

ABN AMRO Bank N.V.
Monthly Investor Report / Dutch National Transparency
Template

Report period: 5-2013

AMOUNTS ARE IN EURO

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<http://www.abnamro.com/nl/investor-relations/debt-investors/covered-bonds/index.html>

ABN AMRO Bank N.V.
Monthly Investor Report: 5-2013

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ABN AMRO Bank N.V.

Monthly Investor Report: 5-2013

1. Covered Bonds

| Series | ISIN | Currency | Initial Principal Balance | Initial Principal Balance | Outstanding Amount (EUR) | Coupon | Issuance Date | Maturity Date | IRS Counterparty |
|--------|--------------|----------|---------------------------|---------------------------|--------------------------|-------------|---------------|---------------|--------------------|
| CB01 | XS0230182338 | EUR | 2.000.000.000 | 2.000.000.000 | 2.000.000.000 | 3,25% | 21-09-2005 | 21-09-2015 | ABN AMRO Bank N.V. |
| CB04 | CH0024683077 | CHF | 1.000.000.000 | 632.976.947 | 632.976.947 | 2,50% | 30-03-2006 | 30-12-2015 | ABN AMRO Bank N.V. |
| CB06 | XS0250945226 | NOK | 750.000.000 | 93.984.962 | 93.984.962 | 4,21% | 17-04-2006 | 18-04-2016 | ABN AMRO Bank N.V. |
| CB05 | XS0250945903 | NOK | 250.000.000 | 31.446.500 | 31.446.500 | 4,19% | 02-05-2006 | 02-05-2014 | ABN AMRO Bank N.V. |
| CB07 | XS0252108674 | EUR | 20.000.000 | 20.000.000 | 20.000.000 | Zero-Coupon | 04-05-2006 | 04-05-2036 | ABN AMRO Bank N.V. |
| CB08 | XS0256966200 | NOK | 500.000.000 | 63.856.960 | 63.856.960 | 4,47% | 21-06-2006 | 21-06-2016 | ABN AMRO Bank N.V. |
| CB09 | CH0026302304 | CHF | 350.000.000 | 223.092.145 | 223.092.145 | 3,38% | 15-08-2006 | 15-08-2031 | ABN AMRO Bank N.V. |
| CB12 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | Zero-Coupon | 04-10-2006 | 04-10-2036 | ABN AMRO Bank N.V. |
| CB14 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,51% | 01-12-2006 | 01-12-2036 | ABN AMRO Bank N.V. |
| CB15 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,51% | 01-12-2006 | 01-12-2036 | ABN AMRO Bank N.V. |
| CB16 | | EUR | 25.000.000 | 25.000.000 | 25.000.000 | 7,00% | 01-12-2006 | 01-12-2026 | ABN AMRO Bank N.V. |
| CB22 | | EUR | 100.000.000 | 100.000.000 | 100.000.000 | 4,08% | 20-12-2006 | 20-01-2020 | ABN AMRO Bank N.V. |
| CB19 | | EUR | 90.000.000 | 90.000.000 | 90.000.000 | 4,06% | 20-12-2006 | 21-01-2019 | ABN AMRO Bank N.V. |
| CB23 | XS0280601146 | EUR | 110.000.000 | 110.000.000 | 110.000.000 | Floating | 18-07-2007 | 27-12-2016 | ABN AMRO Bank N.V. |
| CB24 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,15% | 28-12-2006 | 28-12-2020 | ABN AMRO Bank N.V. |
| CB25 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,15% | 28-12-2006 | 28-12-2020 | ABN AMRO Bank N.V. |
| CB26 | | EUR | 200.000.000 | 200.000.000 | 200.000.000 | 4,17% | 09-01-2007 | 09-07-2018 | ABN AMRO Bank N.V. |
| CB27 | | EUR | 200.000.000 | 200.000.000 | 200.000.000 | 4,19% | 09-01-2007 | 09-07-2019 | ABN AMRO Bank N.V. |
| CB28 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,29% | 10-01-2007 | 28-01-2027 | ABN AMRO Bank N.V. |
| CB29 | | EUR | 40.000.000 | 40.000.000 | 40.000.000 | 4,29% | 10-01-2007 | 28-01-2027 | ABN AMRO Bank N.V. |
| CB30 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,63% | 02-02-2007 | 02-02-2037 | ABN AMRO Bank N.V. |
| CB31 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,63% | 02-02-2007 | 02-02-2037 | ABN AMRO Bank N.V. |
| CB34 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,32% | 25-01-2007 | 25-01-2019 | ABN AMRO Bank N.V. |
| CB35 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,32% | 25-01-2007 | 25-01-2019 | ABN AMRO Bank N.V. |
| CB36 | XS0284651493 | EUR | 200.000.000 | 200.000.000 | 50.000.000 | Floating | 20-02-2007 | 20-03-2017 | ABN AMRO Bank N.V. |
| CB37 | | EUR | 20.000.000 | 20.000.000 | 20.000.000 | 4,40% | 02-02-2007 | 28-04-2027 | ABN AMRO Bank N.V. |
| CB38 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,40% | 02-02-2007 | 28-04-2027 | ABN AMRO Bank N.V. |
| CB39 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,70% | 02-03-2007 | 02-03-2037 | ABN AMRO Bank N.V. |
| CB40 | | EUR | 5.000.000 | 5.000.000 | 5.000.000 | 4,70% | 02-03-2007 | 02-03-2037 | ABN AMRO Bank N.V. |
| CB41 | XS0289334368 | EUR | 1.500.000.000 | 1.500.000.000 | 1.500.000.000 | 4,25% | 01-03-2007 | 01-03-2017 | ABN AMRO Bank N.V. |
| CB42 | XS0290939460 | EUR | 100.000.000 | 100.000.000 | 100.000.000 | Floating | 23-03-2007 | 20-03-2017 | ABN AMRO Bank N.V. |
| CB44 | XS0292285664 | EUR | 150.000.000 | 150.000.000 | 50.000.000 | Floating | 17-04-2007 | 20-06-2017 | ABN AMRO Bank N.V. |
| CB45 | XS0295373566 | EUR | 145.300.000 | 145.300.000 | 58.700.000 | Floating | 25-04-2007 | 20-06-2017 | ABN AMRO Bank N.V. |
| CB46 | XS0294983696 | EUR | 308.400.000 | 308.400.000 | 44.300.000 | Floating | 26-04-2007 | 20-06-2014 | ABN AMRO Bank N.V. |
| CB48 | | EUR | 31.000.000 | 31.000.000 | 31.000.000 | 4,96% | 11-07-2007 | 29-08-2017 | ABN AMRO Bank N.V. |
| CB49 | XS0315797679 | EUR | 100.000.000 | 100.000.000 | 100.000.000 | Floating | 30-08-2007 | 20-09-2017 | ABN AMRO Bank N.V. |
| CB50 | XS0325712478 | EUR | 10.000.000 | 10.000.000 | 10.000.000 | Zero-Coupon | 03-12-2007 | 03-12-2014 | ABN AMRO Bank N.V. |
| CB51 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 5,13% | 01-04-2008 | 01-04-2038 | ABN AMRO Bank N.V. |
| CB55 | XS0439522938 | EUR | 2.000.000.000 | 2.000.000.000 | 2.000.000.000 | 3,75% | 15-07-2009 | 15-07-2014 | ABN AMRO Bank N.V. |
| CB56 | XS0519053184 | EUR | 2.000.000.000 | 2.000.000.000 | 2.000.000.000 | 3,63% | 22-06-2010 | 22-06-2020 | ABN AMRO Bank N.V. |
| CB52 | | EUR | 22.000.000 | 22.000.000 | 22.000.000 | 4,20% | 16-07-2010 | 16-07-2040 | ABN AMRO Bank N.V. |
| CB53 | | EUR | 67.000.000 | 67.000.000 | 67.000.000 | 4,00% | 22-07-2010 | 22-07-2030 | ABN AMRO Bank N.V. |
| CB54 | | EUR | 35.000.000 | 35.000.000 | 35.000.000 | 4,00% | 30-07-2010 | 30-07-2029 | ABN AMRO Bank N.V. |
| CB55 | | EUR | 40.000.000 | 40.000.000 | 40.000.000 | 4,00% | 30-07-2010 | 30-07-2030 | ABN AMRO Bank N.V. |
| CB56 | | EUR | 40.000.000 | 40.000.000 | 40.000.000 | 3,04% | 04-08-2010 | 04-08-2017 | ABN AMRO Bank N.V. |
