

**ABN AMRO Bank N.V.**

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

Report period: 4-2014

**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: 4-2014**

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**ABN AMRO Bank N.V.**
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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
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%	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%	14-08-2013	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.
CBB12	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.
CBB13	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.
CB163		EUR	15.000.000	15.000.000	15.000.000	3,04%	11-03-2014	11-03-2044	ABN AMRO Bank N.V.
CB165		EUR	15.000.000	15.000.000	15.000.000	2,47%	24-03-2014	24-11-2028	ABN AMRO Bank N.V.
CB164		EUR	30.000.000	30.000.000	30.000.000	3,03%	01-04-2014	01-04-2044	ABN AMRO Bank N.V.
CB166		EUR	28.000.000	28.000.000	28.000.000	3,04%	14-04-2014	14-04-2044	ABN AMRO Bank N.V.
CB167		EUR	20.000.000	20.000.000	20.000.000	2,91%	17-04-2014	17-04-2039	ABN AMRO Bank N.V.
CB168		EUR	50.000.000	50.000.000	50.000.000	2,14%	22-04-2014	22-04-2026	ABN AMRO Bank N.V.
<b>Total</b>					<b>25.547.825.561</b>				

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**2. Asset Cover Test**

<b>Asset Cover Test</b>	
Asset percentage	75,10%
A=	26.852.158.105
B=	-
C=	-
D=	-
E=	-
X=	-
Y=	-
Z=	-
Total: A+B+C+D+E-X-Y-Z	26.852.158.105
Outstanding bonds	25.547.825.561
Pass/Fail	Pass
ACT Cover Ratio	105,11%
<b>Parameters</b>	
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	-
<b>Ratings</b>	
S&P	AAA
Moody's	Aaa
Fitch	AAA
<b>Other</b>	
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										

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**4. Portfolio Characteristics**

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Cut-Off Date	01-05-2014
Principal amount	37.519.132.339
Value of savings deposits	1.394.985.248
Outstanding principal balance	36.124.147.091
Building deposits	14.631.159
Outstanding principal balance excl. building and savings deposits	36.109.515.932
Number of loans	188.877
Number of loanparts	382.806
Average principal balance (loan)	191.258
Average principal balance (loanpart)	94.367
Remaining interest period (in years)	4,28
Maximum current interest	9,20%
Minimum current interest	-
Weighted average current coupon (WACC)	4,55%
Weighted average remaining maturity (in years) (WAM)	20,74
Weighted average seasoning (in years)	6,72
Weighted average current LTMV *	73,67%
Weighted average current LTMV (indexed) *	82,53%
% 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	35.170.595.571,90	97,36%	373.414	97,55%	4,54%	20,73	
0	1	549.425.129,36	1,52%	5.666	1,48%	4,74%	21,01	
1	2	324.805.575,93	0,90%	2.982	0,78%	4,63%	21,26	
2	3	79.320.813,33	0,22%	744	0,19%	4,78%	21,42	
<b>Total</b>		36.124.147.090,52	100,00%	382.806	100,00%	4,55%	20,74	



**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	1.303.444.617,24	3,61%	23.834	6,23%	4,40%	22,16	
Bank Savings	2.262.599.175,03	6,26%	29.371	7,67%	4,99%	22,75	
Interest only	24.385.031.863,38	67,50%	242.357	63,31%	4,44%	21,19	
Investment	1.048.076.080,85	2,90%	8.643	2,26%	4,69%	21,46	
Universal life	2.065.450.702,39	5,72%	22.648	5,92%	4,62%	16,82	
Linear	179.651.574,71	0,50%	2.791	0,73%	4,20%	20,40	
Savings	1.625.004.525,77	4,50%	27.302	7,13%	5,10%	18,11	
Hybrid	2.150.287.728,52	5,95%	22.200	5,80%	4,92%	17,71	
Other	1.104.600.822,63	3,06%	3.660	0,96%	4,29%	21,40	
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

