

ABN AMRO Bank N.V.

**Monthly Investor Report / Dutch National Transparency
Template**

Report period: 2-2014

AMOUNTS ARE IN EURO

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

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1. Covered Bonds

Series	ISIN	Currency	Initial Principal Balance	Initial Principal Balance	Outstanding Amount (EUR)	Coupon	Issuance Date	Maturity Date	IRS Counterparty
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.
CB107		EUR	50.000.000	50.000.000	50.000.000	4,30%	24-06-2011	24-06-2026	ABN AMRO Bank N.V.
CB108		EUR	50.000.000	50.000.000	50.000.000	4,35%	24-06-2011	24-06-2031	ABN AMRO Bank N.V.
CB109		EUR	20.000.000	20.000.000	20.000.000	4,34%	06-07-2011	06-07-2028	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%	02-08-2011	02-08-2028	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.
CB10	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.
CB11	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%	29-10-2012	29-10-2029	ABN AMRO Bank N.V.
CB139		EUR	25.000.000	25.000.000	25.000.000	2,50%	29-10-2012	29-10-2025	ABN AMRO Bank N.V.
CB140		EUR	25.000.000	25.000.000	25.000.000	2,41%	29-10-2012	29-10-2024	ABN AMRO Bank N.V.
CB141	XS0866439879	EUR	10.000.000	10.000.000	10.000.000	Floating	14-12-2012	14-12-2022	ABN AMRO Bank N.V.
CB142		EUR	7.500.000	7.500.000	7.500.000	3,04%	28-12-2012	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.
CB148	XS0940750762	EUR	50.000.000	50.000.000	50.000.000	3,03%	05-06-2013	05-06-2043	ABN AMRO Bank N.V.
CB149		EUR	10.000.000	10.000.000	10.000.000	2,04%	20-06-2013	20-06-2023	ABN AMRO Bank N.V.
CB150		EUR	50.000.000	50.000.000	50.000.000	2,42%	02-07-2013	02-07-2025	ABN AMRO Bank N.V.
CB151		EUR	54.000.000	54.000.000	54.000.000	2,46%	02-07-2013	02-07-2025	ABN AMRO Bank N.V.
CB152		EUR	50.000.000	50.000.000	50.000.000	3,22%	05-07-2013	05-07-2046	ABN AMRO Bank N.V.
CB153		EUR	37.000.000	37.000.000	37.000.000	3,08%	03-07-2013	03-07-2043	ABN AMRO Bank N.V.
CB154		EUR	50.000.000	50.000.000	50.000.000	3,17%	09-07-2013	09-07-2046	ABN AMRO Bank N.V.
CB155		EUR	15.000.000	15.000.000	15.000.000	2,36%	12-07-2013	14-07-2025	ABN AMRO Bank N.V.
CB156		EUR	50.000.000	50.000.000	50.000.000	3,18%	08-08-2013	14-02-2045	ABN AMRO Bank N.V.
CB157		EUR	10.000.000	10.000.000	10.000.000	2,50%	26-08-2013	26-10-2023	ABN AMRO Bank N.V.
CB12	XS0968926757	EUR	1.500.000.000	1.500.000.000	1.500.000.000	2,50%	05-09-2013	05-09-2023	ABN AMRO Bank N.V.
CB158	XS10052991650	EUR	30.000.000	30.000.000	30.000.000	3,10%	18-12-2013	18-12-2033	ABN AMRO Bank N.V.
CB159		EUR	10.000.000	10.000.000	10.000.000	3,07%	20-12-2013	20-12-2033	ABN AMRO Bank N.V.
CB13	XS1020769748	EUR	1.500.000.000	1.500.000.000	1.500.000.000	2,38%	23-01-2014	23-01-2024	ABN AMRO Bank N.V.
CB160		EUR	15.000.000	15.000.000	15.000.000	2,51%	12-02-2014	12-02-2029	ABN AMRO Bank N.V.
CB161		EUR	25.000.000	25.000.000	25.000.000	2,56%	20-02-2014	20-02-2024	ABN AMRO Bank N.V.
CB162		EUR	5.000.000	5.000.000	5.000.000	2,05%	28-02-2014	28-02-2024	ABN AMRO Bank N.V.
Total					25.389.825.561				

