

ABN AMRO Bank N.V.

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

Report period: 6-2014

AMOUNTS ARE IN EURO

Point Contact
Contact Information

Danielle Boerendans / Thijs Naeije
danielle.boerendans@nl.abnamro.com
thijs.naeije@nl.abnamro.com

Web Link

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

ABN AMRO Bank N.V.
Monthly Investor Report: 6-2014

Table of Contents

Monthly Investor Report	Page
1. Covered Bonds	3
2. Asset Cover Test	5
3. CounterpartyRatings&Triggers	6
4. Portfolio Characteristics	7
5. Delinquencies	8
6. Redemption Type	9
7. Outstanding Loan Amount	10
8. Origination Year	11
9. Seasoning	12
10. Legal Maturity	13
11. Remaining Tenor	14
12. Current Loan to Original Market Value	15
13. Current Loan to Indexed Market Value	16
14. Coupon	17
15. Remaining Fixed Interest	18
16. Interest Payment Type	19
17. Property Description	20
18. Geographical Distribution	21
19. Construction Deposits	22
20. Occupancy	23
21. Loanpart Payment Frequency	24
22. NHG	25
23. Glossary	26
24. Contact Information	27

ABN AMRO Bank N.V.
Monthly Investor Report: 6-2014
1. Covered Bonds

Series	ISIN	Currency	Initial Principal Balance	Initial Principal Balance	Outstanding Amount (EUR)	Coupon	Issuance Date	Maturity Date	IRS Counterparty
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.
CB169		EUR	17.000.000	17.000.000	17.000.000	2,64%	28-05-2014	28-05-2036	ABN AMRO Bank N.V.
Total					25.489.079.061				

ABN AMRO Bank N.V.
Monthly Investor Report: 6-2014

2. Asset Cover Test

Asset Cover Test	
Asset percentage	75,10%
A=	26.553.176.517
B=	-
C=	-
D=	-
E=	-
X=	-
Y=	-
Z=	-
Total: A+B+C+D+E-X-Y-Z	26.553.176.517
Outstanding bonds	25.489.079.061
Pass/Fail	Pass
ACT Cover Ratio	104,17%
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

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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: 6-2014**

4. Portfolio Characteristics

Cut-Off Date	01-07-2014
Principal amount	37.136.423.742
Value of savings deposits	1.411.383.597
Outstanding principal balance	35.725.040.145
Building deposits	11.629.511
Outstanding principal balance excl. building and savings deposits	35.713.410.634
Number of loans	187.158
Number of loanparts	379.513
Average principal balance (loan)	190.882
Average principal balance (loanpart)	94.134
Remaining interest period (in years)	4,21
Maximum current interest	9,20%
Minimum current interest	-
Weighted average current coupon (WACC)	4,53%
Weighted average remaining maturity (in years) (WAM)	20,59
Weighted average seasoning (in years)	6,83
Weighted average current LTMV *	73,51%
Weighted average current LTMV (indexed) *	82,49%
% Owner occupied	100,00%

* LTV based on: notional / collateral value

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	34.733.405.356,02	97,22%	369.816	97,44%	4,52%	20,58	
0	1	567.976.334,38	1,59%	5.888	1,55%	4,69%	20,63	
1	2	349.285.198,08	0,98%	3.170	0,84%	4,53%	20,86	
2	3	74.373.256,50	0,21%	639	0,17%	4,64%	21,03	
Total		35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.
Monthly Investor Report: 6-2014
6. Redemption Type

