

Date of Report 1/19/2012

Asset Coverage Test

A =	€	23,685,922,890.12	
B =	€	-	
C =	€	-	
D =	€	-	
E =	€	2,000,000,000.00	
X =	€	1,604,851,937.10	
Y =	€	1,360,035,585.10	
Z =	€	-	
Total: A+B+C+D+E-(X+Y+Z)	€	22,721,035,367.92	
Outstanding Bonds	€	21,217,864,519.00	
		PASS	Pass / Fail
Asset Percentage		78.60%	
Amount of Credit Support		107%	

Portfolio Characteristics

Total Outstanding Current Balance of Mortgages in the Portfolio	€	32,097,038,741.97
Eligible Principal Amount Outstanding	€	32,097,038,741.97
Number of Mortgages in Pool		174,657
Average Loan Balance	€	97,891.74
Weighted Average Current LTFV (recorded foreclosure value)		88.55 %
Weighted Average Indexed LTFV (indexed foreclosure value)		88.73 %
Weighted Average Current LTV (estimated original fair market value)		75.28 %
Weighted Average Indexed LTV (indexed estimated fair market value)		75.43 %
Weighted average seasoning		6.42 year
Weighted average coupon		4.83 %

Strat Tables (detailed strat tables as per OC - including delinquency table)

Months in arrears for mortgage loans in the Provisional Pool

Range of currency rates	Outstanding principal amount	Proportion of pool	Number of loanparts	Proportion of pool
Current	€ 31,626,433,590.14	98.53%	323,303	98.60%
1 month in arrears	€ 372,098,305.84	1.16%	3,653	1.11%
2 month in arrears	€ 78,818,527.55	0.25%	743	0.23%
3 month in arrears	€ 19,688,318.44	0.06%	184	0.06%
Grand Total	€ 32,097,038,741.97	100.00%	327,883	100.00%

Geographical distribution

Region	Outstanding principal amount	Proportion of pool	Number of loans	Proportion of pool
Drenthe	€ 765,842,287.76	2.39%	4848	2.78%
Flevoland	€ 789,715,163.13	2.46%	4405	2.52%
Friesland	€ 850,823,218.42	2.65%	5681	3.25%
Gelderland	€ 3,566,703,828.99	11.11%	19487	11.16%
Groningen	€ 948,430,262.10	2.95%	6763	3.87%
Limburg	€ 1,711,902,479.03	5.33%	10688	6.12%
Noord-Brabant	€ 4,985,096,717.43	15.53%	27242	15.60%
Noord-Holland	€ 6,540,090,997.51	20.38%	31276	17.91%
Overijssel	€ 1,673,528,447.30	5.21%	10543	6.04%
Utrecht	€ 2,768,436,202.16	8.63%	13361	7.65%
Zeeland	€ 543,311,380.28	1.69%	3686	2.11%
Zuid-Holland	€ 6,926,665,584.63	21.58%	36560	20.93%
Unknown	€ 26,492,173.23	0.08%	117	0.07%
Grand Total	€ 32,097,038,741.97	100.00%	174,657	100.00%