| CB57 | | EUR | 24.000.000 | 24.000.000 | 24.000.000 | 3,49% | 04-08-2010 | 04-08-2020 | ABN AMRO Bank N.V. |
| CB58 | | EUR | 4.000.000 | 4.000.000 | 4.000.000 | 3,96% | 04-08-2010 | 04-08-2027 | ABN AMRO Bank N.V. |
| CB59 | | EUR | 90.000.000 | 90.000.000 | 90.000.000 | 3,99% | 04-08-2010 | 04-08-2028 | ABN AMRO Bank N.V. |
| CB60 | | EUR | 50.000.000 | 50.000.000 | 50.000.000 | 3,94% | 04-08-2010 | 04-08-2027 | ABN AMRO Bank N.V. |
| CB61 | | EUR | 20.000.000 | 20.000.000 | 20.000.000 | 2,31% | 13-08-2010 | 13-08-2015 | ABN AMRO Bank N.V. |
| CB62 | | EUR | 30.500.000 | 30.500.000 | 30.500.000 | 2,88% | 16-08-2010 | 16-08-2017 | ABN AMRO Bank N.V. |
| CB63 | | EUR | 21.000.000 | 21.000.000 | 21.000.000 | 3,67% | 16-08-2010 | 16-08-2024 | ABN AMRO Bank N.V. |
| CB64 | | EUR | 65.500.000 | 65.500.000 | 65.500.000 | 3,83% | 16-08-2010 | 16-08-2028 | ABN AMRO Bank N.V. |
| CB65 | | EUR | 50.000.000 | 50.000.000 | 50.000.000 | 4,03% | 19-08-2010 | 19-08-2030 | ABN AMRO Bank N.V. |
| CB66 | | EUR | 47.000.000 | 47.000.000 | 47.000.000 | Floating | 18-08-2010 | 15-08-2025 | ABN AMRO Bank N.V. |
| CB67 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 3,51% | 15-09-2010 | 15-09-2033 | ABN AMRO Bank N.V. |
| CB68 | | EUR | 20.000.000 | 20.000.000 | 20.000.000 | 3,52% | 23-09-2010 | 23-09-2025 | ABN AMRO Bank N.V. |
| CB57 | XS0543370430 | EUR | 1.500.000.000 | 1.500.000.000 | 1.500.000.000 | 3,50% | 21-09-2010 | 21-09-2022 | ABN AMRO Bank N.V. |
| CB69 | XS0550960313 | NOK | 650.000.000 | 80.059.121 | 80.059.121 | 4,50% | 20-10-2010 | 20-10-2020 | ABN AMRO Bank N.V. |
| CB70 | CH0118768743 | CHF | 350.000.000 | 266.065.580 | 266.065.580 | 1,63% | 28-10-2010 | 28-10-2016 | ABN AMRO Bank N.V. |
| CB71 | | EUR | 60.000.000 | 60.000.000 | 60.000.000 | 3,50% | 29-10-2010 | 29-10-2029 | ABN AMRO Bank N.V. |
| CB72 | XS0553043786 | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,00% | 28-10-2010 | 28-10-2030 | ABN AMRO Bank N.V. |
| CB73 | XS0553043943 | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,01% | 28-10-2010 | 28-10-2031 | ABN AMRO Bank N.V. |
| CB74 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 3,97% | 04-11-2010 | 04-11-2030 | ABN AMRO Bank N.V. |
| CB75 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,15% | 04-11-2010 | 04-11-2030 | ABN AMRO Bank N.V. |
| CB76 | | EUR | 15.000.000 | 15.000.000 | 15.000.000 | 4,32% | 26-11-2010 | 26-11-2040 | ABN AMRO Bank N.V. |
| CB77 | XS0563506590 | EUR | 20.000.000 | 20.000.000 | 20.000.000 | 2,60% | 30-11-2010 | 30-11-2015 | ABN AMRO Bank N.V. |
| CB78 | XS0565716122 | NOK | 500.000.000 | 61.199.510 | 61.199.510 | 4,80% | 03-12-2010 | 03-12-2020 | ABN AMRO Bank N.V. |
| CB79 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,50% | 21-12-2010 | 20-12-2030 | ABN AMRO Bank N.V. |
| CB88 | XS0576912124 | EUR | 1.550.000.000 | 1.550.000.000 | 1.550.000.000 | 3,50% | 12-01-2011 | 12-01-2018 | ABN AMRO Bank N.V. |
| CB80 | | EUR | 21.000.000 | 21.000.000 | 21.000.000 | 4,37% | 14-01-2011 | 14-11-2031 | ABN AMRO Bank N.V. |
| CB81 | | EUR | 31.000.000 | 31.000.000 | 31.000.000 | 4,56% | 18-01-2011 | 18-01-2041 | ABN AMRO Bank N.V. |
| CB82 | | EUR | 64.000.000 | 64.000.000 | 64.000.000 | 4,22% | 18-01-2011 | 18-01-2027 | ABN AMRO Bank N.V. |
| CB83 | CH0123555424 | CHF | 150.000.000 | 116.731.518 | 116.731.518 | 2,25% | 10-02-2011 | 10-07-2018 | ABN AMRO Bank N.V. |
| CB84 | | EUR | 25.000.000 | 25.000.000 | 25.000.000 | 3,57% | 03-02-2011 | 05-02-2018 | ABN AMRO Bank N.V. |
| CB85 | | EUR | 5.000.000 | 5.000.000 | 5.000.000 | 4,18% | 04-02-2011 | 04-02-2026 | ABN AMRO Bank N.V. |
| CB86 | XS0592463136 | NOK | 500.000.000 | 63.613.232 | 63.613.232 | 5,40% | 18-02-2011 | 18-02-2026 | ABN AMRO Bank N.V. |
| CB87 | | EUR | 15.000.000 | 15.000.000 | 15.000.000 | 4,12% | 28-02-2011 | 28-02-2024 | ABN AMRO Bank N.V. |
| CB88 | | EUR | 127.000.000 | 127.000.000 | 127.000.000 | 4,07% | 11-03-2011 | 11-03-2021 | ABN AMRO Bank N.V. |
| CB89 | | EUR | 15.000.000 | 15.000.000 | 15.000.000 | 4,42% | 16-03-2011 | 26-09-2031 | ABN AMRO Bank N.V. |
| CB90 | | EUR | 20.000.000 | 20.000.000 | 20.000.000 | 4,70% | 28-03-2011 | 28-03-2031 | ABN AMRO Bank N.V. |
| CB89 | | EUR | 2.000.000.000 | 2.000.000.000 | 2.000.000.000 | 4,25% | 06-04-2011 | 06-04-2021 | ABN AMRO Bank N.V. |
| CB91 | | EUR | 100.000.000 | 100.000.000 | 100.000.000 | Floating | 04-04-2011 | 04-04-2031 | ABN AMRO Bank N.V. |
| CB92 | CH0127860184 | CHF | 100.000.000 | 77.208.153 | 77.208.153 | 2,63% | 27-04-2011 | 27-04-2021 | ABN AMRO Bank N.V. |
| CB93 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,59% | 08-04-2011 | 08-04-2026 | ABN AMRO Bank N.V. |
| CB94 | | EUR | 15.000.000 | 15.000.000 | 15.000.000 | 4,59% | 13-04-2011 | 22-09-2026 | ABN AMRO Bank N.V. |
| CB95 | | EUR | 15.000.000 | 15.000.000 | 15.000.000 | 4,73% | 15-04-2011 | 15-04-2031 | ABN AMRO Bank N.V. |
| CB96 | | EUR | 25.000.000 | 25.000.000 | 25.000.000 | 4,48% | 13-04-2011 | 13-04-2023 | ABN AMRO Bank N.V. |
| CB97 | XS0618836497 | EUR | 15.000.000 | 15.000.000 | 15.000.000 | Floating | 18-04-2011 | 18-04-2031 | ABN AMRO Bank N.V. |
| CB98 | XS0619628083 | EUR | 15.000.000 | 15.000.000 | 15.000.000 | Floating | 21-04-2011 | 21-04-2021 | ABN AMRO Bank N.V. |
| CB99 | | EUR | 15.000.000 | 15.000.000 | 15.000.000 | 4,47% | 11-05-2011 | 25-06-2025 | ABN AMRO Bank N.V. |
| CB100 | | EUR | 21.000.000 | 21.000.000 | 21.000.000 | 4,80% | 20-05-2011 | 20-05-2041 | ABN AMRO Bank N.V. |
| CB101 | | EUR | 30.000.000 | 30.000.000 | 30.000.000 | 4,55% | 03-06-2011 | 03-06-2031 | ABN AMRO Bank N.V. |
| CB102 | XS0633195978 | NOK | 800.000.000 | 102.629.891 | 102.629.891 | 5,08% | 09-06-2011 | 09-06-2021 | ABN AMRO Bank N.V. |
| CB103 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 4,60% | 10-06-2011 | 10-06-2031 | ABN AMRO Bank N.V. |
| CB104 | | EUR | 70.000.000 | 70.000.000 | 70.000.000 | 4,08% | 01-06-2011 | 01-06-2023 | ABN AMRO Bank N.V. |
| CB105 | | EUR | 70.000.000 | 70.000.000 | 70.000.000 | 4,30% | 01-06-2011 | 01-06-2029 | ABN AMRO Bank N.V. |
| CB106 | | EUR | 25.000.000 | 25.000.000 | 25.000.000 | 4,34% | 16-06-2011 | 16-06-2031 | |