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity	Weighted Average LTMV
Annuity	1.304.046.074,16	3,65%	23.974	6,32%	4,37%	22,06	
Bank Savings	2.239.470.925,58	6,27%	29.234	7,70%	4,98%	22,59	
Interest only	24.135.516.024,54	67,56%	240.212	63,29%	4,42%	21,03	
Investment	1.034.657.522,60	2,90%	8.537	2,25%	4,68%	21,31	
Universal life	2.028.918.415,08	5,68%	22.216	5,85%	4,59%	16,66	
Linear	178.084.586,14	0,50%	2.793	0,74%	4,17%	20,31	
Savings	1.596.289.685,76	4,47%	26.982	7,11%	5,08%	17,97	
Hybrid	2.115.889.660,14	5,92%	21.934	5,78%	4,90%	17,55	
Other	1.092.167.250,98	3,06%	3.631	0,96%	4,27%	21,25	
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	90.593.184,57	0,25%	5.612	3,00%	4,61%	12,69	
25.000 - 50.000	531.849.118,08	1,49%	13.509	7,22%	4,61%	14,48	
50.000 - 75.000	998.250.141,75	2,79%	15.712	8,40%	4,61%	15,82	
75.000 - 100.000	1.578.034.996,41	4,42%	17.786	9,50%	4,54%	17,25	
100.000 - 150.000	4.318.178.064,23	12,09%	34.234	18,29%	4,53%	18,83	
150.000 - 200.000	5.674.922.232,71	15,88%	32.370	17,30%	4,59%	20,42	
200.000 - 250.000	5.140.990.948,77	14,39%	22.858	12,21%	4,59%	20,92	
250.000 - 300.000	4.460.125.527,11	12,48%	16.251	8,68%	4,58%	21,35	
300.000 - 350.000	3.093.472.778,51	8,66%	9.531	5,09%	4,55%	21,64	
350.000 - 400.000	2.312.280.830,81	6,47%	6.174	3,30%	4,52%	21,82	
400.000 - 450.000	1.620.065.841,55	4,53%	3.815	2,04%	4,44%	21,98	
450.000 - 500.000	1.222.569.691,67	3,42%	2.568	1,37%	4,42%	21,96	
500.000 - 550.000	878.662.203,22	2,46%	1.669	0,89%	4,42%	21,97	
550.000 - 600.000	720.920.776,38	2,02%	1.249	0,67%	4,36%	22,01	
600.000 - 650.000	527.953.947,54	1,48%	842	0,45%	4,39%	22,14	
650.000 - 700.000	477.992.031,95	1,34%	707	0,38%	4,34%	22,04	
700.000 - 750.000	347.650.819,75	0,97%	478	0,26%	4,34%	22,37	
750.000 - 800.000	300.847.763,01	0,84%	387	0,21%	4,28%	21,89	
800.000 - 850.000	209.174.181,25	0,59%	253	0,14%	4,27%	22,48	
850.000 - 900.000	193.099.603,11	0,54%	220	0,12%	4,22%	22,16	
900.000 - 950.000	148.241.814,88	0,41%	160	0,09%	4,30%	22,11	
950.000 - 1.000.000	166.062.919,71	0,46%	169	0,09%	4,20%	22,20	
1.000.000 >	713.100.728,01	2,00%	604	0,32%	4,16%	22,54	
Total	35.725.040.144,98	100,00%	187.158	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.
Monthly Investor Report: 6-2014
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	276.765.076,46	0,77%	6.343	1,67%	4,72%	8,95	
1995 - 1996	175.837.514,32	0,49%	3.965	1,04%	4,64%	10,08	
1996 - 1997	352.152.553,55	0,99%	6.922	1,82%	4,64%	11,25	
1997 - 1998	558.974.722,88	1,56%	9.781	2,58%	4,75%	12,22	
1998 - 1999	757.946.778,50	2,12%	11.274	2,97%	4,97%	13,18	
1999 - 2000	744.630.783,43	2,08%	10.579	2,79%	5,14%	13,93	
2000 - 2001	499.807.771,86	1,40%	6.860	1,81%	4,69%	15,26	
2001 - 2002	535.711.195,84	1,50%	7.024	1,85%	5,04%	16,46	
2002 - 2003	530.385.242,62	1,48%	7.043	1,86%	4,91%	17,42	
2003 - 2004	682.639.334,40	1,91%	8.570	2,26%	4,46%	18,45	
2004 - 2005	843.613.881,00	2,36%	10.074	2,65%	4,64%	19,47	
2005 - 2006	3.611.537.365,10	10,11%	34.875	9,19%	4,30%	20,57	
2006 - 2007	4.917.743.047,89	13,77%	42.667	11,24%	4,47%	21,48	