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2. Asset Cover Test

Asset Cover Test	
Asset percentage	75,10%
A=	26.654.914.717
B=	-
C=	-
D=	-
E=	-
X=	-
Y=	-
Z=	-
Total: A+B+C+D+E-X-Y-Z	26.654.914.717
Outstanding bonds	25.389.825.561
Pass/Fail	Pass
ACT Cover Ratio	104,98%

Parameters

Asset Percentage	75,10%
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	-
Deduction Set-Off	-
Prematurity liquidity ledger	-

Ratings

S&P	AAA
Moody's	Aaa
Fitch	AAA

Other

UCITS compliant	Yes
CRD compliant	Yes

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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										

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4. Portfolio Characteristics

Cut-Off Date	01-03-2014
Principal amount	37.156.317.926
Value of savings deposits	1.301.193.827
Outstanding principal balance	35.855.124.099
Building deposits	20.760.354
Outstanding principal balance excl. building and savings deposits	35.834.363.745
Number of loans	189.459
Number of loanparts	379.952
Average principal balance (loan)	189.250
Average principal balance (loanpart)	94.368
Remaining interest period (in years)	4,49
Maximum current interest	9,20%
Minimum current interest	-
Weighted average current coupon (WACC)	4,56%
Weighted average remaining maturity (in years) (WAM)	21,09
Weighted average seasoning (in years)	6,49
Weighted average current LTMV *	74,46%
Weighted average current LTMV (indexed) *	82,66%
% Owner occupied	100,00%

* LTV based on: notional / collateral value

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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	34.804.872.171,74	97,07%	369.284	97,19%	4,55%	21,08	
0	1	584.254.993,72	1,63%	6.145	1,62%	4,74%	21,26	
1	2	378.052.435,92	1,05%	3.697	0,97%	4,64%	21,54	
2	3	87.944.497,57	0,25%	826	0,22%	4,76%	22,06	
Total		35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

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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	1.470.317.735,08	4,10%	24.867	6,54%	4,36%	23,23	
Bank Savings	2.621.480.296,34	7,31%	34.442	9,06%	4,91%	23,56	
Interest only	23.729.091.774,81	66,18%	235.868	62,08%	4,46%	21,43	
Investment	1.043.630.227,16	2,91%	8.650	2,28%	4,70%	21,69	
Universal life	2.055.225.782,75	5,73%	22.615	5,95%	4,64%	17,09	
Linear	190.696.825,79	0,53%	2.774	0,73%	4,21%	21,22	
Savings	1.551.854.826,19	4,33%	25.435	6,69%	5,10%	18,50	
Hybrid	2.112.434.519,70	5,89%	21.753	5,73%	4,94%	17,89	
Other	1.080.392.111,13	3,01%	3.548	0,93%	4,30%	21,58	
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

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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	87.655.822,22	0,24%	5.466	2,89%	4,70%	12,87	
25.000 - 50.000	523.986.608,80	1,46%	13.310	7,03%	4,69%	14,77	
50.000 - 75.000	987.755.425,00	2,75%	15.546	8,21%	4,68%	16,09	
75.000 - 100.000	1.569.133.998,93	4,38%	17.673	9,33%	4,60%	17,69	
100.000 - 150.000	4.481.875.824,65	12,50%	35.471	18,72%	4,57%	19,57	
150.000 - 200.000	5.967.088.883,21	16,64%	34.050	17,97%	4,61%	21,15	
200.000 - 250.000	5.351.568.680,43	14,93%	23.807	12,57%	4,62%	21,56	
250.000 - 300.000	4.534.894.444,51	12,65%	16.534	8,73%	4,60%	21,88	
300.000 - 350.000	3.016.925.855,03	8,41%	9.299	4,91%	4,58%	22,07	
350.000 - 400.000	2.224.073.813,37	6,20%	5.936	3,13%	4,56%	22,13	
400.000 - 450.000	1.523.902.126,63	4,25%	3.587	1,89%	4,47%	22,27	
450.000 - 500.000	1.140.891.947,50	3,18%	2.397	1,27%	4,45%	22,27	
500.000 - 550.000	841.786.184,88	2,35%	1.600	0,84%	4,47%	22,27	
550.000 - 600.000	669.925.960,51	1,87%	1.162	0,61%	4,40%	22,31	
600.000 - 650.000	501.796.230,62	1,40%	800	0,42%	4,42%	22,38	
650.000 - 700.000	450.244.891,65	1,26%	666	0,35%	4,38%	22,31	
700.000 - 750.000	328.696.628,44	0,92%	452	0,24%	4,36%	22,57	
750.000 - 800.000	279.105.637,83	0,78%	359	0,19%	4,32%	22,19	
800.000 - 850.000	187.883.235,33	0,52%	227	0,12%	4,29%	22,78	
850.000 - 900.000	190.604.293,22	0,53%	217	0,11%	4,25%	22,56	
900.000 - 950.000	133.658.509,16	0,37%	144	0,08%	4,30%	22,34	
950.000 - 1.000.000	153.221.087,00	0,43%	156	0,08%	4,20%	22,31	
1.000.000 >	708.448.010,03	1,98%	600	0,32%	4,20%	22,97	
Total	35.855.124.098,95	100,00%	189.459	100,00%	4,56%	21,09	