ABN AMRO Bank N.V.

Monthly Investor Report: 5-2013

1. Covered Bonds

| Series | ISIN | Currency | Initial Principal Balance | Initial Principal Balance | Outstanding Amount (EUR) | Coupon | Issuance Date | Maturity Date | IRS Counterparty |
|--------------|--------------|----------|---------------------------|---------------------------|--------------------------|----------|---------------|---------------|--------------------|
| CB109 | | EUR | 20.000.000 | 20.000.000 | 20.000.000 | 4,34% | 06-07-2011 | 06-07-2026 | ABN AMRO Bank N.V. |
| CB110 | | EUR | 35.000.000 | 35.000.000 | 35.000.000 | 4,17% | 07-07-2011 | 07-07-2023 | ABN AMRO Bank N.V. |
| CB111 | | EUR | 20.000.000 | 20.000.000 | 20.000.000 | 4,24% | 08-07-2011 | 08-07-2024 | ABN AMRO Bank N.V. |
| CB112 | | EUR | 25.000.000 | 25.000.000 | 25.000.000 | 4,41% | 14-07-2011 | 14-07-2031 | ABN AMRO Bank N.V. |
| CB113 | | EUR | 60.000.000 | 60.000.000 | 60.000.000 | 3,85% | 01-08-2011 | 02-08-2021 | ABN AMRO Bank N.V. |
| CB115 | | EUR | 250.000.000 | 250.000.000 | 250.000.000 | 3,50% | 16-11-2011 | 16-11-2027 | ABN AMRO Bank N.V. |
| CB116 | | EUR | 250.000.000 | 250.000.000 | 250.000.000 | 3,50% | 16-11-2011 | 16-11-2028 | ABN AMRO Bank N.V. |
| CB117 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 3,58% | 22-11-2011 | 22-11-2027 | ABN AMRO Bank N.V. |
| CB118 | | EUR | 50.000.000 | 50.000.000 | 50.000.000 | 3,50% | 22-11-2011 | 22-11-2027 | ABN AMRO Bank N.V. |
| CB119 | | EUR | 50.000.000 | 50.000.000 | 50.000.000 | 3,50% | 22-11-2011 | 22-11-2028 | ABN AMRO Bank N.V. |
| CB120 | | EUR | 5.000.000 | 5.000.000 | 5.000.000 | 3,50% | 24-11-2011 | 24-11-2028 | ABN AMRO Bank N.V. |
| CB114 | | EUR | 21.000.000 | 21.000.000 | 21.000.000 | 4,25% | 25-08-2011 | 25-08-2031 | ABN AMRO Bank N.V. |
| CB121 | | EUR | 20.000.000 | 20.000.000 | 20.000.000 | 3,77% | 29-12-2011 | 29-12-2031 | ABN AMRO Bank N.V. |
| CB122 | XS0729611706 | EUR | 15.000.000 | 15.000.000 | 15.000.000 | Floating | 11-01-2012 | 29-03-2021 | ABN AMRO Bank N.V. |
| CBB10 | XS0732631824 | EUR | 1.000.000.000 | 1.000.000.000 | 1.000.000.000 | 3,50% | 18-01-2012 | 18-01-2022 | ABN AMRO Bank N.V. |
| CB123 | XS0737138205 | NOK | 1.000.000.000 | 130.565.348 | 130.565.348 | 4,67% | 02-02-2012 | 02-02-2022 | ABN AMRO Bank N.V. |
| CB124 | | EUR | 30.000.000 | 30.000.000 | 30.000.000 | 3,42% | 13-02-2012 | 13-02-2030 | ABN AMRO Bank N.V. |
| CB125 | CH0182595105 | CHF | 150.000.000 | 124.515.820 | 124.515.820 | 1,00% | 19-04-2012 | 19-04-2017 | ABN AMRO Bank N.V. |
| CB126 | XS0766347933 | EUR | 80.000.000 | 80.000.000 | 80.000.000 | Floating | 30-03-2012 | 30-03-2024 | ABN AMRO Bank N.V. |
| CB127 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | Floating | 10-04-2012 | 10-04-2017 | ABN AMRO Bank N.V. |
| CB128 | XS0773649438 | EUR | 60.000.000 | 60.000.000 | 60.000.000 | 3,22% | 19-04-2012 | 19-04-2027 | ABN AMRO Bank N.V. |
| CB129 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 2,79% | 01-06-2012 | 01-06-2027 | ABN AMRO Bank N.V. |
| CB130 | | EUR | 10.000.000 | 10.000.000 | 10.000.000 | 1,82% | 07-06-2012 | 07-06-2019 | ABN AMRO Bank N.V. |
| CB131 | | EUR | 35.000.000 | 35.000.000 | 35.000.000 | 2,78% | 19-06-2012 | 19-06-2028 | ABN AMRO Bank N.V. |
| CB132 | | EUR | 60.000.000 | 60.000.000 | 60.000.000 | 2,76% | 18-06-2012 | 18-06-2029 | ABN AMRO Bank N.V. |
| CB133 | | EUR | 50.000.000 | 50.000.000 | 50.000.000 | 3,50% | 02-07-2012 | 02-07-2042 | ABN AMRO Bank N.V. |
| CB134 | CH0188726852 | CHF | 200.000.000 | 166.597.265 | 166.597.265 | 1,50% | 18-07-2012 | 18-07-2023 | ABN AMRO Bank N.V. |
| CB135 | XS0804198488 | SEK | 300.000.000 | 34.782.609 | 34.782.609 | Floating | 13-07-2012 | 13-07-2017 | ABN AMRO Bank N.V. |
| CB136 | XS0807189690 | EUR | 90.000.000 | 90.000.000 | 90.000.000 | 2,79% | 26-07-2012 | 26-07-2029 | ABN AMRO Bank N.V. |
| CB137 | | EUR | 50.000.000 | 50.000.000 | 50.000.000 | 2,51% | 30-07-2012 | 30-07-2025 | ABN AMRO Bank N.V. |
| CBB11 | XS0810731637 | EUR | 1.500.000.000 | 1.500.000.000 | 1.500.000.000 | 1,88% | 31-07-2012 | 31-07-2019 | ABN AMRO Bank N.V. |
| CB138 | | EUR | 52.000.000 | 52.000.000 | 52.000.000 | 2,70% | 09-10-2012 | 29-10-2029 | ABN AMRO Bank N.V. |
| CB139 | | EUR | 25.000.000 | 25.000.000 | 25.000.000 | 2,50% | 09-10-2012 | 29-10-2025 | ABN AMRO Bank N.V. |
| CB140 | | EUR | 25.000.000 | 25.000.000 | 25.000.000 | 2,41% | 09-10-2012 | 14-12-2024 | ABN AMRO Bank N.V. |
| CB141 | XS0866439879 | EUR | 10.000.000 | 10.000.000 | 10.000.000 | Floating | 04-01-2013 | 14-12-2022 | ABN AMRO Bank N.V. |
| CB142 | | EUR | 7.500.000 | 7.500.000 | 7.500.000 | 3,04% | 04-01-2013 | 28-12-2052 | ABN AMRO Bank N.V. |
| CB143 | XS0875036237 | EUR | 70.000.000 | 70.000.000 | 70.000.000 | Floating | 17-01-2013 | 17-01-2020 | ABN AMRO Bank N.V. |
| CB144 | XS0876056390 | EUR | 10.000.000 | 10.000.000 | 10.000.000 | Floating | 18-01-2013 | 18-01-2022 | ABN AMRO Bank N.V. |
| CB145 | | EUR | 25.000.000 | 25.000.000 | 25.000.000 | 2,42% | 31-01-2013 | 31-01-2028 | ABN AMRO Bank N.V. |
| CB146 | XS0905929716 | EUR | 20.000.000 | 20.000.000 | 20.000.000 | 3,06% | 20-03-2013 | 20-03-2043 | ABN AMRO Bank N.V. |
| CB147 | XS0938220216 | EUR | 25.000.000 | 25.000.000 | 25.000.000 | 2,51% | 31-05-2013 | 31-05-2033 | ABN AMRO Bank N.V. |
| Total | | | | | 21.928.825.561 | | | | |