2007 - 2008	4.513.865.665,50	12,64%	39.535	10,42%	4,89%	22,41	
2008 - 2009	3.126.936.598,15	8,75%	30.046	7,92%	5,18%	23,18	
2009 - 2010	2.642.175.202,01	7,40%	27.577	7,27%	4,06%	20,52	
2010 - 2011	1.887.625.268,05	5,28%	20.233	5,33%	4,29%	20,68	
2011 - 2012	2.316.625.780,96	6,48%	24.107	6,35%	4,50%	21,99	
2012 - 2013	2.836.360.778,66	7,94%	28.573	7,53%	4,41%	22,94	
2013 >=	3.913.705.583,80	10,96%	43.465	11,45%	3,97%	21,08	
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.
Monthly Investor Report: 6-2014
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	1.855.677.271,55	5,19%	21.373	5,63%	3,72%	19,76	
1 year - 2 years	3.271.001.589,76	9,16%	34.446	9,08%	4,24%	22,61	
2 years - 3 years	2.829.355.777,09	7,92%	28.288	7,45%	4,50%	22,67	
3 years - 4 years	1.919.128.461,57	5,37%	20.458	5,39%	4,37%	21,27	
4 years - 5 years	1.870.925.346,39	5,24%	20.901	5,51%	4,26%	19,90	
5 years - 6 years	3.150.479.514,75	8,82%	31.025	8,17%	4,57%	22,00	
6 years - 7 years	3.633.826.395,30	10,17%	33.550	8,84%	5,07%	22,85	
7 years - 8 years	4.914.248.511,97	13,76%	42.468	11,19%	4,69%	22,03	
8 years - 9 years	4.955.966.797,95	13,87%	44.348	11,69%	4,27%	21,04	
9 years - 10 years	1.840.983.697,60	5,15%	19.689	5,19%	4,57%	20,11	
10 years - 11 years	694.238.154,86	1,94%	8.575	2,26%	4,43%	18,97	
11 years - 12 years	580.672.254,22	1,63%	7.502	1,98%	4,62%	18,02	
12 years - 13 years	572.757.842,18	1,60%	7.529	1,98%	5,00%	16,98	
13 years - 14 years	480.960.207,94	1,35%	6.409	1,69%	4,93%	15,99	
14 years - 15 years	619.673.412,18	1,73%	8.666	2,28%	4,93%	14,51	
15 years - 16 years	764.429.022,50	2,14%	11.096	2,92%	5,10%	13,60	
16 years - 17 years	660.187.549,86	1,85%	10.382	2,74%	4,84%	12,79	
17 years - 18 years	482.880.699,24	1,35%	8.870	2,34%	4,69%	11,83	
18 years - 19 years	265.112.873,01	0,74%	5.570	1,47%	4,63%	10,69	
19 years - 20 years	155.350.650,79	0,43%	3.567	0,94%	4,75%	9,78	
20 years - 21 years	141.867.312,29	0,40%	3.181	0,84%	4,67%	9,07	
21 years - 22 years	59.947.981,65	0,17%	1.491	0,39%	4,72%	8,15	
22 years - 23 years	5.368.820,33	0,02%	129	0,03%	4,41%	7,41	
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	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	18.010.892,48	0,05%	695	0,18%	4,32%	0,22	
2015 - 2020	408.867.074,49	1,14%	9.573	2,52%	4,46%	3,55	
2020 - 2025	983.074.170,98	2,75%	18.898	4,98%	4,57%	8,64	
2025 - 2030	4.365.310.241,18	12,22%	64.967	17,12%	4,51%	13,65	
2030 - 2035	6.615.979.721,24	18,52%	75.666	19,94%	4,45%	18,09	
2035 - 2040	19.438.537.622,21	54,41%	174.181	45,90%	4,57%	22,58	
2040 - 2045	3.895.260.422,40	10,90%	35.533	9,36%	4,45%	27,54	
2045 - 2050							
2050 - 2055							
2055 - 2060							
2060 - 2065							
2065 - 2070							
2070 - 2075							
2075 - 2080							
2080 - 2085							
2085 - 2090							
2090 - 2095							
2095 >=							
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.
Monthly Investor Report: 6-2014
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	35.213.827,25	0,10%	1.259	0,33%	4,21%	0,45	
1 - 2 years	48.129.866,10	0,13%	1.477	0,39%	4,15%	1,50	
