Totaal

Report date: 11-1-2013

Mortgage pool as of: 12-2012

(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		2.956.764.733,30	9,08%	30.122	8,90%	3,54%	21,12	
<	2	772.453.919,49	2,37%	8.495	2,51%	4,06%	21,89	
2	5	1.116.809.992,44	3,43%	12.877	3,81%	4,27%	20,23	
5	>	27.708.103.646,43	85,11%	286.840	84,78%	4,94%	21,91	
Unknown								
Total		32.554.132.291,66	100,00%	338.334	100,00%	4,77%	21,78	