Covered bond report

Series	Type	Original amount	Currency	Outstanding amount	Interest type	Coupon	Maturity	Counterparty
CB01 XS0230182338	Covered Bond	2,000,000,000	EUR	2,000,000,000	Fixed	3.2500	9/21/2015	ABN AMRO
CB02 XS0241183904	Covered Bond	2,000,000,000	EUR	2,000,000,000	Fixed	3.2500	1/18/2013	ABN AMRO
CB04 CH0024683077	Covered Bond	632,976,947	EUR	632,976,947	Fixed	2.5000	12/30/2015	ABN AMRO
CB05 XS0250945903	Covered Bond	31,446,500	EUR	31,446,500	Fixed	4.1900	5/2/2014	ABN AMRO
CB06 XS0250945226	Covered Bond	93,984,962	EUR	93,984,962	Fixed	4.2067	4/18/2016	ABN AMRO
CB07 XS0252108674	Covered Bond	20,000,000	EUR	20,000,000	zero-coupon		5/4/2036	ABN AMRO
CB08 XS0256966200	Covered Bond	63,856,960	EUR	63,856,960	Fixed	4.4650	6/21/2016	ABN AMRO
CB09 CH0026302304	Covered Bond	223,092,145	EUR	223,092,145	Fixed	3.3750	8/15/2031	ABN AMRO
CB810	Covered Bond	1,000,000,000	EUR	1,000,000,000	Fixed	3.5000	1/18/2022	ABN AMRO
CB12	Covered Bond	10,000,000	EUR	10,000,000	zero-coupon		10/4/2036	ABN AMRO
CB14	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.5100	12/1/2036	ABN AMRO
CB15	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.5100	12/1/2036	ABN AMRO
CB16	Covered Bond	25,000,000	EUR	25,000,000	Fixed	7.0000	12/1/2026	ABN AMRO
CB19	Covered Bond	90,000,000	EUR	90,000,000	Fixed	4.0630	1/21/2019	ABN AMRO
CB22	Covered Bond	100,000,000	EUR	100,000,000	Fixed	4.0760	1/20/2020	ABN AMRO
CB23 XS0280601146	Covered Bond	110,000,000	EUR	110,000,000	float		12/27/2016	ABN AMRO
CB24	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.1500	12/28/2020	ABN AMRO
CB25	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.1500	12/28/2020	ABN AMRO
CB26	Covered Bond	200,000,000	EUR	200,000,000	Fixed	4.1700	7/9/2018	ABN AMRO
CB27	Covered Bond	200,000,000	EUR	200,000,000	Fixed	4.1850	7/9/2019	ABN AMRO
CB28	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.2890	1/28/2027	ABN AMRO
CB29	Covered Bond	40,000,000	EUR	40,000,000	Fixed	4.2890	1/28/2027	ABN AMRO
CB30	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.6300	2/2/2037	ABN AMRO
CB31	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.6300	2/2/2037	ABN AMRO
CB34	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.3200	1/25/2019	ABN AMRO
CB35	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.3200	1/25/2019	ABN AMRO
CB36 XS0284651493	Covered Bond	200,000,000	EUR	50,000,000	float		3/20/2017	ABN AMRO
CB37	Covered Bond	20,000,000	EUR	20,000,000	Fixed	4.4000	4/28/2027	ABN AMRO
CB38	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.4000	4/28/2027	ABN AMRO
CB39	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.7000	3/2/2037	ABN AMRO
CB40	Covered Bond	5,000,000	EUR	5,000,000	Fixed	4.7000	3/2/2037	ABN AMRO
CB41 XS0289334368	Covered Bond	1,500,000,000	EUR	1,500,000,000	Fixed	4.2500	3/1/2017	ABN AMRO
CB42 XS0290939460	Covered Bond	100,000,000	EUR	100,000,000	float		3/20/2017	ABN AMRO
CB44 XS0292285664	Covered Bond	150,000,000	EUR	50,000,000	float		6/20/2017	ABN AMRO
CB45 XS0295373566	Covered Bond	145,300,000	EUR	58,700,000	float		6/20/2017	ABN AMRO
CB46 XS0294983696	Covered Bond	308,400,000	EUR	44,300,000	float		6/20/2014	ABN AMRO
CB48	Covered Bond	31,000,000	EUR	31,000,000	Fixed	4.9600	8/29/2017	ABN AMRO
CB49 XS0315797679	Covered Bond	100,000,000	EUR	100,000,000	float		9/20/2017	ABN AMRO
CB50 XS0325712478	Covered Bond	10,000,000	EUR	10,000,000	zero-coupon		12/3/2014	ABN AMRO
CB51	Covered Bond	10,000,000	EUR	10,000,000	Fixed	5.1300	4/1/2038	ABN AMRO