ABN AMRO Bank N.V.
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2. Asset Cover Test

| Asset Cover Test | |
|---|----------------|
| Asset percentage | 79,40% |
| A= | 25.994.611.208 |
| B= | - |
| C= | - |
| D= | - |
| E= | - |
| X= | 1.654.428.817 |
| Y= | 1.467.594.954 |
| Z= | - |
| Total: A+B+C+D+E-X-Y-Z | 22.872.587.438 |
| Outstanding bonds | 21.928.825.561 |
| Pass/Fail | Pass |
| ACT Cover Ratio | 104,30% |
| Parameters | |
| Asset Percentage | 79,40% |
| Cap LTV Cut-Off indexed valuation % non-NHG | 80,00% |
| Cap LTV Cut-Off indexed valuation % NHG | 80,00% |
| % of Index Increases | 85,00% |
| % of Index Decreases | 100,00% |
| Reserve Fund | - |
| Supplemental Liquidity Reserve Amount | 1.654.428.817 |
| Deduction Set-Off | 1.467.594.954 |
| Prematurity liquidity ledger | - |
| Ratings | |
| S&P | AAA |
| Moody's | Aaa |
| Fitch | AAA |
| Other | |
| UCITS compliant | Yes |
| CRD compliant | Yes |

ABN AMRO Bank N.V.

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3. CounterpartyRatings&Triggers

| Counterparty Ratings | | | | | | | | | | | |
|--------------------------|--------------------|-------------------------|-------------------------|----------------------|---------------------------|---------------------------|------------------------|-----------------------|-----------------------|--------------------|-------------------------|
| Type: | Party | Fitch ST Rating Trigger | Fitch LT Rating Trigger | Current Fitch Rating | Moody's ST Rating Trigger | Moody's LT Rating Trigger | Current Moody's Rating | S&P ST Rating Trigger | S&P LT Rating Trigger | Current S&P Rating | Consequence if breached |
| TRS Counterparty | ABN AMRO Bank N.V. | F1 | A | F1+/A+ | P1 | A2 | P1/ A2 | A-1 | A | A-1/A | Post collateral |
| TRS Standby Counterparty | NR | | | | | | | | | | |
| IRS Counterparty | ABN AMRO Bank N.V. | F1 | A | F1+/A+ | P1 | A2 | P1/ A2 | A-1 | A | A-1/A | Post collateral |
| Account Bank | ABN AMRO Bank N.V. | F1 | A | F1+/A+ | P1 | | P1/ A2 | A-1 | A | A-1/A | Replace |
| Servicer | ABN AMRO Bank N.V. | | BBB- | F1+/A+ | | Baa3 | P1/ A2 | A-2 | BBB | A-1/A | Replace |
| Back-Up Servicer | NR | | | | | | | | | | |
| Special Servicer | NR | | | | | | | | | | |
| Collection Account Bank | NR | | | | | | | | | | |

ABN AMRO Bank N.V.

Monthly Investor Report: 5-2013

4. Portfolio Characteristics

| | |
|---|----------------|
| Cut-Off Date | 01-06-2013 |
| Principal amount | 34.208.742.427 |
| Value of savings deposits | 1.120.166.092 |
| Outstanding principal balance | 33.088.576.335 |
| Building deposits | 48.125.861 |
| Outstanding principal balance excl. building and savings deposits | 33.040.450.474 |
| Number of loans | 177.673 |
| Number of loanparts | 346.668 |
| Average principal balance (loan) | 186.233 |
| Average principal balance (loanpart) | 95.447 |
| Remaining interest period (in years) | 4,74 |
| Maximum current interest | 9,20% |
| Minimum current interest | - |
| Weighted average current coupon (WACC) | 4,70% |
| Weighted average remaining maturity (in years) (WAM) | 21,57 |
| Weighted average seasoning (in years) | 6,21 |
| Weighted average current LTMV * | 74,01% |
| Weighted average current LTMV (indexed) * | 81,09% |
| % Owner occupied | 100,00% |

* LTV based on: notional / collateral value

ABN AMRO Bank N.V.

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5. Delinquencies

| From Months (>) | Until Months (<=) | Aggregate Outstanding Amount (EUR) | % of Total | No. of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average LTMV |
|----------------------|------------------------|--|---------------|---------------------|---------------|-------------------------------|---|-----------------------------|
| < | 0 | 32.226.709.791,81 | 97,40% | 337.990 | 97,50% | 4,70% | 21,56 | |
| 0 | 1 | 389.417.479,91 | 1,18% | 4.199 | 1,21% | 4,94% | 21,98 | |
| 1 | 2 | 376.751.099,45 | 1,14% | 3.574 | 1,03% | 4,82% | 21,83 | |
| 2 | 3 | 95.697.963,84 | 0,29% | 905 | 0,26% | 4,88% | 22,20 | |
| 3 | | | | | | | | |
| | Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,70% | 21,57 | |

ABN AMRO Bank N.V.