2 - 3 years	65.206.851,67	0,18%	1.716	0,45%	4,35%	2,49	
3 - 4 years	89.613.882,23	0,25%	2.039	0,54%	4,47%	3,47	
4 - 5 years	118.131.880,85	0,33%	2.415	0,64%	4,57%	4,47	
5 - 6 years	122.787.829,99	0,34%	2.497	0,66%	4,64%	5,42	
6 - 7 years	112.183.364,06	0,31%	2.257	0,59%	4,57%	6,44	
7 - 8 years	123.768.513,29	0,35%	2.327	0,61%	4,68%	7,47	
8 - 9 years	182.190.242,60	0,51%	3.532	0,93%	4,56%	8,48	
9 - 10 years	312.453.392,44	0,87%	5.975	1,57%	4,48%	9,50	
10 - 11 years	359.296.702,27	1,01%	6.651	1,75%	4,61%	10,42	
11 - 12 years	431.829.304,16	1,21%	7.814	2,06%	4,45%	11,49	
12 - 13 years	691.594.538,32	1,94%	11.435	3,01%	4,47%	12,50	
13 - 14 years	923.742.032,26	2,59%	14.049	3,70%	4,49%	13,46	
14 - 15 years	1.320.913.688,84	3,70%	17.711	4,67%	4,53%	14,47	
15 - 16 years	1.395.237.299,73	3,91%	18.058	4,76%	4,52%	15,40	
16 - 17 years	1.143.620.409,75	3,20%	13.675	3,60%	4,51%	16,48	
17 - 18 years	1.503.052.228,83	4,21%	16.988	4,48%	4,64%	17,44	
18 - 19 years	1.187.151.282,64	3,32%	13.747	3,62%	4,49%	18,47	
19 - 20 years	1.387.994.936,67	3,89%	15.150	3,99%	4,17%	19,45	
20 - 21 years	2.263.020.273,64	6,33%	23.658	6,23%	4,38%	20,54	
21 - 22 years	5.421.198.663,45	15,17%	48.957	12,90%	4,18%	21,46	
22 - 23 years	5.245.679.860,08	14,68%	44.420	11,70%	4,57%	22,43	
23 - 24 years	4.101.971.922,79	11,48%	35.923	9,47%	4,95%	23,39	
24 - 25 years	2.847.447.367,94	7,97%	26.065	6,87%	4,89%	24,42	
25 - 26 years	744.258.886,15	2,08%	7.795	2,05%	4,56%	25,43	
26 - 27 years	765.839.938,18	2,14%	7.441	1,96%	4,49%	26,45	
27 - 28 years	1.286.711.245,99	3,60%	11.166	2,94%	4,63%	27,47	
28 - 29 years	1.243.932.293,05	3,48%	10.416	2,74%	4,29%	28,44	
29 - 30 years	248.254.835,79	0,69%	2.849	0,75%	3,91%	29,28	
> 30 years	2.612.783,97	0,01%	51	0,01%	3,40%	30,00	
Null values							
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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 %	56.758.134,26	0,16%	2.926	1,56%	4,29%	15,31	
10 % - 20 %	373.927.587,81	1,05%	7.867	4,20%	4,30%	16,80	
20 % - 30 %	1.009.289.304,91	2,83%	13.214	7,06%	4,31%	17,33	
30 % - 40 %	1.957.708.541,60	5,48%	18.128	9,69%	4,33%	17,94	
40 % - 50 %	3.122.998.753,96	8,74%	22.288	11,91%	4,32%	18,49	
50 % - 60 %	4.120.788.837,22	11,53%	23.580	12,60%	4,32%	18,99	
60 % - 70 %	4.458.643.470,21	12,48%	21.499	11,49%	4,36%	19,75	
70 % - 80 %	4.356.180.733,61	12,19%	17.630	9,42%	4,52%	20,95	
80 % - 90 %	5.227.892.039,89	14,63%	19.132	10,22%	4,59%	21,62	
90 % - 100 %	5.558.951.572,81	15,56%	20.182	10,78%	4,76%	22,39	
100 % - 110 %	5.481.901.168,70	15,34%	20.712	11,07%	4,77%	22,41	
110 % - 120 %							
120 % - 130 %							
130 % - 140 %							
140 % - 150 %							
150 % >							
Total	35.725.040.144,98	100,00%	187.158	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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 %	103.187.441,73	0,29%	4.802	2,57%	4,44%	12,62	
10 % - 20 %	550.925.014,70	1,54%	11.120	5,94%	4,38%	14,08	
20 % - 30 %	1.126.727.998,03	3,15%	14.442	7,72%	4,35%	15,64	
30 % - 40 %	1.680.387.505,36	4,70%	15.722	8,40%	4,35%	17,11	
