

ABN AMRO Bank N.V.

Monthly Investor Report

Dutch National Transparency Template Covered Bond

Reporting period: 1 March 2015 - 31 March 2015

Reporting Date: 14 April 2015

AMOUNTS ARE IN EURO

Daniëlle Boerendans / Thijs Naeije

danielle.boerendans@nl.abnamro.com / thijs.naeije@nl.abnamro.com
www.abnamro.com/nl/investor-relations/debt-investors/covered-bonds



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Covered Bonds

Series	ISIN	Currency	Initial Principal Balance	Outstanding Amount	Coupon	Issuance Date	Maturity Date	IRS Counterparty
CB01	XS0230182338	EUR	2,000,000,000.00	2,000,000,000.00	3.2500%	21/09/05	21/09/15	ABN AMRO
CB04	CH0024683077	CHF	1,000,000,000.00	1,000,000,000.00	2.5000%	30/03/06	30/12/15	ABN AMRO
		EUR*	632,976,947.00	632,976,947.00				
CB06	XS0250945226	NOK	750,000,000.00	750,000,000.00	4.2067%	17/04/06	18/04/16	ABN AMRO
		EUR*	93,984,962.00	93,984,962.00				
CB07	XS0252108674	EUR	20,000,000.00	20,000,000.00	Zero-Coupon	04/05/06	04/05/36	ABN AMRO
CB08	XS0256966200	NOK	500,000,000.00	500,000,000.00	4.4650%	21/06/06	21/06/16	ABN AMRO
		EUR*	63,856,960.00	63,856,960.00				
CB09	CH0026302304	CHF	350,000,000.00	350,000,000.00	3.3750%	15/08/06	15/08/31	ABN AMRO
		EUR*	223,092,145.00	223,092,145.00				
CB12		EUR	10,000,000.00	10,000,000.00	4.6000%	04/10/06	04/10/36	ABN AMRO
CB14		EUR	10,000,000.00	10,000,000.00	4.5100%	01/12/06	01/12/36	ABN AMRO
CB15		EUR	10,000,000.00	10,000,000.00	4.5100%	01/12/06	01/12/36	ABN AMRO
CB16		EUR	25,000,000.00	25,000,000.00	7.0000%	01/12/06	01/12/26	ABN AMRO
CB19		EUR	90,000,000.00	90,000,000.00	4.0630%	20/12/06	21/01/19	ABN AMRO
CB22		EUR	100,000,000.00	100,000,000.00	4.0760%	20/12/06	20/01/20	ABN AMRO
CB24		EUR	10,000,000.00	10,000,000.00	4.1500%	28/12/06	28/12/20	ABN AMRO
CB25		EUR	10,000,000.00	10,000,000.00	4.1500%	28/12/06	28/12/20	ABN AMRO
CB26		EUR	200,000,000.00	200,000,000.00	4.1700%	09/01/07	09/07/18	ABN AMRO
CB27		EUR	200,000,000.00	200,000,000.00	4.1850%	09/01/07	09/07/19	ABN AMRO
CB28		EUR	10,000,000.00	10,000,000.00	4.2890%	10/01/07	28/01/27	ABN AMRO
CB29		EUR	40,000,000.00	40,000,000.00	4.2890%	10/01/07	28/01/27	ABN AMRO
CB34		EUR	10,000,000.00	10,000,000.00	4.3200%	25/01/07	25/01/19	ABN AMRO
CB35		EUR	10,000,000.00	10,000,000.00	4.3200%	25/01/07	25/01/19	ABN AMRO
CB30		EUR	10,000,000.00	10,000,000.00	4.6300%	02/02/07	02/02/37	ABN AMRO
CB31		EUR	10,000,000.00	10,000,000.00	4.6300%	02/02/07	02/02/37	ABN AMRO
CB37		EUR	20,000,000.00	20,000,000.00	4.4000%	02/02/07	28/04/27	ABN AMRO
CB38		EUR	10,000,000.00	10,000,000.00	4.4000%	02/02/07	28/04/27	ABN AMRO
CB36	XS0284651493	EUR	200,000,000.00	50,000,000.00	Euribor_3M + 0.0000%	20/02/07	20/03/17	ABN AMRO
CB41	XS0289334368	EUR	1,500,000,000.00	1,500,000,000.00	4.2500%	01/03/07	01/03/17	ABN AMRO
CB39		EUR	10,000,000.00	10,000,000.00	4.7000%	02/03/07	02/03/37	ABN AMRO
CB40		EUR	5,000,000.00	5,000,000.00	4.7000%	02/03/07	02/03/37	ABN AMRO
CB42	XS0290939460	EUR	100,000,000.00	100,000,000.00	Euribor_3M - 0.0100%	23/03/07	20/03/17	ABN AMRO
CB44	XS0292285664	EUR	150,000,000.00	50,000,000.00	Euribor_3M - 0.0100%	17/04/07	20/06/17	ABN AMRO
CB45	XS0295373566	EUR	145,300,000.00	58,700,000.00	Euribor_3M + 0.0000%	25/04/07	20/06/17	ABN AMRO
CB48		EUR	31,000,000.00	31,000,000.00	4.9600%	11/07/07	29/08/17	ABN AMRO