ABN AMRO Covered Bond Programme
Monthly Report

PERIOD

							January-12		
CB85 XS0439522938	Covered Bond	2,000,000,000	EUR	2,000,000,000	Fixed	3.7500	7/15/2014	ABN AMRO	
CB86 XS0519053184	Covered Bond	2,000,000,000	EUR	2,000,000,000	Fixed	3.6250	6/22/2020	ABN AMRO	
CB52	Covered Bond	22,000,000	EUR	22,000,000	Fixed	4.2000	7/16/2040	ABN AMRO	
CB53	Covered Bond	67,000,000	EUR	67,000,000	Fixed	4.0000	7/22/2030	ABN AMRO	
CB54	Covered Bond	35,000,000	EUR	35,000,000	Fixed	4.0000	7/30/2029	ABN AMRO	
CB55	Covered Bond	40,000,000	EUR	40,000,000	Fixed	4.0000	7/30/2030	ABN AMRO	
CB56	Covered Bond	40,000,000	EUR	40,000,000	Fixed	3.0425	8/4/2017	ABN AMRO	
CB57	Covered Bond	24,000,000	EUR	24,000,000	Fixed	3.4850	8/4/2020	ABN AMRO	
CB58	Covered Bond	4,000,000	EUR	4,000,000	Fixed	3.9600	8/4/2027	ABN AMRO	
CB59	Covered Bond	90,000,000	EUR	90,000,000	Fixed	3.9900	8/4/2028	ABN AMRO	
CB60	Covered Bond	50,000,000	EUR	50,000,000	Fixed	3.9400	8/4/2027	ABN AMRO	
CB61	Covered Bond	20,000,000	EUR	20,000,000	Fixed	2.3050	8/13/2015	ABN AMRO	
CB62	Covered Bond	30,500,000	EUR	30,500,000	Fixed	2.8780	8/16/2017	ABN AMRO	
CB63	Covered Bond	21,000,000	EUR	21,000,000	Fixed	3.6650	8/16/2024	ABN AMRO	
CB64	Covered Bond	65,500,000	EUR	65,500,000	Fixed	3.8300	8/16/2028	ABN AMRO	
CB65	Covered Bond	50,000,000	EUR	50,000,000	Fixed	4.0300	8/19/2030	ABN AMRO	
CB66	Covered Bond	47,000,000	EUR	47,000,000	float		8/15/2025	ABN AMRO	
CB67	Covered Bond	10,000,000	EUR	10,000,000	Fixed	3.5050	9/15/2033	ABN AMRO	
CB68	Covered Bond	20,000,000	EUR	20,000,000	Fixed	3.5200	9/23/2025	ABN AMRO	
CB87 XS0543370430	Covered Bond	1,500,000,000	EUR	1,500,000,000	Fixed	3.5000	9/21/2022	ABN AMRO	
CB69 XS0550960313	Covered Bond	80,059,121	EUR	80,059,121	Fixed	4.5000	10/20/2020	ABN AMRO	
CB70 CH0118768743	Covered Bond	266,065,580	EUR	266,065,580	Fixed	1.6250	10/28/2016	ABN AMRO	
CB71	Covered Bond	60,000,000	EUR	60,000,000	Fixed	3.5000	10/29/2029	ABN AMRO	
CB72 XS0553043786	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.0000	10/28/2030	ABN AMRO	
CB73 XS0553043943	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.0100	10/28/2031	ABN AMRO	
CB74	Covered Bond	10,000,000	EUR	10,000,000	Fixed	3.9700	11/4/2030	ABN AMRO	
CB75	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.1500	11/4/2030	ABN AMRO	
CB76	Covered Bond	15,000,000	EUR	15,000,000	Fixed	4.3200	11/26/2040	ABN AMRO	
CB77 XS0563506590	Covered Bond	20,000,000	EUR	20,000,000	Fixed	2.6000	11/30/2015	ABN AMRO	
CB78 XS0565716122	Covered Bond	61,199,510	EUR	61,199,510	Fixed	4.8000	12/3/2020	ABN AMRO	
CB79	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.5000	12/20/2030	ABN AMRO	
CB88 XS0576912124	Covered Bond	1,550,000,000	EUR	1,550,000,000	Fixed	3.5000	1/12/2018	ABN AMRO	
CB80	Covered Bond	21,000,000	EUR	21,000,000	Fixed	4.3700	11/14/2031	ABN AMRO	
CB81	Covered Bond	31,000,000	EUR	31,000,000	Fixed	4.5600	1/18/2041	ABN AMRO	
CB82	Covered Bond	64,000,000	EUR	64,000,000	Fixed	4.2200	1/18/2027	ABN AMRO	
CB83 CH0123555424	Covered Bond	116,731,518	EUR	116,731,518	Fixed	2.2500	8/10/2018	ABN AMRO	
CB84	Covered Bond	25,000,000	EUR	25,000,000	Fixed	3.5650	2/5/2018	ABN AMRO	