40 % - 50 %	2.312.236.254,88	6,47%	16.862	9,01%	4,35%	18,13	
50 % - 60 %	3.020.848.147,08	8,46%	18.038	9,64%	4,32%	18,91	
60 % - 70 %	3.552.998.459,04	9,95%	17.867	9,55%	4,32%	19,55	
70 % - 80 %	3.434.718.796,35	9,61%	15.118	8,08%	4,41%	20,36	
80 % - 90 %	3.553.521.665,76	9,95%	13.849	7,40%	4,47%	21,09	
90 % - 100 %	4.343.633.284,20	12,16%	15.603	8,34%	4,55%	21,73	
100 % - 110 %	4.620.804.007,50	12,93%	15.923	8,51%	4,63%	22,58	
110 % - 120 %	3.937.292.379,86	11,02%	14.397	7,69%	4,76%	22,43	
120 % - 130 %	3.087.948.620,53	8,64%	11.874	6,34%	4,92%	22,80	
130 % - 140 %	399.810.569,96	1,12%	1.541	0,82%	5,02%	23,08	
140 % - 150 %							
150 % >							
Total	35.725.040.144,98	100,00%	187.158	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.
Monthly Investor Report: 6-2014
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 %	495.967,34	0,00%	5	0,00%	0,25%	18,90	
0,50 % - 1,00 %							
1,00 % - 1,50 %	787.100,31	0,00%	3	0,00%	1,45%	17,39	
1,50 % - 2,00 %	2.864.114,29	0,01%	16	0,00%	1,84%	22,10	
2,00 % - 2,50 %	417.232.148,24	1,17%	2.597	0,68%	2,41%	19,72	
2,50 % - 3,00 %	2.860.095.258,56	8,01%	32.037	8,44%	2,76%	19,47	
3,00 % - 3,50 %	1.855.787.137,05	5,19%	21.057	5,55%	3,32%	19,68	
3,50 % - 4,00 %	3.851.041.394,05	10,78%	37.813	9,96%	3,81%	20,38	
4,00 % - 4,50 %	7.135.977.293,81	19,97%	70.002	18,45%	4,30%	20,55	
4,50 % - 5,00 %	8.929.534.936,97	24,99%	88.692	23,37%	4,77%	21,17	
5,00 % - 5,50 %	6.541.803.047,20	18,31%	71.460	18,83%	5,26%	21,46	
5,50 % - 6,00 %	3.168.283.271,62	8,87%	40.856	10,77%	5,75%	20,17	
6,00 % - 6,50 %	811.992.862,52	2,27%	12.304	3,24%	6,22%	17,68	
6,50 % - 7,00 %	130.280.961,67	0,36%	2.199	0,58%	6,72%	14,68	
7,00 % >	18.864.651,35	0,05%	472	0,12%	7,34%	11,76	
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	7.066.405.786,63	19,78%	79.029	20,82%	3,64%	19,58	
1 - 2	4.916.108.482,76	13,76%	51.735	13,63%	4,16%	19,39	
2 - 3	4.541.370.818,14	12,71%	46.064	12,14%	4,63%	20,98	
3 - 4	5.285.540.994,09	14,80%	54.461	14,35%	4,84%	21,76	
4 - 5	3.637.823.955,82	10,18%	42.103	11,09%	4,95%	20,69	
5 - 6	1.248.158.890,27	3,49%	14.950	3,94%	5,27%	20,09	
6 - 7	1.802.205.498,09	5,04%	18.934	4,99%	4,63%	20,31	
7 - 8	2.384.759.046,93	6,68%	22.800	6,01%	4,98%	22,12	
8 - 9	944.011.110,56	2,64%	10.364	2,73%	5,12%	22,42	
9 - 10	682.343.019,06	1,91%	9.098	2,40%	4,69%	18,86	
10 - 11	200.688.526,70	0,56%	2.064	0,54%	5,03%	19,60	
11 - 12	881.500.730,89	2,47%	8.199	2,16%	4,51%	20,50	
12 - 13	910.572.009,42	2,55%	7.923	2,09%	4,94%	21,56	
13 - 14	289.649.426,90	0,81%	2.767	0,73%	5,38%	21,37	
14 - 15	170.496.576,38	0,48%	2.104	0,55%	5,65%	19,66	
15 - 16	16.241.257,21	0,05%	211	0,06%	6,01%	18,70	
16 - 17	65.296.254,51	0,18%	605	0,16%	5,35%	21,00	
17 - 18	111.901.997,56	0,31%	1.053	0,28%	5,70%	21,82	
18 - 19	43.641.565,64	0,12%	404	0,11%	5,80%	20,26	
19 - 20	51.428.334,63	0,14%	483	0,13%	5,43%	20,16	
20 - 21	94.464.555,35	0,26%	824	0,22%	4,90%	20,76	
21 - 22	192.270.501,81	0,54%	1.677	0,44%	4,66%	21,36	
22 - 23	75.415.841,98	0,21%	623	0,16%	5,10%	22,76	