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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	90.246.792,08	0,25%	5.595	2,96%	4,65%	12,78	
25.000 - 50.000	534.205.085,37	1,48%	13.567	7,18%	4,65%	14,60	
50.000 - 75.000	1.006.471.489,67	2,79%	15.843	8,39%	4,64%	15,94	
75.000 - 100.000	1.588.754.048,49	4,40%	17.907	9,48%	4,58%	17,37	
100.000 - 150.000	4.356.296.515,96	12,06%	34.525	18,28%	4,56%	18,96	
150.000 - 200.000	5.729.746.450,76	15,86%	32.678	17,30%	4,61%	20,57	
200.000 - 250.000	5.201.155.507,87	14,40%	23.125	12,24%	4,61%	21,06	
250.000 - 300.000	4.515.927.949,22	12,50%	16.452	8,71%	4,59%	21,51	
300.000 - 350.000	3.120.480.673,18	8,64%	9.613	5,09%	4,57%	21,79	
350.000 - 400.000	2.351.291.357,81	6,51%	6.278	3,32%	4,54%	21,98	
400.000 - 450.000	1.638.177.882,79	4,53%	3.857	2,04%	4,46%	22,13	
450.000 - 500.000	1.238.684.994,17	3,43%	2.602	1,38%	4,44%	22,11	
500.000 - 550.000	894.347.231,82	2,48%	1.699	0,90%	4,44%	22,13	
550.000 - 600.000	724.786.590,84	2,01%	1.256	0,66%	4,38%	22,14	
600.000 - 650.000	539.420.792,80	1,49%	860	0,46%	4,39%	22,31	
650.000 - 700.000	484.815.976,61	1,34%	717	0,38%	4,36%	22,17	
700.000 - 750.000	356.431.710,41	0,99%	490	0,26%	4,37%	22,47	
750.000 - 800.000	302.662.968,67	0,84%	389	0,21%	4,29%	22,03	
800.000 - 850.000	206.836.440,58	0,57%	250	0,13%	4,30%	22,68	
850.000 - 900.000	198.420.963,81	0,55%	226	0,12%	4,26%	22,37	
900.000 - 950.000	148.391.351,59	0,41%	160	0,08%	4,31%	22,23	
950.000 - 1.000.000	167.948.333,82	0,46%	171	0,09%	4,21%	22,19	
1.000.000 >	728.645.982,20	2,02%	617	0,33%	4,19%	22,74	
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>188.877</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

**ABN AMRO Bank N.V.**
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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	290.232.018,49	0,80%	6.655	1,74%	4,80%	9,05	
1995 - 1996	180.064.504,28	0,50%	4.032	1,05%	4,67%	10,19	
1996 - 1997	358.916.794,54	0,99%	7.016	1,83%	4,66%	11,38	
1997 - 1998	570.338.139,22	1,58%	9.942	2,60%	4,77%	12,37	
1998 - 1999	768.146.258,32	2,13%	11.404	2,98%	4,98%	13,34	
1999 - 2000	790.633.900,20	2,19%	11.202	2,93%	5,17%	14,07	
2000 - 2001	509.279.143,62	1,41%	6.961	1,82%	4,70%	15,41	
2001 - 2002	544.712.682,22	1,51%	7.124	1,86%	5,05%	16,62	
2002 - 2003	540.692.650,26	1,50%	7.153	1,87%	4,93%	17,58	
2003 - 2004	693.364.856,98	1,92%	8.671	2,27%	4,47%	18,61	
2004 - 2005	892.982.093,51	2,47%	10.611	2,77%	4,74%	19,61	
2005 - 2006	3.658.400.429,93	10,13%	35.265	9,21%	4,30%	20,73	
2006 - 2007	4.977.433.704,53	13,78%	43.120	11,26%	4,47%	21,65	
2007 - 2008	4.574.241.276,20	12,66%	40.026	10,46%	4,89%	22,57	
2008 - 2009	3.183.998.672,47	8,81%	30.542	7,98%	5,19%	23,34	
2009 - 2010	2.695.460.017,49	7,46%	28.167	7,36%	4,10%	20,67	
2010 - 2011	1.912.801.071,47	5,30%	20.461	5,35%	4,30%	20,83	
2011 - 2012	2.364.471.398,01	6,55%	24.496	6,40%	4,51%	22,12	
2012 - 2013	2.918.455.066,50	8,08%	29.260	7,64%	4,42%	23,05	
2013 >=	3.699.522.412,28	10,24%	40.698	10,63%	4,01%	21,35	
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