Series	ISIN	Currency	Initial Principal Balance	Outstanding Amount	Coupon	Issuance Date	Maturity Date	IRS Counterparty
CB23	XS0280601146	EUR	110,000,000.00	110,000,000.00	Euribor_3M + 0.0000%	18/07/07	27/12/16	ABN AMRO
CB49	XS0315797679	EUR	100,000,000.00	100,000,000.00	Euribor_3M + 0.0000%	30/08/07	20/09/17	ABN AMRO
CB51		EUR	10,000,000.00	10,000,000.00	5.1300%	01/04/08	01/04/38	ABN AMRO
CBB6	XS0519053184	EUR	2,000,000,000.00	2,000,000,000.00	3.6250%	22/06/10	22/06/20	ABN AMRO
CB52		EUR	22,000,000.00	22,000,000.00	4.2000%	16/07/10	16/07/40	ABN AMRO
CB53		EUR	67,000,000.00	67,000,000.00	4.0000%	22/07/10	22/07/30	ABN AMRO
CB54		EUR	35,000,000.00	35,000,000.00	4.0000%	30/07/10	30/07/29	ABN AMRO
CB55		EUR	40,000,000.00	40,000,000.00	4.0000%	30/07/10	30/07/30	ABN AMRO
CB56		EUR	40,000,000.00	40,000,000.00	3.0425%	04/08/10	04/08/17	ABN AMRO
CB57		EUR	24,000,000.00	24,000,000.00	3.4850%	04/08/10	04/08/20	ABN AMRO
CB58		EUR	4,000,000.00	4,000,000.00	3.9600%	04/08/10	04/08/27	ABN AMRO
CB59		EUR	90,000,000.00	90,000,000.00	3.9900%	04/08/10	04/08/28	ABN AMRO
CB60		EUR	50,000,000.00	50,000,000.00	3.9400%	04/08/10	04/08/27	ABN AMRO
CB61		EUR	20,000,000.00	20,000,000.00	2.3050%	13/08/10	13/08/15	ABN AMRO
CB62		EUR	30,500,000.00	30,500,000.00	2.8780%	16/08/10	16/08/17	ABN AMRO
CB63		EUR	21,000,000.00	21,000,000.00	3.6650%	16/08/10	16/08/24	ABN AMRO
CB64		EUR	65,500,000.00	65,500,000.00	3.8300%	16/08/10	16/08/28	ABN AMRO
CB66		EUR	47,000,000.00	47,000,000.00	Other	18/08/10	15/08/25	ABN AMRO
CB65		EUR	50,000,000.00	50,000,000.00	4.0300%	19/08/10	19/08/30	ABN AMRO
CB67		EUR	10,000,000.00	10,000,000.00	3.5050%	15/09/10	15/09/33	ABN AMRO
CBB7	XS0543370430	EUR	1,500,000,000.00	1,500,000,000.00	3.5000%	21/09/10	21/09/22	ABN AMRO
CB68		EUR	20,000,000.00	20,000,000.00	3.5200%	23/09/10	23/09/25	ABN AMRO
CB69	XS0550960313	NOK	650,000,000.00	650,000,000.00	4.5000%	20/10/10	20/10/20	ABN AMRO
		EUR*	80,059,121.00	80,059,121.00				
CB70	CH0118768743	CHF	350,000,000.00	350,000,000.00	1.6250%	28/10/10	28/10/16	ABN AMRO
		EUR*	266,065,580.00	266,065,580.00				
CB72	XS0553043786	EUR	10,000,000.00	10,000,000.00	4.0000%	28/10/10	28/10/30	ABN AMRO
CB73	XS0553043943	EUR	10,000,000.00	10,000,000.00	4.0100%	28/10/10	28/10/31	ABN AMRO
CB71		EUR	60,000,000.00	60,000,000.00	3.5000%	29/10/10	29/10/29	ABN AMRO
CB74		EUR	10,000,000.00	10,000,000.00	3.9700%	04/11/10	04/11/30	ABN AMRO
CB75		EUR	10,000,000.00	10,000,000.00	4.1500%	04/11/10	04/11/30	ABN AMRO
CB76		EUR	15,000,000.00	15,000,000.00	4.3200%	26/11/10	26/11/40	ABN AMRO
CB77	XS0563506590	EUR	20,000,000.00	20,000,000.00	2.6000%	30/11/10	30/11/15	ABN AMRO
CB78	XS0565716122	NOK	500,000,000.00	500,000,000.00	4.8000%	03/12/10	03/12/20	ABN AMRO
		EUR*	61,199,510.00	61,199,510.00				
CB79		EUR	10,000,000.00	10,000,000.00	4.5000%	21/12/10	20/12/30	ABN AMRO
CBB8	XS0576912124	EUR	1,550,000,000.00	1,550,000,000.00	3.5000%	12/01/11	12/01/18	ABN AMRO
CB80		EUR	21,000,000.00	21,000,000.00	4.3700%	14/01/11	14/11/31	ABN AMRO