CB85	Covered Bond	5,000,000	EUR	5,000,000	Fixed	4.1800	2/4/2026	ABN AMRO	
CB86 XS0592463136	Covered Bond	63,613,232	EUR	63,613,232	Fixed	5.4000	2/18/2026	ABN AMRO	
CB87	Covered Bond	15,000,000	EUR	15,000,000	Fixed	4.1200	2/28/2024	ABN AMRO	
CB88	Covered Bond	127,000,000	EUR	127,000,000	Fixed	4.0700	3/11/2021	ABN AMRO	
CB89	Covered Bond	15,000,000	EUR	15,000,000	Fixed	4.4200	9/26/2031	ABN AMRO	
CB90	Covered Bond	20,000,000	EUR	20,000,000	Fixed	4.7000	3/28/2031	ABN AMRO	
CB89	Covered Bond	2,000,000,000	EUR	2,000,000,000	Fixed	4.2500	4/6/2021	ABN AMRO	
CB91	Covered Bond	100,000,000	EUR	100,000,000	float		4/4/2031	ABN AMRO	
CB92 CH0127860184	Covered Bond	77,208,153	EUR	77,208,153	Fixed	2.6300	4/27/2011	ABN AMRO	
CB93	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.5900	4/8/2026	ABN AMRO	
CB94	Covered Bond	15,000,000	EUR	15,000,000	Fixed	4.5850	9/22/2026	ABN AMRO	
CB95	Covered Bond	15,000,000	EUR	15,000,000	Fixed	4.7300	4/15/2031	ABN AMRO	
CB96	Covered Bond	25,000,000	EUR	25,000,000	Fixed	4.4800	4/13/2023	ABN AMRO	
CB97 XS0618836497	Covered Bond	15,000,000	EUR	15,000,000	float		4/18/2031	ABN AMRO	
CB98 XS0619628083	Covered Bond	15,000,000	EUR	15,000,000	float		4/21/2021	ABN AMRO	
CB99	Covered Bond	15,000,000	EUR	15,000,000	Fixed	4.4700	6/25/2025	ABN AMRO	
CB100	Covered Bond	21,000,000	EUR	21,000,000	Fixed	4.8000	5/20/2041	ABN AMRO	
CB101	Covered Bond	30,000,000	EUR	30,000,000	Fixed	4.5500	6/3/2031	ABN AMRO	
CB102 XS0633195978	Covered Bond	102,629,891	EUR	102,629,891	Fixed	5.0800	6/9/2021	ABN AMRO	
CB103	Covered Bond	10,000,000	EUR	10,000,000	Fixed	4.6000	6/10/2031	ABN AMRO	
CB104	Covered Bond	70,000,000	EUR	70,000,000	Fixed	4.0800	6/1/2023	ABN AMRO	
CB105	Covered Bond	70,000,000	EUR	70,000,000	Fixed	4.3000	6/1/2029	ABN AMRO	
CB106	Covered Bond	25,000,000	EUR	25,000,000	Fixed	4.3400	6/16/2031	ABN AMRO	
CB107	Covered Bond	50,000,000	EUR	50,000,000	Fixed	4.3000	6/24/2026	ABN AMRO	
CB108	Covered Bond	50,000,000	EUR	50,000,000	Fixed	4.3500	6/24/2031	ABN AMRO	
CB109	Covered Bond	20,000,000	EUR	20,000,000	Fixed	4.3400	7/6/2026	ABN AMRO	
CB110	Covered Bond	35,000,000	EUR	35,000,000	Fixed	4.1700	7/7/2023	ABN AMRO	
CB111	Covered Bond	20,000,000	EUR	20,000,000	Fixed	4.2400	7/8/2024	ABN AMRO	
CB112	Covered Bond	25,000,000	EUR	25,000,000	Fixed	4.4100	7/14/2031	ABN AMRO	
CB113	Covered Bond	60,000,000	EUR	60,000,000	Fixed	3.8500	8/2/2021	ABN AMRO	
CB114	Covered Bond	21,000,000	EUR	21,000,000	Fixed	4.2500	8/25/2031	ABN AMRO	
CB115	Covered Bond	250,000,000	EUR	250,000,000	Fixed	3.5000	11/16/2027	ABN AMRO	
CB116	Covered Bond	250,000,000	EUR	250,000,000	Fixed	3.5000	11/16/2028	ABN AMRO	
CB117	Covered Bond	10,000,000	EUR	10,000,000	Fixed	3.5800	11/22/2027	ABN AMRO	
CB118	Covered Bond	50,000,000	EUR	50,000,000	Fixed	3.5000	11/22/2027	ABN AMRO	
CB119	Covered Bond	50,000,000	EUR	50,000,000	Fixed	3.5000	11/22/2028	ABN AMRO	
CB120	Covered Bond	5,000,000	EUR	5,000,000	Fixed	3.5000	11/24/2028	ABN AMRO	
CB121	Covered Bond	20,000,000	EUR	20,000,000	Fixed	3.7700	12/29/2031	ABN AMRO	
CB122	Covered Bond	15,000,000	EUR	15,000,000	Float		3/29/2021	ABN AMRO	
		21,818,564,519		21,217,864,519					