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6. Redemption Type

| | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|----------------|---------------------------------|----------------|-----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| Annuity | 977.742.476,11 | 2,955% | 18.917 | 5,457% | 4,615% | 21,95 | |
| Bank Savings | 2.026.531.724,59 | 6,125% | 25.750 | 7,428% | 5,056% | 23,60 | |
| Interest only | 23.254.689.986,71 | 70,28% | 222.814 | 64,273% | 4,601% | 22,10 | |
| Investment | 1.041.003.173,39 | 3,146% | 8.598 | 2,48% | 4,782% | 22,49 | |
| Universal life | 2.031.206.335,46 | 6,139% | 22.473 | 6,483% | 4,796% | 17,85 | |
| Linear | 148.076.792,85 | 0,448% | 2.176 | 0,628% | 4,448% | 20,50 | |
| Savings | 1.562.436.184,26 | 4,722% | 25.171 | 7,261% | 5,175% | 19,09 | |
| Hybrid | 2.046.889.661,64 | 6,186% | 20.769 | 5,991% | 5,087% | 18,62 | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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7. Outstanding Loan Amount

| From (>) Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|---------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| <= 25.000 | 85.041.910,20 | 0,257% | 5.191 | 2,922% | 4,946% | 13,34 | |
| 25.000 - 50.000 | 507.187.088,94 | 1,533% | 12.882 | 7,25% | 4,912% | 15,26 | |
| 50.000 - 75.000 | 952.525.096,72 | 2,879% | 15.015 | 8,451% | 4,882% | 16,56 | |
| 75.000 - 100.000 | 1.509.296.750,52 | 4,561% | 16.996 | 9,566% | 4,802% | 18,15 | |
| 100.000 - 150.000 | 4.116.774.292,46 | 12,442% | 32.588 | 18,342% | 4,74% | 19,80 | |
| 150.000 - 200.000 | 5.515.762.758,67 | 16,67% | 31.426 | 17,688% | 4,765% | 21,48 | |
| 200.000 - 250.000 | 4.962.287.109,97 | 14,997% | 22.058 | 12,415% | 4,75% | 21,94 | |
| 250.000 - 300.000 | 4.365.562.544,26 | 13,194% | 15.895 | 8,946% | 4,725% | 22,39 | |
| 300.000 - 350.000 | 2.943.065.955,21 | 8,895% | 9.062 | 5,10% | 4,692% | 22,61 | |
| 350.000 - 400.000 | 2.206.778.426,51 | 6,669% | 5.887 | 3,313% | 4,665% | 22,83 | |
| 400.000 - 450.000 | 1.464.305.920,07 | 4,425% | 3.447 | 1,94% | 4,59% | 22,99 | |
| 450.000 - 500.000 | 1.074.459.602,36 | 3,247% | 2.257 | 1,27% | 4,569% | 23,02 | |
| 500.000 - 550.000 | 732.460.167,31 | 2,214% | 1.392 | 0,783% | 4,58% | 23,19 | |
| 550.000 - 600.000 | 573.188.309,86 | 1,732% | 993 | 0,559% | 4,506% | 23,20 | |
| 600.000 - 650.000 | 379.988.429,35 | 1,148% | 606 | 0,341% | 4,518% | 23,47 | |
| 650.000 - 700.000 | 336.137.742,82 | 1,016% | 497 | 0,28% | 4,458% | 23,53 | |
| 700.000 - 750.000 | 231.676.879,86 | 0,70% | 318 | 0,179% | 4,441% | 23,96 | |
| 750.000 - 800.000 | 188.314.465,07 | 0,569% | 242 | 0,136% | 4,43% | 23,54 | |
| 800.000 - 850.000 | 133.402.882,11 | 0,403% | 161 | 0,091% | 4,379% | 24,02 | |
| 850.000 - 900.000 | 122.462.084,41 | 0,37% | 139 | 0,078% | 4,296% | 23,90 | |
| 900.000 - 950.000 | 98.166.441,19 | 0,297% | 106 | 0,06% | 4,409% | 24,09 | |
| 950.000 - 1.000.000 | 89.460.788,29 | 0,27% | 91 | 0,051% | 4,233% | 23,59 | |
| 1.000.000 > | 500.270.688,85 | 1,512% | 424 | 0,239% | 4,288% | 24,22 | |
| Total | 33.088.576.335,01 | 100,00% | 177.673 | 100,00% | 4,703% | 21,57 | |

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8. Origination Year

| From (>) Until (<=) | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|---------------------|---------------------------------|----------------|-----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| < 1995 | 285.287.654,65 | 0,862% | 6.363 | 1,835% | 5,117% | 9,76 | |
| 1995 - 1996 | 162.141.014,95 | 0,49% | 3.514 | 1,014% | 4,82% | 11,13 | |
| 1996 - 1997 | 333.644.766,37 | 1,008% | 6.236 | 1,799% | 4,799% | 12,26 | |
| 1997 - 1998 | 549.515.159,81 | 1,661% | 9.211 | 2,657% | 4,913% | 13,24 | |
| 1998 - 1999 | 812.592.938,37 | 2,456% | 11.635 | 3,356% | 5,234% | 14,19 | |
| 1999 - 2000 | 758.041.981,79 | 2,291% | 9.927 | 2,864% | 5,28% | 14,92 | |
| 2000 - 2001 | 492.029.151,58 | 1,487% | 6.581 | 1,898% | 4,85% | 16,24 | |
| 2001 - 2002 | 525.337.482,36 | 1,588% | 6.627 | 1,912% | 5,173% | 17,49 | |
| 2002 - 2003 | 494.453.925,54 | 1,494% | 6.453 | 1,861% | 5,07% | 18,47 | |
| 2003 - 2004 | 836.513.481,48 | 2,528% | 9.865 | 2,846% | 4,963% | 19,49 | |
| 2004 - 2005 | 864.758.246,62 | 2,613% | 10.221 | 2,948% | 4,954% | 20,44 | |
| 2005 - 2006 | 3.454.204.600,07 | 10,439% | 33.163 | 9,566% | 4,328% | 21,65 | |
| 2006 - 2007 | 4.843.319.841,56 | 14,637% | 42.646 | 12,302% | 4,493% | 22,54 | |
| 2007 - 2008 | 4.526.064.673,49 | 13,679% | 40.242 | 11,608% | 4,913% | 23,47 | |
| 2008 - 2009 | 3.163.493.180,86 | 9,561% | 30.251 | 8,726% | 5,294% | 24,27 | |
| 2009 - 2010 | 2.609.293.429,78 | 7,886% | 27.089 | 7,814% | 4,394% | 21,60 | |
| 2010 - 2011 | 1.680.396.946,55 | 5,078% | 18.225 | 5,257% | 4,438% | 21,44 | |
| 2011 - 2012 | 2.333.515.805,12 | 7,052% | 23.815 | 6,87% | 4,628% | 22,88 | |
| 2012 - 2013 | 2.860.468.096,96 | 8,645% | 28.362 | 8,181% | 4,476% | 23,64 | |
| 2013 >= | 1.503.503.957,10 | 4,544% | 16.242 | 4,685% | 4,361% | 22,86 | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

ABN AMRO Bank N.V.

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9. Seasoning

| From (>) Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|---------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| < 1 year | 2.846.496.141,36 | 8,603% | 29.803 | 8,597% | 4,365% | 23,26 | |
| 1 year - 2 years | 3.012.546.408,98 | 9,104% | 29.451 | 8,495% | 4,62% | 23,52 | |
| 2 years - 3 years | 1.697.969.999,72 | 5,132% | 18.298 | 5,278% | 4,471% | 21,79 | |
| 3 years - 4 years | 1.761.573.303,51 | 5,324% | 19.805 | 5,713% | 4,442% | 20,63 | |
| 4 years - 5 years | 3.285.736.983,82 | 9,93% | 31.891 | 9,199% | 4,928% | 23,38 | |
| 5 years - 6 years | 3.816.622.599,46 | 11,535% | 34.891 | 10,065% | 5,091% | 23,85 | |
| 6 years - 7 years | 4.952.682.447,86 | 14,968% | 43.447 | 12,533% | 4,679% | 22,99 | |
| 7 years - 8 years | 4.623.344.476,65 | 13,973% | 42.175 | 12,166% | 4,264% | 22,02 | |
| 8 years - 9 years | 1.465.397.719,84 | 4,429% | 15.921 | 4,593% | 4,712% | 21,07 | |
| 9 years - 10 years | 901.649.256,96 | 2,725% | 10.604 | 3,059% | 5,042% | 19,85 | |
| 10 years - 11 years | 558.376.947,74 | 1,688% | 6.986 | 2,015% | 4,861% | 18,99 | |
| 11 years - 12 years | 555.662.430,75 | 1,679% | 7.075 | 2,041% | 5,183% | 17,94 | |
| 12 years - 13 years | 451.364.305,01 | 1,364% | 5.941 | 1,714% | 5,017% | 16,90 | |
| 13 years - 14 years | 653.062.146,06 | 1,974% | 8.578 | 2,474% | 5,094% | 15,44 | |
| 14 years - 15 years | 839.358.210,11 | 2,537% | 11.401 | 3,289% | 5,341% | 14,48 | |
| 15 years - 16 years | 633.329.593,75 | 1,914% | 9.853 | 2,842% | 4,997% | 13,72 | |
| 16 years - 17 years | 454.724.402,66 | 1,374% | 8.042 | 2,32% | 4,836% | 12,78 | |
| 17 years - 18 years | 225.507.795,21 | 0,682% | 4.601 | 1,327% | 4,781% | 11,66 | |
| 18 years - 19 years | 148.991.509,66 | 0,45% | 3.309 | 0,955% | 4,966% | 10,67 | |
| 19 years - 20 years | 147.056.466,16 | 0,444% | 3.233 | 0,933% | 5,208% | 9,72 | |
| 20 years - 21 years | 57.123.189,74 | 0,173% | 1.363 | 0,393% | 4,989% | 8,93 | |
| 21 years - 22 years | | | | | | | |
| 22 years - 23 years | | | | | | | |
| 23 years - 24 years | | | | | | | |
| 24 years - 25 years | | | | | | | |
| 25 years - 26 years | | | | | | | |
| 26 years - 27 years | | | | | | | |
| 27 years - 28 years | | | | | | | |
| 28 years - 29 years | | | | | | | |
| 29 years - 30 years | | | | | | | |
| 30 years > | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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10. Legal Maturity