Series	ISIN	Currency	Initial Principal Balance	Outstanding Amount	Coupon	Issuance Date	Maturity Date	IRS Counterparty
CB81		EUR	31,000,000.00	31,000,000.00	4.5600%	18/01/11	18/01/41	ABN AMRO
CB82		EUR	64,000,000.00	64,000,000.00	4.2200%	18/01/11	18/01/27	ABN AMRO
CB84		EUR	25,000,000.00	25,000,000.00	3.5650%	03/02/11	05/02/18	ABN AMRO
CB85		EUR	5,000,000.00	5,000,000.00	4.1800%	04/02/11	04/02/26	ABN AMRO
CB83	CH0123555424	CHF	150,000,000.00	150,000,000.00	2.2500%	10/02/11	10/07/18	ABN AMRO
		EUR*	116,731,518.00	116,731,518.00				
CB86	XS0592463136	NOK	500,000,000.00	500,000,000.00	5.4000%	18/02/11	18/02/26	ABN AMRO
		EUR*	63,613,232.00	63,613,232.00				
CB87		EUR	15,000,000.00	15,000,000.00	4.1200%	28/02/11	28/02/24	ABN AMRO
CB88		EUR	127,000,000.00	127,000,000.00	4.0700%	11/03/11	11/03/21	ABN AMRO
CB89		EUR	15,000,000.00	15,000,000.00	4.4200%	16/03/11	26/09/31	ABN AMRO
CB90		EUR	20,000,000.00	20,000,000.00	4.7000%	28/03/11	28/03/31	ABN AMRO
CB91		EUR	100,000,000.00	100,000,000.00	Other	04/04/11	04/04/31	ABN AMRO
CBB9	XS0613145712	EUR	2,000,000,000.00	2,000,000,000.00	4.2500%	06/04/11	06/04/21	ABN AMRO
CB93		EUR	10,000,000.00	10,000,000.00	4.5900%	08/04/11	08/04/26	ABN AMRO
CB94		EUR	15,000,000.00	15,000,000.00	4.5850%	13/04/11	22/09/26	ABN AMRO
CB96		EUR	25,000,000.00	25,000,000.00	4.4800%	13/04/11	13/04/23	ABN AMRO
CB95		EUR	15,000,000.00	15,000,000.00	4.7300%	15/04/11	15/04/31	ABN AMRO
CB97	XS0618836497	EUR	15,000,000.00	15,000,000.00	Other	18/04/11	18/04/31	ABN AMRO
CB98	XS0619628083	EUR	15,000,000.00	15,000,000.00	Euribor_3M + 0.7000%	21/04/11	21/04/21	ABN AMRO
CB92	CH0127860184	CHF	100,000,000.00	100,000,000.00	2.6300%	27/04/11	27/04/21	ABN AMRO
		EUR*	77,208,153.00	77,208,153.00				
CB99		EUR	15,000,000.00	15,000,000.00	4.4700%	11/05/11	25/06/25	ABN AMRO
CB100		EUR	21,000,000.00	21,000,000.00	4.8000%	20/05/11	20/05/41	ABN AMRO
CB104		EUR	70,000,000.00	70,000,000.00	4.0800%	01/06/11	01/06/23	ABN AMRO
CB105		EUR	70,000,000.00	70,000,000.00	4.3000%	01/06/11	01/06/29	ABN AMRO
CB101		EUR	30,000,000.00	30,000,000.00	4.5500%	03/06/11	03/06/31	ABN AMRO
CB102	XS0633195978	NOK	800,000,000.00	800,000,000.00	5.0800%	09/06/11	09/06/21	ABN AMRO
		EUR*	102,629,891.00	102,629,891.00				
CB103		EUR	10,000,000.00	10,000,000.00	4.6000%	10/06/11	10/06/31	ABN AMRO
CB106		EUR	25,000,000.00	25,000,000.00	4.3400%	16/06/11	16/06/31	ABN AMRO
CB107		EUR	50,000,000.00	50,000,000.00	4.3000%	24/06/11	24/06/26	ABN AMRO
CB108		EUR	50,000,000.00	50,000,000.00	4.3500%	24/06/11	24/06/31	ABN AMRO
CB109		EUR	20,000,000.00	20,000,000.00	4.3400%	06/07/11	06/07/26	ABN AMRO
CB110		EUR	35,000,000.00	35,000,000.00	4.1700%	07/07/11	07/07/23	ABN AMRO
CB111		EUR	20,000,000.00	20,000,000.00	4.2400%	08/07/11	08/07/24	ABN AMRO
CB112		EUR	25,000,000.00	25,000,000.00	4.4100%	14/07/11	14/07/31	ABN AMRO
CB113		EUR	60,000,000.00	60,000,000.00	3.8500%	01/08/11	02/08/21	ABN AMRO