**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	2.013.999.794,13	5,58%	22.531	5,89%	3,77%	20,35	
1 year - 2 years	3.447.973.354,48	9,54%	35.879	9,37%	4,33%	22,91	
2 years - 3 years	2.763.072.876,35	7,65%	27.694	7,23%	4,54%	22,63	
3 years - 4 years	1.913.852.065,55	5,30%	20.506	5,36%	4,34%	21,14	
4 years - 5 years	1.977.716.008,54	5,47%	22.305	5,83%	4,18%	19,85	
5 years - 6 years	3.403.952.007,52	9,42%	32.762	8,56%	4,77%	22,66	
6 years - 7 years	4.067.565.578,37	11,26%	36.509	9,54%	5,02%	22,87	
7 years - 8 years	4.919.388.068,60	13,62%	42.378	11,07%	4,63%	22,01	
8 years - 9 years	4.647.643.951,79	12,87%	42.587	11,12%	4,23%	21,04	
9 years - 10 years	1.460.704.128,53	4,04%	16.252	4,25%	4,70%	20,08	
10 years - 11 years	727.335.595,22	2,01%	8.888	2,32%	4,44%	18,95	
11 years - 12 years	531.394.899,90	1,47%	6.972	1,82%	4,74%	18,00	
12 years - 13 years	601.421.650,10	1,66%	7.870	2,06%	5,06%	16,98	
13 years - 14 years	466.741.613,11	1,29%	6.288	1,64%	4,83%	15,96	
14 years - 15 years	725.285.353,96	2,01%	10.168	2,66%	5,04%	14,44	
15 years - 16 years	805.790.917,65	2,23%	11.605	3,03%	5,09%	13,59	
16 years - 17 years	612.125.291,44	1,69%	10.080	2,63%	4,80%	12,76	
17 years - 18 years	445.713.371,67	1,23%	8.278	2,16%	4,69%	11,81	
18 years - 19 years	248.209.455,29	0,69%	5.291	1,38%	4,64%	10,66	
19 years - 20 years	159.105.741,63	0,44%	3.687	0,96%	4,88%	9,69	
20 years - 21 years	133.768.421,23	0,37%	3.017	0,79%	4,73%	9,03	
21 years - 22 years	51.386.945,46	0,14%	1.259	0,33%	4,71%	8,11	
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 >							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

**ABN AMRO Bank N.V.**

**Monthly Investor Report: 4-2014**

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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	24.751.937,67	0,07%	958	0,25%	4,45%	0,29	
2015 - 2020	418.751.766,77	1,16%	9.698	2,53%	4,51%	3,71	
2020 - 2025	999.623.383,16	2,77%	19.057	4,98%	4,62%	8,81	
2025 - 2030	4.419.052.701,91	12,23%	65.542	17,12%	4,55%	13,82	
2030 - 2035	6.702.638.453,33	18,55%	76.357	19,95%	4,48%	18,25	
2035 - 2040	19.653.643.326,04	54,41%	175.811	45,93%	4,58%	22,75	
2040 - 2045	3.905.685.521,64	10,81%	35.383	9,24%	4,46%	27,69	
2045 - 2050							
2050 - 2055							
2055 - 2060							
2060 - 2065							
2065 - 2070							
2070 - 2075							
2075 - 2080							
2080 - 2085							
2085 - 2090							
2090 - 2095							
2095 >=							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

**ABN AMRO Bank N.V.**
**Monthly Investor Report: 4-2014**
**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	36.919.190,21	0,10%	1.356	0,35%	4,33%	0,45	
1 - 2 years	47.429.621,32	0,13%	1.434	0,37%	4,23%	1,51	
2 - 3 years	62.242.308,31	0,17%	1.682	0,44%	4,40%	2,49	
3 - 4 years	87.512.112,64	0,24%	2.025	0,53%	4,49%	3,47	
4 - 5 years	116.080.782,82	0,32%	2.357	0,62%	4,60%	4,48	
5 - 6 years	128.132.588,95	0,35%	2.557	0,67%	4,67%	5,43	
6 - 7 years	115.052.707,06	0,32%	2.312	0,60%	4,61%	6,45	
7 - 8 years	119.489.221,65	0,33%	2.272	0,59%	4,71%	7,46	
8 - 9 years	172.881.432,03	0,48%	3.274	0,86%	4,61%	8,48	
9 - 10 years	283.457.444,53	0,78%	5.401	1,41%	4,56%	9,49	
10 - 11 years	382.890.891,47	1,06%	7.060	1,84%	4,65%	10,42	
11 - 12 years	399.677.181,73	1,11%	7.269	1,90%	4,50%	11,50	
12 - 13 years	638.331.974,05	1,77%	10.712	2,80%	4,51%	12,49	
13 - 14 years	912.110.027,82	2,52%	14.183	3,71%	4,50%	13,45	
14 - 15 years	1.266.402.275,26	3,51%	16.932	4,42%	4,59%	14,49	
15 - 16 years	1.486.495.373,18	4,11%	19.460	5,08%	4,57%	15,42	
16 - 17 years	1.121.317.665,48	3,10%	13.445	3,51%	4,49%	16,48	
17 - 18 years	1.500.785.845,60	4,15%	17.004	4,44%	4,65%	17,46	
18 - 19 years	1.209.302.192,80	3,35%	13.923	3,64%	4,58%	18,46	
19 - 20 years	1.390.669.786,15	3,85%	15.370	4,02%	4,22%	19,46	
20 - 21 years	1.964.517.759,08	5,44%	20.599	5,38%	4,42%	20,52	
21 - 22 years	5.224.416.332,74	14,46%	47.957	12,53%	4,19%	21,50	
22 - 23 years	5.299.947.627,53	14,67%	44.856	11,72%	4,51%	22,44	
23 - 24 years	4.328.291.319,38	11,98%	37.604	9,82%	4,91%	23,39	
24 - 25 years	3.166.750.037,02	8,77%	28.961	7,57%	5,02%	24,43	
25 - 26 years	978.391.236,81	2,71%	9.787	2,56%	4,35%	25,33	
26 - 27 years	770.014.323,57	2,13%	7.481	1,95%	4,53%	26,44	
27 - 28 years	1.213.888.971,74	3,36%	10.687	2,79%	4,63%	27,50	
28 - 29 years	1.357.471.738,65	3,76%	11.325	2,96%	4,37%	28,48	
29 - 30 years	340.882.616,94	0,94%	3.475	0,91%	3,98%	29,28	
> 30 years	2.394.504,00	0,01%	46	0,01%	3,50%	30,00	
Null values							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