| From (>) Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|-----------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| < 2015 | 50.662.170,27 | 0,153% | 1.833 | 0,529% | 4,773% | 0,82 | |
| 2015 - 2020 | 386.512.202,87 | 1,168% | 8.526 | 2,459% | 4,84% | 4,63 | |
| 2020 - 2025 | 901.099.263,25 | 2,723% | 16.576 | 4,782% | 4,926% | 9,71 | |
| 2025 - 2030 | 4.049.384.755,49 | 12,238% | 57.356 | 16,545% | 4,807% | 14,75 | |
| 2030 - 2035 | 6.109.635.044,60 | 18,464% | 68.405 | 19,732% | 4,738% | 19,18 | |
| 2035 - 2040 | 18.473.975.760,03 | 55,832% | 166.172 | 47,934% | 4,677% | 23,68 | |
| 2040 - 2045 | 3.117.307.138,50 | 9,421% | 27.800 | 8,019% | 4,572% | 28,49 | |
| 2045 - 2050 | | | | | | | |
| 2050 - 2055 | | | | | | | |
| 2055 - 2060 | | | | | | | |
| 2060 - 2065 | | | | | | | |
| 2065 - 2070 | | | | | | | |
| 2070 - 2075 | | | | | | | |
| 2075 - 2080 | | | | | | | |
| 2080 - 2085 | | | | | | | |
| 2085 - 2090 | | | | | | | |
| 2090 - 2095 | | | | | | | |
| 2095 >= | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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11. Remaining Tenor

| From (>) Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|---------------------|-----------------------------------|----------------|----------------|----------------|-------------------------|---------------------------|-----------------------|
| < 1 year | 29.089.417,81 | 0,088% | 1.075 | 0,31% | 4,724% | 0,51 | |
| 1 - 2 years | 34.896.038,38 | 0,105% | 1.182 | 0,341% | 4,751% | 1,42 | |
| 2 - 3 years | 45.077.519,06 | 0,136% | 1.268 | 0,366% | 4,606% | 2,50 | |
| 3 - 4 years | 58.540.976,94 | 0,177% | 1.496 | 0,432% | 4,767% | 3,49 | |
| 4 - 5 years | 82.363.122,79 | 0,249% | 1.783 | 0,514% | 4,769% | 4,46 | |
| 5 - 6 years | 111.893.068,51 | 0,338% | 2.138 | 0,617% | 4,998% | 5,47 | |
| 6 - 7 years | 115.555.332,08 | 0,349% | 2.250 | 0,649% | 4,902% | 6,42 | |
| 7 - 8 years | 106.265.665,69 | 0,321% | 2.047 | 0,59% | 4,812% | 7,45 | |
| 8 - 9 years | 111.800.205,94 | 0,338% | 2.024 | 0,584% | 4,939% | 8,47 | |
| 9 - 10 years | 163.472.616,77 | 0,494% | 2.989 | 0,862% | 4,826% | 9,48 | |
| 10 - 11 years | 265.815.332,46 | 0,803% | 4.875 | 1,406% | 5,053% | 10,49 | |
| 11 - 12 years | 330.802.608,34 | 1,00% | 5.899 | 1,702% | 4,873% | 11,41 | |
| 12 - 13 years | 373.966.663,48 | 1,13% | 6.535 | 1,885% | 4,676% | 12,49 | |
| 13 - 14 years | 607.660.395,97 | 1,836% | 9.730 | 2,807% | 4,708% | 13,50 | |
| 14 - 15 years | 845.279.144,25 | 2,555% | 12.650 | 3,649% | 4,712% | 14,45 | |
| 15 - 16 years | 1.236.738.197,31 | 3,738% | 15.731 | 4,538% | 4,95% | 15,48 | |
| 16 - 17 years | 1.297.071.031,80 | 3,92% | 15.884 | 4,582% | 4,777% | 16,41 | |
| 17 - 18 years | 1.030.658.530,18 | 3,115% | 12.107 | 3,492% | 4,664% | 17,47 | |
| 18 - 19 years | 1.381.357.846,88 | 4,175% | 15.322 | 4,42% | 4,84% | 18,45 | |
| 19 - 20 years | 1.071.343.532,72 | 3,238% | 12.167 | 3,51% | 4,685% | 19,47 | |
| 20 - 21 years | 1.340.248.722,93 | 4,05% | 14.384 | 4,149% | 4,787% | 20,46 | |
| 21 - 22 years | 1.865.340.121,98 | 5,637% | 19.581 | 5,648% | 4,59% | 21,53 | |
| 22 - 23 years | 4.944.506.067,76 | 14,943% | 45.304 | 13,068% | 4,254% | 22,48 | |
| 23 - 24 years | 5.010.344.122,84 | 15,142% | 42.981 | 12,398% | 4,584% | 23,42 | |
| 24 - 25 years | 4.036.042.156,87 | 12,198% | 35.480 | 10,235% | 4,993% | 24,37 | |
| 25 - 26 years | 2.995.393.515,45 | 9,053% | 27.036 | 7,799% | 5,181% | 25,42 | |
| 26 - 27 years | 700.309.544,24 | 2,116% | 7.400 | 2,135% | 4,613% | 26,37 | |
| 27 - 28 years | 593.144.353,75 | 1,793% | 5.997 | 1,73% | 4,594% | 27,43 | |
| 28 - 29 years | 1.239.499.826,93 | 3,746% | 10.602 | 3,058% | 4,714% | 28,49 | |
| 29 - 30 years | 1.061.762.556,90 | 3,209% | 8.702 | 2,51% | 4,354% | 29,43 | |
| > 30 years | 2.338.098,00 | 0,007% | 49 | 0,014% | 4,021% | 30,00 | |
| Null values | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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12. Current Loan to Original Market Value

| From (>) Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|---------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| <= 10 % | 44.910.667,93 | 0,136% | 2.447 | 1,377% | 4,67% | 15,80 | |
| 10 % - 20 % | 324.711.029,18 | 0,981% | 7.028 | 3,956% | 4,601% | 17,52 | |
| 20 % - 30 % | 888.615.256,69 | 2,686% | 11.946 | 6,724% | 4,594% | 18,25 | |
| 30 % - 40 % | 1.751.985.001,45 | 5,295% | 16.719 | 9,41% | 4,556% | 18,84 | |
| 40 % - 50 % | 2.891.438.538,83 | 8,738% | 21.158 | 11,908% | 4,545% | 19,45 | |
| 50 % - 60 % | 3.845.632.500,82 | 11,622% | 22.547 | 12,69% | 4,522% | 19,96 | |
| 60 % - 70 % | 4.119.828.042,49 | 12,451% | 20.531 | 11,555% | 4,538% | 20,73 | |
| 70 % - 80 % | 3.894.766.734,66 | 11,771% | 16.250 | 9,146% | 4,69% | 21,89 | |
| 80 % - 90 % | 4.799.586.708,87 | 14,505% | 18.161 | 10,222% | 4,733% | 22,65 | |
| 90 % - 100 % | 4.892.231.597,06 | 14,785% | 18.648 | 10,496% | 4,889% | 23,25 | |
| 100 % - 110 % | 5.634.870.257,03 | 17,03% | 22.238 | 12,516% | 4,92% | 23,43 | |
| 110 % - 120 % | | | | | | | |
| 120 % - 130 % | | | | | | | |
| 130 % - 140 % | | | | | | | |
| 140 % - 150 % | | | | | | | |
| 150 % > | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 177.673 | 100,00% | 4,703% | 21,57 | |