Comment:

The transaction 'CB04' has been issued in CHF. The principal amount is CHF 1.000.000.000.
For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 632.976.947.

The transaction 'CB05' has been issued in NOK. The principal amount is NOK 250.000.000.
For the calculation (amount of credit support) in this report we use Euro's. The principal amount is Euro 31.446.541.

The transaction 'CB06' has been issued in NOK. The principal amount is NOK 750.000.000.
For the calculation (amount of credit support) in this report we use Euro's. The principal amount is Euro 93.984.962.

The transaction 'CB08' has been issued in NOK. The principal amount is NOK 500.000.000.
For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 63.856.960.

The transaction 'CB09' has been issued in CHF. The principal amount is CHF 350.000.000.
For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 223.092.145.

The transaction 'CB69' has been issued in NOK. The principal amount is NOK 650.000.000.
For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 80.059.121

The transaction 'CB70' has been issued in CHF. The principal amount is CHF 350.000.000.
For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 266.065.580

The transaction 'CB78' has been issued in NOK. The principal amount is NOK 500.000.000.
For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 61.199.510

The transaction 'CB83' has been issued in CHF. The principal amount is CHF 150.000.000.
For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 116.731.518.

ABN AMRO Covered Bond Programme
Monthly Report

PERIOD
January-12

The transaction 'CB86' has been issued in NOK. The principal amount is NOK 500.000.000.

For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 63.613.232.

The transaction 'CB92' has been issued in CHF. The principal amount is CHF 100.000.000.

For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 77.208.153.

The transaction 'CB102' has been issued in NOK. The principal amount is NOK 800.000.000.

For the calculation (amount of credit support) in this report we use Euro's. The principal amount is EUR 102.629.891.