Series	ISIN	Currency	Initial Principal Balance	Outstanding Amount	Coupon	Issuance Date	Maturity Date	IRS Counterparty
CB114		EUR	21,000,000.00	21,000,000.00	4.2500%	25/08/11	25/08/31	ABN AMRO
CB115		EUR	250,000,000.00	250,000,000.00	3.5000%	16/11/11	16/11/27	ABN AMRO
CB116		EUR	250,000,000.00	250,000,000.00	3.5000%	16/11/11	16/11/28	ABN AMRO
CB117		EUR	10,000,000.00	10,000,000.00	3.5800%	22/11/11	22/11/27	ABN AMRO
CB118		EUR	50,000,000.00	50,000,000.00	3.5000%	22/11/11	22/11/27	ABN AMRO
CB119		EUR	50,000,000.00	50,000,000.00	3.5000%	22/11/11	22/11/28	ABN AMRO
CB120		EUR	5,000,000.00	5,000,000.00	3.5000%	24/11/11	24/11/28	ABN AMRO
CB121		EUR	20,000,000.00	20,000,000.00	3.7700%	29/12/11	29/12/31	ABN AMRO
CB122	XS0729611706	EUR	15,000,000.00	15,000,000.00	Euribor_3M + 0.7400%	11/01/12	29/03/21	ABN AMRO
CBB10	XS0732631824	EUR	1,000,000,000.00	1,000,000,000.00	3.5000%	18/01/12	18/01/22	ABN AMRO
CB123	XS0737138205	NOK	1,000,000,000.00	1,000,000,000.00	4.6700%	02/02/12	02/02/22	ABN AMRO
		EUR*	130,565,348.00	130,565,348.00				
CB124		EUR	30,000,000.00	30,000,000.00	3.4200%	13/02/12	13/02/30	ABN AMRO
CB126	XS0766347933	EUR	80,000,000.00	80,000,000.00	Euribor_3M + 0.8000%	30/03/12	30/03/24	ABN AMRO
CB127		EUR	10,000,000.00	10,000,000.00	Euribor_3M + 0.1900%	10/04/12	10/04/17	ABN AMRO
CB125	CH0182595105	CHF	150,000,000.00	150,000,000.00	1.0000%	19/04/12	19/04/17	ABN AMRO
		EUR*	124,515,820.00	124,515,820.00				
CB128	XS0773649438	EUR	60,000,000.00	60,000,000.00	3.2200%	19/04/12	19/04/27	ABN AMRO
CB129		EUR	10,000,000.00	10,000,000.00	2.7900%	01/06/12	01/06/27	ABN AMRO
CB130		EUR	10,000,000.00	10,000,000.00	1.8220%	07/06/12	07/06/19	ABN AMRO
CB132		EUR	60,000,000.00	60,000,000.00	2.7550%	18/06/12	18/06/29	ABN AMRO
CB131		EUR	35,000,000.00	35,000,000.00	2.7750%	19/06/12	19/06/28	ABN AMRO
CB133		EUR	50,000,000.00	50,000,000.00	3.5000%	02/07/12	02/07/42	ABN AMRO
CB135	XS0804198488	SEK	300,000,000.00	300,000,000.00	Euribor_3M + 0.8450%	13/07/12	13/07/17	ABN AMRO
		EUR*	34,782,609.00	34,782,609.00				
CB134	CH0188726852	CHF	200,000,000.00	200,000,000.00	1.5000%	18/07/12	18/07/23	ABN AMRO
		EUR*	166,597,265.00	166,597,265.00				
CB136	XS0807189690	EUR	90,000,000.00	90,000,000.00	2.7900%	26/07/12	26/07/29	ABN AMRO
CB137		EUR	50,000,000.00	50,000,000.00	2.5100%	30/07/12	30/07/25	ABN AMRO
CBB11	XS0810731637	EUR	1,500,000,000.00	1,500,000,000.00	1.8750%	31/07/12	31/07/19	ABN AMRO
CB138		EUR	52,000,000.00	52,000,000.00	2.7000%	29/10/12	29/10/29	ABN AMRO
CB139		EUR	25,000,000.00	25,000,000.00	2.5000%	29/10/12	29/10/25	ABN AMRO
CB140		EUR	25,000,000.00	25,000,000.00	2.4100%	29/10/12	29/10/24	ABN AMRO
CB141	XS0866439879	EUR	10,000,000.00	10,000,000.00	Euribor_3M + 0.3600%	14/12/12	14/12/22	ABN AMRO
CB142		EUR	7,500,000.00	7,500,000.00	3.0400%	28/12/12	28/12/52	ABN AMRO
CB143	XS0875036237	EUR	70,000,000.00	70,000,000.00	Euribor_3M + 0.3000%	17/01/13	17/01/20	ABN AMRO
CB144	XS0876056390	EUR	10,000,000.00	10,000,000.00	Euribor_3M + 0.3500%	18/01/13	18/01/22	ABN AMRO