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13. Current Loan to Indexed Market Value

| From (>) Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|---------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| <= 10 % | 99.326.610,22 | 0,30% | 4.545 | 2,558% | 4,822% | 13,09 | |
| 10 % - 20 % | 537.935.189,05 | 1,626% | 10.743 | 6,047% | 4,739% | 14,84 | |
| 20 % - 30 % | 1.088.556.843,39 | 3,29% | 13.940 | 7,846% | 4,66% | 16,48 | |
| 30 % - 40 % | 1.599.110.640,75 | 4,833% | 14.975 | 8,428% | 4,619% | 18,05 | |
| 40 % - 50 % | 2.230.615.290,33 | 6,741% | 16.363 | 9,21% | 4,568% | 19,06 | |
| 50 % - 60 % | 2.956.552.766,93 | 8,935% | 17.627 | 9,921% | 4,548% | 19,97 | |
| 60 % - 70 % | 3.442.114.119,75 | 10,403% | 17.276 | 9,723% | 4,502% | 20,64 | |
| 70 % - 80 % | 3.128.584.614,59 | 9,455% | 13.846 | 7,793% | 4,601% | 21,43 | |
| 80 % - 90 % | 3.433.473.303,54 | 10,377% | 13.477 | 7,585% | 4,641% | 22,18 | |
| 90 % - 100 % | 4.093.226.605,02 | 12,371% | 15.166 | 8,536% | 4,716% | 22,82 | |
| 100 % - 110 % | 4.186.477.172,46 | 12,652% | 15.042 | 8,466% | 4,773% | 23,59 | |
| 110 % - 120 % | 3.720.952.550,47 | 11,245% | 14.390 | 8,099% | 4,886% | 23,56 | |
| 120 % - 130 % | 2.510.015.400,66 | 7,586% | 10.052 | 5,658% | 5,132% | 24,13 | |
| 130 % - 140 % | 61.635.227,85 | 0,186% | 231 | 0,13% | 5,255% | 24,24 | |
| 140 % - 150 % | | | | | | | |
| 150 % > | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 177.673 | 100,00% | 4,703% | 21,57 | |

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14. Coupon

| From (>) Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|-----------------------|-----------------------------------|----------------|----------------|----------------|-------------------------|---------------------------|-----------------------|
| <= 0,50 % | 246.754,34 | 0,001% | 2 | 0,001% | 0,00% | 24,25 | |
| 0,50 % - 1,00 % | | | | | | | |
| 1,00 % - 1,50 % | 787.100,31 | 0,002% | 3 | 0,001% | 1,331% | 18,47 | |
| 1,50 % - 2,00 % | 2.664.733,62 | 0,008% | 10 | 0,003% | 1,764% | 22,96 | |
| 2,00 % - 2,50 % | 505.974.430,15 | 1,529% | 2.533 | 0,731% | 2,349% | 22,08 | |
| 2,50 % - 3,00 % | 136.150.821,99 | 0,411% | 754 | 0,217% | 2,669% | 23,87 | |
| 3,00 % - 3,50 % | 1.882.213.762,56 | 5,688% | 21.794 | 6,287% | 3,329% | 20,10 | |
| 3,50 % - 4,00 % | 3.521.428.158,68 | 10,642% | 33.467 | 9,654% | 3,841% | 21,51 | |
| 4,00 % - 4,50 % | 6.651.362.143,84 | 20,102% | 64.257 | 18,536% | 4,301% | 21,47 | |
| 4,50 % - 5,00 % | 8.911.514.950,69 | 26,932% | 87.486 | 25,236% | 4,776% | 22,11 | |
| 5,00 % - 5,50 % | 7.035.487.394,12 | 21,263% | 77.660 | 22,402% | 5,261% | 22,16 | |
| 5,50 % - 6,00 % | 3.439.790.832,40 | 10,396% | 43.779 | 12,629% | 5,751% | 20,87 | |
| 6,00 % - 6,50 % | 849.566.796,93 | 2,568% | 12.327 | 3,556% | 6,217% | 18,66 | |
| 6,50 % - 7,00 % | 129.292.156,31 | 0,391% | 2.078 | 0,599% | 6,722% | 15,67 | |
| 7,00 % > | 22.096.299,07 | 0,067% | 518 | 0,149% | 7,394% | 12,31 | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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15. Remaining Fixed Interest

| From (>) Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|---------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| < 1 | 6.287.326.056,69 | 19,002% | 70.122 | 20,227% | 4,044% | 20,54 | |
| 1 - 2 | 2.417.657.282,59 | 7,307% | 29.611 | 8,542% | 4,839% | 19,62 | |
| 2 - 3 | 4.095.198.192,76 | 12,376% | 42.811 | 12,349% | 4,252% | 20,37 | |
| 3 - 4 | 3.912.220.504,34 | 11,823% | 38.946 | 11,234% | 4,701% | 22,09 | |
| 4 - 5 | 4.999.735.257,72 | 15,11% | 50.389 | 14,535% | 4,861% | 22,83 | |
| 5 - 6 | 2.587.203.251,99 | 7,819% | 28.251 | 8,149% | 5,566% | 22,34 | |
| 6 - 7 | 995.967.392,97 | 3,01% | 11.821 | 3,41% | 5,435% | 20,82 | |
| 7 - 8 | 1.408.386.379,36 | 4,256% | 14.442 | 4,166% | 4,665% | 21,26 | |
| 8 - 9 | 2.363.063.400,83 | 7,142% | 22.068 | 6,366% | 4,977% | 23,10 | |
| 9 - 10 | 842.279.940,85 | 2,546% | 8.970 | 2,587% | 5,143% | 23,30 | |
| 10 - 11 | 179.639.910,73 | 0,543% | 2.039 | 0,588% | 5,619% | 21,07 | |
| 11 - 12 | 146.649.321,70 | 0,443% | 1.559 | 0,45% | 5,128% | 20,32 | |
| 12 - 13 | 852.177.435,17 | 2,575% | 7.643 | 2,205% | 4,47% | 21,58 | |
| 13 - 14 | 841.124.041,51 | 2,542% | 7.444 | 2,147% | 4,931% | 22,60 | |
| 14 - 15 | 330.067.236,70 | 0,998% | 3.086 | 0,89% | 5,314% | 22,55 | |
| 15 - 16 | 113.352.246,22 | 0,343% | 1.141 | 0,329% | 5,973% | 22,90 | |
| 16 - 17 | 14.262.966,55 | 0,043% | 171 | 0,049% | 6,113% | 20,01 | |
| 17 - 18 | 46.079.157,36 | 0,139% | 422 | 0,122% | 5,357% | 21,46 | |
| 18 - 19 | 108.737.419,00 | 0,329% | 988 | 0,285% | 5,699% | 22,68 | |
| 19 - 20 | 40.865.533,78 | 0,124% | 375 | 0,108% | 5,796% | 22,04 | |
| 20 - 21 | 46.867.751,21 | 0,142% | 397 | 0,115% | 5,477% | 20,56 | |
| 21 - 22 | 67.004.290,22 | 0,202% | 573 | 0,165% | 4,95% | 21,77 | |
| 22 - 23 | 208.319.924,05 | 0,63% | 1.762 | 0,508% | 4,644% | 22,40 | |
| 23 - 24 | 69.462.850,59 | 0,21% | 600 | 0,173% | 5,11% | 23,76 | |
| 24 - 25 | 47.090.170,92 | 0,142% | 415 | 0,12% | 5,469% | 24,35 | |
| 25 - 26 | 41.463.015,72 | 0,125% | 386 | 0,111% | 6,054% | 25,53 | |
| 26 - 27 | 2.598.034,67 | 0,008% | 31 | 0,009% | 6,155% | 26,24 | |
| 27 - 28 | 4.257.239,86 | 0,013% | 33 | 0,01% | 5,747% | 27,40 | |
| 28 - 29 | 16.984.389,58 | 0,051% | 143 | 0,041% | 5,584% | 28,55 | |
| 29 - 30 | 2.535.739,37 | 0,008% | 29 | 0,008% | 6,163% | 29,33 | |
| 30 >= | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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16. Interest Payment Type