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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	272.433.620,53	0,76%	6.190	1,63%	4,85%	9,19	
1995 - 1996	164.359.374,09	0,46%	3.637	0,96%	4,66%	10,37	
1996 - 1997	332.244.422,82	0,93%	6.408	1,69%	4,67%	11,57	
1997 - 1998	542.446.481,97	1,51%	9.327	2,45%	4,77%	12,54	
1998 - 1999	749.770.648,44	2,09%	11.023	2,90%	5,01%	13,51	
1999 - 2000	777.575.550,56	2,17%	10.802	2,84%	5,22%	14,20	
2000 - 2001	504.009.592,18	1,41%	6.759	1,78%	4,72%	15,57	
2001 - 2002	532.276.242,30	1,48%	6.839	1,80%	5,07%	16,78	
2002 - 2003	516.019.808,98	1,44%	6.764	1,78%	4,96%	17,74	
2003 - 2004	673.855.152,64	1,88%	8.273	2,18%	4,49%	18,77	
2004 - 2005	907.842.067,88	2,53%	10.713	2,82%	4,81%	19,76	
2005 - 2006	3.659.504.346,11	10,21%	35.238	9,27%	4,30%	20,89	
2006 - 2007	4.946.373.503,53	13,80%	42.815	11,27%	4,47%	21,81	
2007 - 2008	4.527.775.283,62	12,63%	39.564	10,41%	4,89%	22,74	
2008 - 2009	3.055.683.766,94	8,52%	29.371	7,73%	5,19%	23,52	
2009 - 2010	2.603.173.889,92	7,26%	27.165	7,15%	4,16%	20,86	
2010 - 2011	1.711.410.480,24	4,77%	18.671	4,91%	4,27%	20,72	
2011 - 2012	2.380.241.095,86	6,64%	25.204	6,63%	4,52%	22,42	
2012 - 2013	3.202.569.117,61	8,93%	33.167	8,73%	4,44%	23,55	
2013 >=	3.795.559.652,73	10,59%	42.022	11,06%	4,05%	22,61	
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