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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 %	55.885.514,12	0,15%	2.899	1,53%	4,33%	15,33	
10 % - 20 %	372.926.087,05	1,03%	7.847	4,15%	4,33%	16,93	
20 % - 30 %	1.012.106.471,91	2,80%	13.253	7,02%	4,34%	17,46	
30 % - 40 %	1.960.212.354,97	5,43%	18.160	9,61%	4,35%	18,07	
40 % - 50 %	3.141.953.575,74	8,70%	22.464	11,89%	4,34%	18,63	
50 % - 60 %	4.148.453.955,57	11,48%	23.781	12,59%	4,34%	19,13	
60 % - 70 %	4.486.099.951,69	12,42%	21.653	11,46%	4,38%	19,90	
70 % - 80 %	4.380.857.448,16	12,13%	17.760	9,40%	4,54%	21,08	
80 % - 90 %	5.300.524.057,69	14,67%	19.352	10,25%	4,60%	21,76	
90 % - 100 %	5.627.649.467,70	15,58%	20.390	10,80%	4,78%	22,51	
100 % - 110 %	5.637.478.205,92	15,61%	21.318	11,29%	4,79%	22,59	
110 % - 120 %							
120 % - 130 %							
130 % - 140 %							
140 % - 150 %							
150 % >							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>188.877</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

**ABN AMRO Bank N.V.**

**Monthly Investor Report: 4-2014**

**13. Current Loan to Indexed Market Value**

<b>From (&gt;) Until (&lt;=)</b>	<b>Aggregate Outstanding Not. Amount</b>	<b>% of Total</b>	<b>Nr of Loans</b>	<b>% of Total</b>	<b>Weighted Average Coupon</b>	<b>Weighted Average Maturity</b>	<b>Weighted Average LTMV</b>
<= 10 %	103.638.139,39	0,29%	4.811	2,55%	4,49%	12,72	
10 % - 20 %	554.110.162,01	1,53%	11.158	5,91%	4,43%	14,17	
20 % - 30 %	1.135.171.504,87	3,14%	14.561	7,71%	4,39%	15,76	
30 % - 40 %	1.701.159.672,16	4,71%	15.874	8,40%	4,38%	17,23	
40 % - 50 %	2.336.612.362,11	6,47%	17.033	9,02%	4,38%	18,26	
50 % - 60 %	3.036.142.162,16	8,40%	18.161	9,62%	4,35%	19,04	
60 % - 70 %	3.594.814.633,02	9,95%	18.052	9,56%	4,34%	19,69	
70 % - 80 %	3.452.448.388,32	9,56%	15.179	8,04%	4,43%	20,48	
80 % - 90 %	3.580.072.049,21	9,91%	13.960	7,39%	4,49%	21,23	
90 % - 100 %	4.391.786.672,11	12,16%	15.756	8,34%	4,57%	21,85	
100 % - 110 %	4.712.932.703,40	13,05%	16.193	8,57%	4,65%	22,74	
110 % - 120 %	4.062.944.772,14	11,25%	14.825	7,85%	4,77%	22,61	
120 % - 130 %	3.112.167.484,18	8,62%	11.968	6,34%	4,95%	23,01	
130 % - 140 %	350.146.385,44	0,97%	1.346	0,71%	5,02%	23,26	
140 % - 150 %							
150 % >							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>188.877</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	