23 - 24	44.010.558,49	0,12%	396	0,10%	5,57%	23,39	
24 - 25	41.131.739,30	0,12%	380	0,10%	6,03%	24,50	
25 - 26	2.865.640,21	0,01%	32	0,01%	6,19%	25,36	
26 - 27	5.309.253,30	0,01%	46	0,01%	5,79%	26,46	
27 - 28	17.042.273,20	0,05%	155	0,04%	5,57%	27,52	
28 - 29	2.358.376,12	0,01%	28	0,01%	6,36%	28,40	
29 - 30	27.123,03	0,00%	1	0,00%	5,90%	29,08	
30 >=							
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	32.183.451.793,02	90,09%	343.191	90,43%	4,70%	20,66	
Floating	3.541.588.351,96	9,91%	36.322	9,57%	2,90%	19,88	
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	31.458.667.179,00	88,06%	161.890	86,50%	4,51%	20,45	
Appartment	4.226.286.074,75	11,83%	25.004	13,36%	4,63%	21,59	
House / Business (< 50%)							
Business							
Other	40.086.891,23	0,11%	264	0,14%	5,33%	22,96	
Total	35.725.040.144,98	100,00%	187.158	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	860.662.940,87	2,41%	5.333	2,85%	4,42%	20,07	
Flevoland	829.872.970,42	2,32%	4.701	2,51%	4,61%	20,47	
Friesland	912.560.592,52	2,55%	5.991	3,20%	4,44%	20,20	
Gelderland	3.925.034.450,64	10,99%	20.768	11,10%	4,45%	20,41	
Groningen	1.004.310.313,40	2,81%	7.188	3,84%	4,55%	20,28	
Limburg	1.772.624.862,02	4,96%	11.045	5,90%	4,60%	19,89	
Noord-Brabant	5.382.003.867,13	15,07%	28.417	15,18%	4,52%	20,59	
Noord-Holland	7.663.858.133,84	21,45%	34.322	18,34%	4,51%	21,13	
Overijssel	1.800.476.701,42	5,04%	11.069	5,91%	4,46%	20,36	
Utrecht	3.166.590.239,89	8,86%	14.559	7,78%	4,53%	20,73	
Zeeland	592.328.011,87	1,66%	3.880	2,07%	4,60%	20,00	
Zuid-Holland	7.814.717.060,96	21,87%	39.885	21,31%	4,58%	20,50	
Unspecified							
Total	35.725.040.144,98	100,00%	187.158	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.
Monthly Investor Report: 6-2014
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	35.691.765.602,33	99,91%	187.069	99,95%	4,53%	20,58	
10 - 20	15.434.113,96	0,04%	48	0,03%	4,25%	25,17	
20 - 30	6.588.684,85	0,02%	20	0,01%	4,45%	25,70	
30 - 40	2.580.970,79	0,01%	8	0,00%	3,98%	24,65	
40 - 50	4.019.926,49	0,01%	5	0,00%	3,94%	26,23	
50 - 60	3.954.776,31	0,01%	5	0,00%	3,81%	27,30	
60 - 70	126.070,25	0,00%	1	0,00%	4,14%	23,51	
70 - 80	500.000,00	0,00%	1	0,00%	3,05%	28,50	
80 - 90	70.000,00	0,00%	1	0,00%	4,90%	28,50	
90 - 100							
100 >=							
Unknown							
Total	35.725.040.144,98	100,00%	187.158	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	
Buy-to-let							
Unknown							
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	
Quarterly							
Half-yearly							
Yearly							
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

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	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	
Total	35.725.040.144,98	100,00%	379.513	100,00%	4,53%	20,59	

ABN AMRO Bank N.V.

Monthly Investor Report: 6-2014

23. Glossary

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	

ABN AMRO Bank N.V.**Monthly Investor Report: 6-2014**

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
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

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