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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	2.559.422.777,44	7,14%	28.648	7,54%	3,95%	21,58	
1 year - 2 years	3.684.662.696,57	10,28%	38.823	10,22%	4,36%	24,01	
2 years - 3 years	2.716.166.686,56	7,58%	28.281	7,44%	4,55%	22,91	
3 years - 4 years	1.736.118.779,80	4,84%	18.801	4,95%	4,31%	20,84	
4 years - 5 years	2.134.866.984,68	5,95%	23.342	6,14%	4,03%	20,18	
5 years - 6 years	3.335.455.672,08	9,30%	31.934	8,40%	5,03%	23,24	
6 years - 7 years	4.125.384.832,98	11,51%	36.768	9,68%	4,98%	22,88	
7 years - 8 years	4.848.864.452,92	13,52%	41.707	10,98%	4,56%	22,03	
8 years - 9 years	4.320.073.263,26	12,05%	40.383	10,63%	4,26%	21,07	
9 years - 10 years	1.175.975.021,42	3,28%	13.331	3,51%	4,76%	20,04	
10 years - 11 years	704.964.674,44	1,97%	8.608	2,27%	4,49%	18,96	
11 years - 12 years	505.830.345,47	1,41%	6.516	1,71%	4,87%	18,00	
12 years - 13 years	566.273.884,52	1,58%	7.353	1,94%	5,09%	16,98	
13 years - 14 years	474.122.535,25	1,32%	6.256	1,65%	4,75%	15,89	
14 years - 15 years	742.178.539,17	2,07%	10.320	2,72%	5,16%	14,42	
15 years - 16 years	792.074.487,60	2,21%	11.343	2,99%	5,08%	13,64	
16 years - 17 years	566.208.337,82	1,58%	9.532	2,51%	4,79%	12,74	
17 years - 18 years	368.960.370,46	1,03%	6.944	1,83%	4,69%	11,80	
18 years - 19 years	196.204.141,13	0,55%	4.177	1,10%	4,62%	10,65	
19 years - 20 years	158.601.451,33	0,44%	3.585	0,94%	4,93%	9,70	
20 years - 21 years	105.227.276,67	0,29%	2.391	0,63%	4,76%	9,01	
21 years - 22 years	37.486.887,38	0,10%	909	0,24%	4,72%	8,21	
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	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.

Monthly Investor Report: 2-2014

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	28.620.808,94	0,08%	1.067	0,28%	4,51%	0,39	
2015 - 2020	394.682.873,40	1,10%	8.960	2,36%	4,57%	3,88	
2020 - 2025	936.199.501,84	2,61%	17.781	4,68%	4,68%	8,97	
2025 - 2030	4.230.917.898,05	11,80%	61.979	16,31%	4,58%	14,00	
2030 - 2035	6.522.372.684,51	18,19%	74.008	19,48%	4,51%	18,43	
2035 - 2040	19.273.349.506,55	53,75%	172.684	45,45%	4,59%	22,90	
2040 - 2045	4.468.980.825,66	12,46%	43.473	11,44%	4,44%	28,05	
2045 - 2050							
2050 - 2055							
2055 - 2060							
2060 - 2065							
2065 - 2070							
2070 - 2075							
2075 - 2080							
2080 - 2085							
2085 - 2090							
2090 - 2095							
2095 >=							
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.
Monthly Investor Report: 2-2014
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	35.325.431,69	0,10%	1.288	0,34%	4,45%	0,48	
1 - 2 years	41.248.156,60	0,12%	1.239	0,33%	4,23%	1,55	
2 - 3 years	57.021.016,01	0,16%	1.543	0,41%	4,47%	2,52	
3 - 4 years	78.578.098,38	0,22%	1.808	0,48%	4,50%	3,49	
4 - 5 years	102.957.926,39	0,29%	2.101	0,55%	4,68%	4,49	
5 - 6 years	127.811.613,45	0,36%	2.455	0,65%	4,73%	5,46	
6 - 7 years	107.312.333,24	0,30%	2.152	0,57%	4,65%	6,50	
7 - 8 years	107.432.117,16	0,30%	2.094	0,55%	4,77%	7,49	
8 - 9 years	156.692.676,48	0,44%	2.912	0,77%	4,66%	8,51	
9 - 10 years	241.429.270,53	0,67%	4.673	1,23%	4,60%	9,52	
10 - 11 years	360.161.491,20	1,00%	6.565	1,73%	4,71%	10,46	
11 - 12 years	346.446.843,57	0,97%	6.257	1,65%	4,52%	11,50	
12 - 13 years	572.503.465,87	1,60%	9.608	2,53%	4,53%	12,51	
13 - 14 years	849.791.622,78	2,37%	13.105	3,45%	4,52%	13,48	
14 - 15 years	1.146.688.653,97	3,20%	15.759	4,15%	4,65%	14,51	
15 - 16 years	1.476.652.246,65	4,12%	18.908	4,98%	4,61%	15,46	
16 - 17 years	1.068.853.160,80	2,98%	12.942	3,41%	4,49%	16,49	
17 - 18 years	1.429.896.836,40	3,99%	16.145	4,25%	4,68%	17,49	
18 - 19 years	1.171.414.212,56	3,27%	13.445	3,54%	4,62%	18,45	
19 - 20 years	1.355.795.095,43	3,78%	15.160	3,99%	4,30%	19,47	
20 - 21 years	1.699.206.967,81	4,74%	18.031	4,75%	4,46%	20,52	
21 - 22 years	4.804.281.714,36	13,40%	44.887	11,81%	4,22%	21,54	
22 - 23 years	5.331.383.241,37	14,87%	45.289	11,92%	4,45%	22,46	
23 - 24 years	4.597.794.145,23	12,82%	39.411	10,37%	4,86%	23,43	
24 - 25 years	3.026.557.617,62	8,44%	28.075	7,39%	5,12%	24,47	
25 - 26 years	1.185.151.813,54	3,31%	11.716	3,08%	4,39%	25,30	
26 - 27 years	648.462.143,61	1,81%	6.630	1,74%	4,51%	26,49	
27 - 28 years	1.194.733.930,59	3,33%	11.582	3,05%	4,62%	27,57	
28 - 29 years	1.614.410.213,83	4,50%	15.159	3,99%	4,43%	28,49	
29 - 30 years	917.602.760,03	2,56%	8.968	2,36%	4,13%	29,20	
> 30 years	1.527.281,80	0,00%	45	0,01%	3,44%	30,00	
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.