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|--------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| Fixed | 30.088.917.332,26 | 90,934% | 315.919 | 91,13% | 4,847% | 21,65 | |
| Floating | 2.999.659.002,75 | 9,066% | 30.749 | 8,87% | 3,263% | 20,79 | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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17. Property Description

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|----------------------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| House | 28.932.054.922,16 | 87,438% | 152.852 | 86,03% | 4,688% | 21,43 | |
| Appartment | 4.112.099.608,45 | 12,428% | 24.528 | 13,805% | 4,803% | 22,52 | |
| House / Business (< 50%) | | | | | | | |
| Business | | | | | | | |
| Other | 44.421.804,40 | 0,134% | 293 | 0,165% | 5,401% | 24,06 | |
| Total | 33.088.576.335,01 | 100,00% | 177.673 | 100,00% | 4,703% | 21,57 | |

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18. Geographical Distribution

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|---------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| Drenthe | 777.558.649,18 | 2,35% | 4.932 | 2,776% | 4,627% | 21,15 | |
| Flevoland | 784.913.854,16 | 2,372% | 4.453 | 2,506% | 4,805% | 21,48 | |
| Friesland | 844.696.325,43 | 2,553% | 5.693 | 3,204% | 4,647% | 21,25 | |
| Gelderland | 3.655.104.648,94 | 11,046% | 19.798 | 11,143% | 4,633% | 21,42 | |
| Groningen | 936.331.802,01 | 2,83% | 6.792 | 3,823% | 4,724% | 21,28 | |
| Limburg | 1.672.509.489,19 | 5,055% | 10.590 | 5,96% | 4,767% | 20,78 | |
| Noord-Brabant | 5.107.100.527,09 | 15,435% | 27.512 | 15,485% | 4,684% | 21,53 | |
| Noord-Holland | 7.028.638.454,51 | 21,242% | 32.466 | 18,273% | 4,685% | 22,11 | |
| Overijssel | 1.692.193.009,41 | 5,114% | 10.653 | 5,996% | 4,654% | 21,34 | |
| Utrecht | 2.904.139.209,11 | 8,777% | 13.733 | 7,729% | 4,697% | 21,72 | |
| Zeeland | 548.527.510,57 | 1,658% | 3.730 | 2,099% | 4,778% | 20,95 | |
| Zuid-Holland | 7.136.862.855,41 | 21,569% | 37.321 | 21,005% | 4,765% | 21,51 | |
| Unspecified | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 177.673 | 100,00% | 4,703% | 21,57 | |

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19. Construction Deposits

(as percentage of net principal amount)

| From (>) Until (<=) | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|-----------------------|-----------------------------------|----------------|----------------|----------------|-------------------------|---------------------------|-----------------------|
| < 10 | 32.954.858.567,36 | 99,596% | 177.382 | 99,836% | 4,705% | 21,55 | |
| 10 - 20 | 57.442.989,75 | 0,174% | 127 | 0,071% | 4,388% | 26,83 | |
| 20 - 30 | 23.421.991,30 | 0,071% | 59 | 0,033% | 4,218% | 26,44 | |
| 30 - 40 | 22.408.515,73 | 0,068% | 43 | 0,024% | 4,504% | 27,27 | |
| 40 - 50 | 11.295.087,54 | 0,034% | 21 | 0,012% | 4,193% | 26,54 | |
| 50 - 60 | 6.054.159,79 | 0,018% | 14 | 0,008% | 4,233% | 27,09 | |
| 60 - 70 | 5.760.402,58 | 0,017% | 12 | 0,007% | 4,146% | 27,56 | |
| 70 - 80 | 779.354,68 | 0,002% | 2 | 0,001% | 3,475% | 28,93 | |
| 80 - 90 | 2.475.655,70 | 0,007% | 4 | 0,002% | 3,767% | 28,33 | |
| 90 - 100 | 2.847.849,57 | 0,009% | 7 | 0,004% | 3,983% | 26,46 | |
| 100 >= | 1.231.761,01 | 0,004% | 2 | 0,001% | 3,182% | 29,54 | |
| Unknown | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 177.673 | 100,00% | 4,703% | 21,57 | |

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20. Occupancy

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|----------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| Owner Occupied | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |
| Buy-to-let | | | | | | | |
| Unknown | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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21. Loanpart Payment Frequency

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|--------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| Monthly | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |
| Quarterly | | | | | | | |
| Half-yearly | | | | | | | |
| Yearly | | | | | | | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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22. NHG

| Description | Aggregate Outstanding Not. Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity | Weighted Average LTMV |
|--------------|---|----------------|----------------|----------------|-------------------------------|---------------------------------|-----------------------------|
| NHG | | | | | | | |
| Non-NHG | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |
| Total | 33.088.576.335,01 | 100,00% | 346.668 | 100,00% | 4,703% | 21,57 | |

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23. Glossary

| <u>Term</u> | <u>Definition / Calculation</u> |
|---|---------------------------------|
| Constant Default Rate (CDR) | |
| Constant Prepayment Rate (CPR) | |
| Construction Deposits | |
| Current Loan to Foreclosure Value | |
| Current Loan to Indexed Foreclosure Value | |
| Current Loan to Indexed Market Value | |
| Current Loan to Market Value | |
| Debt Service to Income | |
| Delinquencies | |
| Foreclosure | |
| Loan to Income | |
| Loss | |
| Loss severity | |
| Original Loan to Foreclosure Value | |
| Original Loan to Market Value | |
| Payment Ratio | |
| Post-foreclosure recovery | |
| Principal Deficiency Ledger (PDL) | |
| Principal Payment Rate (PPR) | |
| Remaining Tenor | |
| Repossession | |
| Sales recovery | |
| Saving Deposits | |
| Seasoning | |
| Weighted Average Maturity | |
| Weighter Average Life | |

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24. Contact Information

Issuer

ABN AMRO Bank N.V.
Gustav Mahlerlaan 10
1082 PP Amsterdam
The Netherlands

Arranger

ABN AMRO Bank N.V.
Gustav Mahlerlaan 10
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The Netherlands

Listing Agent

ABN AMRO Bank N.V.
Gustav Mahlerlaan 10
1082 PP Amsterdam
The Netherlands

Registrar

ABN AMRO Bank N.V.
Gustav Mahlerlaan 10
1082 PP Amsterdam
The Netherlands

Principal Paying Agent

ABN AMRO Bank N.V.
Kemelstede 2
4817 ST Breda
The Netherlands

Legal Advisor

Clifford Chance LLP
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1013 GE Amsterdam
The Netherlands

ABN AMRO Bank N.V.

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25. Contact Information (2)

CBC

ABN AMRO Covered Bond Company B.V.

Frederik Roeskestraat 123

1076 EE Amsterdam

The Netherlands

Security Trustee

Stichting Trustee ABN AMRO Covered Bond Company

Claude Debussylaan 24

1082 MD Amsterdam

The Netherlands