Series	ISIN	Currency	Initial Principal Balance	Outstanding Amount	Coupon	Issuance Date	Maturity Date	IRS Counterparty
CB145		EUR	25,000,000.00	25,000,000.00	2.4200%	31/01/13	31/01/28	ABN AMRO
CB146	XS0905929716	EUR	20,000,000.00	20,000,000.00	3.0600%	20/03/13	20/03/43	ABN AMRO
CB147	XS0938220216	EUR	25,000,000.00	25,000,000.00	2.5100%	31/05/13	31/05/33	ABN AMRO
CB148	XS0940750762	EUR	50,000,000.00	50,000,000.00	3.0300%	05/06/13	05/06/43	ABN AMRO
CB149		EUR	10,000,000.00	10,000,000.00	2.0400%	20/06/13	20/06/23	ABN AMRO
CB150		EUR	50,000,000.00	50,000,000.00	2.4200%	02/07/13	02/07/25	ABN AMRO
CB151		EUR	54,000,000.00	54,000,000.00	2.4550%	02/07/13	02/07/25	ABN AMRO
CB153		EUR	37,000,000.00	37,000,000.00	3.0770%	03/07/13	03/07/43	ABN AMRO
CB152		EUR	50,000,000.00	50,000,000.00	3.2220%	05/07/13	05/07/46	ABN AMRO
CB154		EUR	50,000,000.00	50,000,000.00	3.1660%	09/07/13	09/07/46	ABN AMRO
CB155		EUR	15,000,000.00	15,000,000.00	2.3600%	12/07/13	14/07/25	ABN AMRO
CB156		EUR	50,000,000.00	50,000,000.00	3.1830%	14/08/13	14/02/45	ABN AMRO
CB157		EUR	10,000,000.00	10,000,000.00	2.5000%	26/08/13	26/10/23	ABN AMRO
CBB12	XS0968926757	EUR	1,500,000,000.00	1,500,000,000.00	2.5000%	05/09/13	05/09/23	ABN AMRO
CB158	XS10052991650	EUR	30,000,000.00	30,000,000.00	3.1000%	18/12/13	18/12/33	ABN AMRO
CB159		EUR	10,000,000.00	10,000,000.00	3.0650%	20/12/13	20/12/33	ABN AMRO
CBB13	XS1020769748	EUR	1,500,000,000.00	1,500,000,000.00	2.3750%	23/01/14	23/01/24	ABN AMRO
CB160		EUR	15,000,000.00	15,000,000.00	2.5050%	12/02/14	12/02/29	ABN AMRO
CB161		EUR	25,000,000.00	25,000,000.00	2.5600%	20/02/14	20/02/24	ABN AMRO
CB162		EUR	5,000,000.00	5,000,000.00	2.0500%	28/02/14	28/02/24	ABN AMRO
CB163		EUR	15,000,000.00	15,000,000.00	3.0430%	11/03/14	11/03/44	ABN AMRO
CB165		EUR	15,000,000.00	15,000,000.00	2.4700%	24/03/14	24/11/28	ABN AMRO
CB164		EUR	30,000,000.00	30,000,000.00	3.0250%	01/04/14	01/04/44	ABN AMRO
CB166		EUR	28,000,000.00	28,000,000.00	3.0350%	14/04/14	14/04/44	ABN AMRO
CB167		EUR	20,000,000.00	20,000,000.00	2.9120%	17/04/14	17/04/39	ABN AMRO
CB168		EUR	50,000,000.00	50,000,000.00	2.1360%	22/04/14	22/04/26	ABN AMRO
CB169		EUR	17,000,000.00	17,000,000.00	2.6370%	28/05/14	28/05/36	ABN AMRO
CB170	XS1113370123	EUR	15,000,000.00	15,000,000.00	Euribor_3M + 0.0000%	26/09/14	26/09/22	ABN AMRO