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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 %	53.271.484,67	0,15%	2.795	1,48%	4,37%	15,52	
10 % - 20 %	355.805.690,26	0,99%	7.576	4,00%	4,36%	17,06	
20 % - 30 %	964.697.441,03	2,69%	12.771	6,74%	4,38%	17,61	
30 % - 40 %	1.878.508.741,67	5,24%	17.594	9,29%	4,38%	18,26	
40 % - 50 %	3.013.486.968,86	8,40%	21.828	11,52%	4,37%	18,82	
50 % - 60 %	4.002.430.280,67	11,16%	23.251	12,27%	4,36%	19,33	
60 % - 70 %	4.322.299.115,74	12,05%	21.207	11,19%	4,39%	20,10	
70 % - 80 %	4.224.298.168,29	11,78%	17.514	9,24%	4,55%	21,30	
80 % - 90 %	5.229.496.416,41	14,59%	19.572	10,33%	4,61%	22,03	
90 % - 100 %	5.816.605.241,27	16,22%	21.923	11,57%	4,76%	22,93	
100 % - 110 %	5.994.224.550,08	16,72%	23.428	12,37%	4,76%	23,09	
110 % - 120 %							
120 % - 130 %							
130 % - 140 %							
140 % - 150 %							
150 % >							
Total	35.855.124.098,95	100,00%	189.459	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.