**ABN AMRO Bank N.V.**
**Monthly Investor Report: 4-2014**
**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 %	1.142.939,88	0,00%	8	0,00%	0,07%	23,83	
0,50 % - 1,00 %							
1,00 % - 1,50 %	787.100,31	0,00%	3	0,00%	1,43%	17,55	
1,50 % - 2,00 %	2.550.468,33	0,01%	13	0,00%	1,82%	22,42	
2,00 % - 2,50 %	415.002.935,48	1,15%	2.515	0,66%	2,39%	19,89	
2,50 % - 3,00 %	2.722.140.758,00	7,54%	30.463	7,96%	2,75%	19,63	
3,00 % - 3,50 %	1.434.155.785,21	3,97%	16.536	4,32%	3,28%	19,75	
3,50 % - 4,00 %	4.215.098.286,51	11,67%	40.877	10,68%	3,80%	20,59	
4,00 % - 4,50 %	7.229.955.232,73	20,01%	70.649	18,46%	4,30%	20,69	
4,50 % - 5,00 %	9.089.770.600,83	25,16%	89.989	23,51%	4,77%	21,32	
5,00 % - 5,50 %	6.767.391.546,35	18,73%	74.322	19,42%	5,26%	21,52	
5,50 % - 6,00 %	3.260.974.282,12	9,03%	42.137	11,01%	5,75%	20,27	
6,00 % - 6,50 %	831.759.819,22	2,30%	12.548	3,28%	6,22%	17,82	
6,50 % - 7,00 %	133.000.851,15	0,37%	2.244	0,59%	6,72%	14,81	
7,00 % >	20.416.484,40	0,06%	502	0,13%	7,34%	11,87	
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

**ABN AMRO Bank N.V.**
**Monthly Investor Report: 4-2014**
**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	6.960.950.310,36	19,27%	78.288	20,45%	3,68%	19,72	
1 - 2	4.704.005.054,13	13,02%	50.421	13,17%	4,14%	19,31	
2 - 3	4.365.473.872,18	12,08%	44.223	11,55%	4,60%	20,85	
3 - 4	5.342.807.008,55	14,79%	54.188	14,16%	4,83%	22,00	
4 - 5	4.250.395.965,62	11,77%	47.549	12,42%	4,95%	21,11	
5 - 6	1.296.180.006,87	3,59%	15.910	4,16%	5,35%	20,01	
6 - 7	1.740.780.099,19	4,82%	18.327	4,79%	4,63%	20,49	
7 - 8	2.398.310.136,99	6,64%	23.016	6,01%	4,97%	22,03	
8 - 9	1.092.150.183,85	3,02%	11.425	2,98%	5,15%	22,92	
9 - 10	726.709.943,38	2,01%	9.332	2,44%	4,75%	19,51	
10 - 11	147.630.742,66	0,41%	1.688	0,44%	5,27%	19,26	
11 - 12	863.672.763,19	2,39%	7.923	2,07%	4,48%	20,63	
12 - 13	848.741.823,95	2,35%	7.476	1,95%	4,91%	21,60	
13 - 14	441.021.558,47	1,22%	4.017	1,05%	5,25%	21,70	
14 - 15	173.623.806,39	0,48%	2.048	0,53%	5,71%	20,27	
15 - 16	14.723.233,48	0,04%	198	0,05%	6,11%	19,02	
16 - 17	59.233.211,79	0,16%	555	0,14%	5,35%	21,25	
17 - 18	102.906.969,95	0,28%	978	0,26%	5,69%	21,50	
18 - 19	58.378.780,21	0,16%	531	0,14%	5,78%	21,60	
19 - 20	52.426.811,32	0,15%	484	0,13%	5,45%	20,07	
20 - 21	55.985.408,71	0,15%	503	0,13%	5,05%	20,74	
21 - 22	226.503.422,34	0,63%	1.937	0,51%	4,66%	21,41	
22 - 23	72.185.741,65	0,20%	618	0,16%	5,10%	22,69	
23 - 24	56.375.167,96	0,16%	483	0,13%	5,41%	23,46	
24 - 25	43.310.004,58	0,12%	410	0,11%	6,03%	24,60	
25 - 26	4.331.262,24	0,01%	44	0,01%	6,01%	25,27	
26 - 27	4.799.873,92	0,01%	40	0,01%	5,73%	26,48	
27 - 28	15.932.210,72	0,04%	142	0,04%	5,62%	27,59	
28 - 29	4.495.687,75	0,01%	49	0,01%	5,98%	28,34	
29 - 30	106.028,12	0,00%	3	0,00%	5,88%	29,13	
30 >=							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