* Amounts to be reported in the relevant currency, and also the euro-equivalent amounts

Asset Cover Test

Asset Cover Test

Determination Date	27/03/2015
A	24,636,215,335.79
B	0.00
C	0.00
D	0.00
E	0.00
X	0.00
Y	0.00
Z	0.00

Total: A+B+C+D+E-X-Y-Z	24,636,215,335.79
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Outstanding bonds	23,494,079,061.00
Pass/Fail	Pass
ACT Cover Ratio	104.86 %

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	0.00
Supplemental Liquidity Reserve Amount	0.00
Deduction Set-Off	0.00

Ratings

S&P	AAA
Moody's	Aaa
Fitch	AAA

Other

UCITS compliant	True
CRR compliant	True
ECBC Label compliant	True

Counterparty Credit Ratings & Triggers

Role	Party	S&P (ST/LT)		Moody's (ST/LT)		Fitch (ST/LT)		DBRS (ST/LT)		Consequence if breached*
		Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	Rating trigger	Current rating	
Account Bank	ABN AMRO Bank N.V.	A-1 / A	A-1 / A	P1 / A2	P1 / A2	F1 / A	F1+ / A+	/	/	Replace
IRS Counterparty	ABN AMRO Bank N.V.	A-1 / A	A-1 / A	P1 / A2	P1 / A2	F1 / A	F1+ / A+	/	/	Post Collateral
Servicer	ABN AMRO Bank N.V.	A-2 / BBB	A-1 / A	NR / Baa3	P1 / A2	NR / BBB-	F1+ / A+	/	/	Replace
TRS Counterparty	ABN AMRO Bank N.V.	A-1 / A	A-1 / A	P1 / A2	P1 / A2	F1 / A	F1+ / A+	/	/	Post Collateral

* Event is triggered when credit rating is below the rating as mentioned in the table

Ledgers & Investments

Ledgers

Revenue Ledger	0.00
Principal Ledger	0.00
Reserve Fund Ledger	0.00
Total	0.00

Investments

Substitution Assets Balance	0.00
Authorised Investments Balance	0.00
Total	0.00

Regulatory Information

CRR Article 129

Article 129 CRR "Exposures in the form of covered bonds"

(7) Exposures in the form of covered bonds are eligible for preferential treatment, provided that the institution investing in the covered bonds can demonstrate to the competent authorities that:

(a) it receives portfolio information at least on:

(i) the value of the covered pool and outstanding covered bonds;

value of the cover pool table Portfolio characteristics

value of the outstanding covered bonds table Covered Bonds

(ii) the geographical distribution and type of cover assets,
loan size, interest rate and currency risks;

geographical distribution of cover assets table Geographical Distribution

type of cover assets table Portfolio Characteristics

loan size table Outstanding Loan Amount

interest rate risk and currency risk table Covered Bonds for coupon and currency information of the covered bonds

table Coupon for coupons of mortgages

table Counterparty Ratings & Triggers for IRS/TRS information

See base prospectus for information about hedging

Only EUR denominated mortgages: see BP

(iii) the maturity structure of cover assets and covered bonds; and

maturity structure of cover assets table Covered Bonds

maturity structure of covered bonds table Legal Maturity

(iv) the percentage of loans more than ninety days past due;

table Delinquencies

(b) the issuer makes the information referred to in point (a) available to the institution at least semi annually.

table Portfolio Characteristics

Overcollateralization

Legally required minimum OC	5.0 %
Documented minimum OC	33.2 %
Nominal OC	41.3 %

Stratifications

1. Portfolio Characteristics

	As per Reporting Date
Principal amount	34,596,198,943.80
Value of saving deposits	1,407,927,862.74
Net principal balance	33,188,271,081.06
Construction Deposits	29,335,328.46
Net principal balance excl. Construction and Saving Deposits	33,158,935,752.60
Number of loans	174,500
Number of loanparts	354,624
Average principal balance (borrower)	190,190.67
Average principal balance (loanpart)	93,587.21
Weighted average current interest rate	4.40 %
Weighted average maturity (in years)	20.17
Weighted average remaining time to interest reset (in years)	4.01
Weighted average seasoning (in years)	7.00
Weighted average CLTOMV	73.16 %
Weighted average CLTIMV	80.46 %
Maximum current interest rate	8.70 %
Minimum current interest rate	0.26 %