Monthly Investor Report: 2-2014

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 %	98.155.848,25	0,27%	4.633	2,45%	4,54%	12,85	
10 % - 20 %	528.284.432,50	1,47%	10.729	5,66%	4,47%	14,36	
20 % - 30 %	1.084.095.029,71	3,02%	14.022	7,40%	4,43%	15,95	
30 % - 40 %	1.625.219.303,74	4,53%	15.398	8,13%	4,41%	17,45	
40 % - 50 %	2.265.040.991,04	6,32%	16.736	8,83%	4,40%	18,45	
50 % - 60 %	3.013.354.050,67	8,40%	18.118	9,56%	4,37%	19,24	
60 % - 70 %	3.554.112.389,31	9,91%	17.963	9,48%	4,35%	19,93	
70 % - 80 %	3.428.881.671,50	9,56%	15.229	8,04%	4,45%	20,78	
80 % - 90 %	3.613.717.489,80	10,08%	14.382	7,59%	4,50%	21,58	
90 % - 100 %	4.494.906.261,40	12,54%	16.695	8,81%	4,59%	22,21	
100 % - 110 %	5.150.643.020,78	14,37%	18.946	10,00%	4,62%	23,44	
110 % - 120 %	3.763.733.067,58	10,50%	14.031	7,41%	4,78%	22,88	
120 % - 130 %	2.894.745.127,98	8,07%	11.272	5,95%	4,98%	23,17	
130 % - 140 %	340.235.414,69	0,95%	1.305	0,69%	5,07%	23,47	
140 % - 150 %							
150 % >							
Total	35.855.124.098,95	100,00%	189.459	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.
Monthly Investor Report: 2-2014
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 %	616.420,00	0,00%	3	0,00%	0,00%	23,44	
0,50 % - 1,00 %							
1,00 % - 1,50 %	787.100,31	0,00%	3	0,00%	1,42%	17,72	
1,50 % - 2,00 %	2.471.078,33	0,01%	9	0,00%	1,80%	22,73	
2,00 % - 2,50 %	375.122.794,71	1,05%	2.196	0,58%	2,39%	20,44	
2,50 % - 3,00 %	2.468.629.451,26	6,89%	27.235	7,17%	2,74%	19,83	
3,00 % - 3,50 %	1.336.246.834,02	3,73%	14.918	3,93%	3,30%	20,53	
3,50 % - 4,00 %	4.197.568.621,52	11,71%	40.832	10,75%	3,80%	21,04	
4,00 % - 4,50 %	7.279.089.754,16	20,30%	70.971	18,68%	4,30%	21,07	
4,50 % - 5,00 %	9.382.043.626,39	26,17%	94.173	24,79%	4,77%	21,81	
5,00 % - 5,50 %	6.716.749.015,67	18,73%	74.523	19,61%	5,26%	21,64	
5,50 % - 6,00 %	3.151.098.397,78	8,79%	40.647	10,70%	5,75%	20,39	
6,00 % - 6,50 %	800.416.446,75	2,23%	11.904	3,13%	6,22%	18,03	
6,50 % - 7,00 %	125.508.126,26	0,35%	2.086	0,55%	6,72%	14,99	
7,00 % >	18.776.431,79	0,05%	452	0,12%	7,36%	12,07	
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.
Monthly Investor Report: 2-2014
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	6.544.714.434,80	18,25%	73.674	19,39%	3,71%	19,90	
1 - 2	4.299.124.238,50	11,99%	46.233	12,17%	4,17%	19,35	
2 - 3	4.256.977.685,48	11,87%	43.227	11,38%	4,54%	20,84	
3 - 4	5.091.027.639,77	14,20%	51.205	13,48%	4,82%	22,34	
4 - 5	4.581.405.821,89	12,78%	49.944	13,14%	4,89%	21,58	
5 - 6	1.361.941.081,82	3,80%	16.664	4,39%	5,41%	20,29	
6 - 7	1.534.880.499,58	4,28%	16.594	4,37%	4,65%	20,41	
7 - 8	2.463.670.406,00	6,87%	24.079	6,34%	4,91%	22,21	
8 - 9	1.522.111.173,99	4,25%	16.642	4,38%	5,06%	24,13	
9 - 10	939.121.477,82	2,62%	11.225	2,95%	4,71%	22,15	
10 - 11	116.344.678,67	0,32%	1.397	0,37%	5,45%	19,28	
11 - 12	840.207.570,47	2,34%	7.662	2,02%	4,48%	20,78	
12 - 13	784.331.252,73	2,19%	7.101	1,87%	4,88%	21,68	
13 - 14	555.801.440,26	1,55%	4.988	1,31%	5,16%	22,07	
14 - 15	163.392.810,32	0,46%	1.896	0,50%	5,72%	20,83	
15 - 16	22.359.742,33	0,06%	273	0,07%	6,09%	20,45	
16 - 17	46.316.024,15	0,13%	470	0,12%	5,36%	20,89	
17 - 18	101.598.392,57	0,28%	1.018	0,27%	5,65%	21,83	
18 - 19	72.066.207,30	0,20%	683	0,18%	5,69%	22,41	
19 - 20	57.094.102,19	0,16%	543	0,14%	5,52%	20,46	
20 - 21	33.360.907,28	0,09%	320	0,08%	5,27%	20,66	
21 - 22	252.835.246,55	0,71%	2.139	0,56%	4,67%	21,51	
22 - 23	68.992.965,98	0,19%	610	0,16%	5,08%	22,73	
23 - 24	62.713.665,95	0,17%	543	0,14%	5,34%	23,59	
24 - 25	39.493.212,35	0,11%	382	0,10%	6,02%	24,69	
25 - 26	7.370.399,73	0,02%	78	0,02%	6,20%	25,24	
26 - 27	4.377.668,22	0,01%	39	0,01%	5,64%	26,53	
27 - 28	19.078.646,55	0,05%	193	0,05%	5,55%	27,62	
28 - 29	11.163.829,69	0,03%	117	0,03%	5,74%	28,39	
29 - 30	1.250.876,01	0,00%	13	0,00%	5,79%	29,26	
30 >=							
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.