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## 16. Interest Payment Type

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Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average LTMV
Fixed	32.579.826.363,80	90,19%	346.479	90,51%	4,72%	20,81	
Floating	3.544.320.726,72	9,81%	36.327	9,49%	2,92%	20,03	
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

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**ABN AMRO Bank N.V.**

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**17. Property Description**

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Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average LTMV
House	31.794.648.073,76	88,01%	163.287	86,45%	4,53%	20,60	
Appartment	4.288.376.640,57	11,87%	25.319	13,41%	4,65%	21,75	
House / Business ( < 50% )							
Business							
Other	41.122.376,19	0,11%	271	0,14%	5,33%	23,14	
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>188.877</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

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**ABN AMRO Bank N.V.**

**Monthly Investor Report: 4-2014**

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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	869.338.853,18	2,41%	5.378	2,85%	4,44%	20,21	
Flevoland	837.922.611,59	2,32%	4.740	2,51%	4,64%	20,61	
Friesland	922.145.875,65	2,55%	6.041	3,20%	4,47%	20,36	
Gelderland	3.970.515.254,82	10,99%	20.950	11,09%	4,47%	20,57	
Groningen	1.014.329.161,40	2,81%	7.245	3,84%	4,57%	20,43	
Limburg	1.790.924.298,11	4,96%	11.134	5,89%	4,62%	20,03	
Noord-Brabant	5.434.113.894,93	15,04%	28.674	15,18%	4,54%	20,73	
Noord-Holland	7.763.574.615,46	21,49%	34.682	18,36%	4,53%	21,28	
Overijssel	1.816.672.547,73	5,03%	11.160	5,91%	4,49%	20,52	
Utrecht	3.205.754.522,28	8,87%	14.699	7,78%	4,55%	20,88	
Zeeland	598.423.021,70	1,66%	3.917	2,07%	4,61%	20,13	
Zuid-Holland	7.900.432.433,67	21,87%	40.257	21,31%	4,60%	20,65	
Unspecified							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>188.877</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

**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	36.084.522.214,65	99,89%	188.776	99,95%	4,55%	20,73	
10 - 20	17.075.865,91	0,05%	47	0,02%	4,19%	26,47	
20 - 30	7.701.792,04	0,02%	24	0,01%	4,25%	24,73	
30 - 40	5.254.518,59	0,01%	15	0,01%	4,05%	26,91	
40 - 50	3.701.585,05	0,01%	6	0,00%	3,85%	25,33	
50 - 60	3.923.822,59	0,01%	6	0,00%	3,95%	27,17	
60 - 70							
70 - 80	1.897.291,69	0,01%	2	0,00%	3,72%	27,24	
80 - 90	70.000,00	0,00%	1	0,00%	4,90%	28,67	
90 - 100							
100 >=							
Unknown							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>188.877</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

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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	36.124.147.090,52	100,00%	382.806	100,00%	4,55%	20,74	
Buy-to-let							
Unknown							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

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21. Loanpart Payment Frequency

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Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average LTMV
Monthly	36.124.147.090,52	100,00%	382.806	100,00%	4,55%	20,74	
Quarterly							
Half-yearly							
Yearly							
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

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**22. NHG**

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Description	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average LTMV
NHG							
Non-NHG	36.124.147.090,52	100,00%	382.806	100,00%	4,55%	20,74	
<b>Total</b>	<b>36.124.147.090,52</b>	<b>100,00%</b>	<b>382.806</b>	<b>100,00%</b>	<b>4,55%</b>	<b>20,74</b>	

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#### 23. Glossary

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Term	Definition / Calculation
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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**Issuer**

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

**Arranger**

ABN AMRO Bank N.V.  
Gustav Mahlerlaan 10  
1082 PP Amsterdam  
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  
Droogbak 1A  
1013 GE Amsterdam  
The Netherlands

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**25. Contact Information (2)**

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**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