Type of cover assets: Residential Mortgages

Currency Portfolio: EUR

Legally required minimum overcollateralization: 5.00 %

Frequency of publication National Transparency Template: Monthly

2. Delinquencies

From (>) - Until (<=)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
Performing	32,484,721,579.73	97.88 %	347,713	97.83 %	4.39 %	20.16	72.88 %
< 30 days	410,971,386.06	1.24 %	4,191	1.28 %	4.59 %	20.29	84.50 %
30 days - 60 days	244,034,753.67	0.74 %	2,264	0.75 %	4.44 %	20.42	87.61 %
60 days - 90 days	48,543,361.60	0.15 %	456	0.15 %	4.45 %	20.08	89.04 %
90 days - 120 days							
120 days - 150 days							
150 days - 180 days							
180 days >							
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

3. Redemption Type

Description	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
Annuity	1,753,323,751.35	5.28 %	26,683	7.52 %	4.07 %	23.84	81.79 %
Bank Savings	2,053,866,725.95	6.19 %	27,286	7.69 %	4.93 %	21.88	81.76 %
Interest only	22,093,144,520.00	66.57 %	221,936	62.58 %	4.30 %	20.46	69.27 %
Investment	931,958,435.46	2.81 %	7,762	2.19 %	4.63 %	20.59	91.51 %
Universal life	1,804,727,178.99	5.44 %	19,876	5.60 %	4.46 %	16.04	84.20 %
Linear	239,301,742.90	0.72 %	3,251	0.92 %	3.82 %	22.49	72.25 %
Savings	1,407,179,979.23	4.24 %	24,515	6.91 %	4.97 %	17.35	70.12 %
Hybrid	1,878,730,160.71	5.66 %	19,844	5.60 %	4.78 %	16.85	77.48 %
Other	1,026,038,586.47	3.09 %	3,471	0.98 %	4.18 %	20.50	85.25 %
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

4. Outstanding Loan Amount

From (>) - Until (<=)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
<= 25,000	87,305,425.24	0.26 %	5,459	3.13 %	4.42 %	12.22	17.07 %
25,000 - 50,000	498,664,134.01	1.50 %	12,704	7.28 %	4.40 %	14.06	29.34 %
50,000 - 75,000	940,397,145.41	2.83 %	14,824	8.50 %	4.42 %	15.43	38.82 %
75,000 - 100,000	1,483,940,105.69	4.47 %	16,725	9.58 %	4.37 %	16.86	46.72 %
100,000 - 150,000	3,997,874,626.17	12.05 %	31,721	18.18 %	4.39 %	18.38	60.25 %
150,000 - 200,000	5,275,311,768.47	15.90 %	30,099	17.25 %	4.47 %	19.94	72.96 %
200,000 - 250,000	4,738,519,238.33	14.28 %	21,078	12.08 %	4.48 %	20.41	77.64 %
250,000 - 300,000	4,127,327,176.27	12.44 %	15,037	8.62 %	4.48 %	20.93	80.32 %
300,000 - 350,000	2,894,609,424.01	8.72 %	8,922	5.11 %	4.43 %	21.31	80.85 %
350,000 - 400,000	2,148,276,836.64	6.47 %	5,734	3.29 %	4.39 %	21.54	81.13 %
400,000 - 450,000	1,501,487,159.95	4.52 %	3,536	2.03 %	4.31 %	21.60	81.39 %
450,000 - 500,000	1,136,435,874.82	3.42 %	2,388	1.37 %	4.29 %	21.60	80.90 %
500,000 - 550,000	831,009,343.78	2.50 %	1,579	0.90 %	4.29 %	21.60	81.42 %
550,000 - 600,000	665,291,024.87	2.00 %	1,153	0.66 %	4.23 %	21.64	80.80 %
600,000 - 650,000	473,830,062.50	1.43 %	756	0.43 %	4.26 %	21.79	82.52 %
650,000 - 700,000	440,640,466.23	1.33 %	652	0.37 %	4.20 %	21.65	82.01 %
700,000 - 750,000	321,358,359.34	0.97 %	442	0.25 %	4.25 %	21.98	84.93 %
750,000 - 800,000	281,422,615.06	0.85 %	362	0.21 %	4.14 %	21.33	81.57 %
800,000 - 850,000	198,564,915.50	0.60 %	240	0.14 %	4.15 %	22.23	82.59 %
850,000 - 900,000	187,017,405.56	0.56 %	213	0.12 %	4.09 %	22.01	84.54 %
900,000 - 950,000	142,750,997.54	0.43 %	154	0.09 %	4.14 %	21.44	80.87 %
950,000 - 1,000,000	160,983,877.16	0.49 %	164	0.09 %	4.09 %	21.94	81.87 %
1,000,000 >	655,253,098.51	1.97 %	558	0.32 %	4.03 %	22.12	83.15 %
Total	33,188,271,081.06	100.00 %	174,500	100.00 %	4.40 %	20.17	73.16 %