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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	32.532.641.421,27	90,73%	346.076	91,08%	4,73%	21,18	
Floating	3.322.482.677,68	9,27%	33.876	8,92%	2,92%	20,20	
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.

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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	31.380.840.402,82	87,52%	162.659	85,85%	4,55%	20,92	
Appartment	4.432.650.555,82	12,36%	26.525	14,00%	4,64%	22,25	
House / Business (< 50%)							
Business							
Other	41.633.140,31	0,12%	275	0,15%	5,33%	23,30	
Total	35.855.124.098,95	100,00%	189.459	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.

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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	843.751.830,18	2,35%	5.271	2,78%	4,47%	20,59	
Flevoland	835.094.646,33	2,33%	4.751	2,51%	4,65%	20,98	
Friesland	929.151.091,93	2,59%	6.106	3,22%	4,48%	20,75	
Gelderland	3.942.680.209,06	11,00%	20.939	11,05%	4,49%	20,87	
Groningen	1.022.083.999,32	2,85%	7.308	3,86%	4,58%	20,86	
Limburg	1.794.158.747,87	5,00%	11.193	5,91%	4,63%	20,32	
Noord-Brabant	5.468.759.687,64	15,25%	29.035	15,33%	4,55%	21,07	
Noord-Holland	7.648.240.713,61	21,33%	34.804	18,37%	4,54%	21,62	
Overijssel	1.835.545.842,68	5,12%	11.330	5,98%	4,50%	20,89	
Utrecht	3.122.678.309,00	8,71%	14.503	7,65%	4,57%	21,16	
Zeeland	598.773.618,98	1,67%	3.961	2,09%	4,63%	20,54	
Zuid-Holland	7.814.205.402,35	21,79%	40.258	21,25%	4,62%	21,05	
Total	35.855.124.098,95	100,00%	189.459	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.
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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	35.802.256.787,48	99,85%	189.309	99,92%	4,56%	21,08	
10 - 20	22.685.587,00	0,06%	82	0,04%	4,20%	26,38	
20 - 30	12.464.922,03	0,03%	28	0,01%	4,26%	26,77	
30 - 40	5.791.188,95	0,02%	16	0,01%	4,02%	26,67	
40 - 50	4.577.146,49	0,01%	9	0,00%	4,15%	27,55	
50 - 60	4.247.333,31	0,01%	8	0,00%	4,08%	27,62	
60 - 70	492.459,27	0,00%	1	0,00%	2,65%	25,72	
70 - 80	2.259.309,51	0,01%	3	0,00%	3,69%	27,65	
80 - 90	70.000,00	0,00%	1	0,00%	4,90%	28,83	
90 - 100	131.586,22	0,00%	1	0,00%	4,75%	22,39	
100 >=	147.778,69	0,00%	1	0,00%	4,65%	28,50	
Total	35.855.124.098,95	100,00%	189.459	100,00%	4,56%	21,09	

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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	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	
Buy-to-let							
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

ABN AMRO Bank N.V.

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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	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	
Quarterly							
Half-yearly							
Yearly							
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

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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	1.387.884.962,18	3,87%	18.219	4,80%	4,31%	26,40	
Non-NHG	34.467.239.136,77	96,13%	361.733	95,20%	4,57%	20,87	
Total	35.855.124.098,95	100,00%	379.952	100,00%	4,56%	21,09	

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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

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25. Contact Information (2)

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