Weighted Average	303,004
Minimum	0
Maximum	1,500,000

5. Origination Year

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
< 1995	222,918,846.37	0.67 %	5,160	1.46 %	4.38 %	8.35	0.42
1995 - 1996	146,087,706.70	0.44 %	3,355	0.95 %	4.45 %	9.47	0.44
1996 - 1997	304,637,671.09	0.92 %	6,160	1.74 %	4.51 %	10.55	0.48
1997 - 1998	475,802,335.05	1.43 %	8,597	2.42 %	4.67 %	11.52	0.51
1998 - 1999	649,470,614.55	1.96 %	9,883	2.79 %	4.91 %	12.48	0.57
1999 - 2000	541,626,854.90	1.63 %	7,981	2.25 %	4.90 %	13.33	0.60
2000 - 2001	420,316,169.98	1.27 %	5,839	1.65 %	4.55 %	14.56	0.63
2001 - 2002	466,938,804.50	1.41 %	6,228	1.76 %	5.01 %	15.75	0.66
2002 - 2003	461,305,668.87	1.39 %	6,227	1.76 %	4.86 %	16.69	0.67
2003 - 2004	602,732,399.84	1.82 %	7,688	2.17 %	4.43 %	17.71	0.67
2004 - 2005	631,970,792.18	1.90 %	7,772	2.19 %	4.15 %	18.74	0.69
2005 - 2006	3,117,780,301.94	9.39 %	30,454	8.59 %	4.23 %	19.84	0.72
2006 - 2007	4,414,232,383.64	13.30 %	38,757	10.93 %	4.46 %	20.74	0.75
2007 - 2008	4,104,783,191.66	12.37 %	36,324	10.24 %	4.88 %	21.67	0.80
2008 - 2009	2,823,406,585.49	8.51 %	27,398	7.73 %	5.16 %	22.44	0.81
2009 - 2010	2,227,758,466.69	6.71 %	23,503	6.63 %	3.79 %	19.80	0.71
2010 - 2011	1,639,947,721.41	4.94 %	17,692	4.99 %	4.17 %	20.14	0.69
2011 - 2012	2,019,162,231.73	6.08 %	21,332	6.02 %	4.47 %	21.39	0.74
2012 - 2013	2,422,719,931.87	7.30 %	24,876	7.01 %	4.37 %	22.33	0.78
2013 - 2014	2,559,581,589.07	7.71 %	28,295	7.98 %	4.05 %	21.33	0.76
2014 >=	2,935,090,813.53	8.84 %	31,103	8.77 %	3.50 %	21.65	0.73
Unknown							
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	0.73

Weighted Average	2008
Minimum	1992
Maximum	2015

6. Seasoning

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
< 1 year	2,317,163,635.03	6.98 %	23,921	6.75 %	3.42 %	22.09	73.86 %
1 year - 2 years	2,007,897,729.60	6.05 %	22,628	6.38 %	3.81 %	20.47	72.15 %
2 years - 3 years	2,843,785,440.33	8.57 %	30,025	8.47 %	4.32 %	22.31	78.63 %
3 years - 4 years	2,255,019,008.22	6.79 %	23,249	6.56 %	4.51 %	21.88	75.62 %
4 years - 5 years	1,675,025,495.50	5.05 %	18,112	5.11 %	4.29 %	20.34	70.26 %
5 years - 6 years	1,633,824,575.25	4.92 %	18,595	5.24 %	3.69 %	19.00	67.73 %
6 years - 7 years	3,083,116,055.03	9.29 %	29,721	8.38 %	4.78 %	21.95	78.71 %
7 years - 8 years	3,731,575,215.66	11.24 %	33,724	9.51 %	4.99 %	21.89	80.82 %
8 years - 9 years	4,325,606,339.22	13.03 %	37,744	10.64 %	4.58 %	21.02	76.70 %
9 years - 10 years	3,929,962,877.84	11.84 %	36,949	10.42 %	4.23 %	20.07	72.20 %
10 years - 11 years	926,358,024.01	2.79 %	10,681	3.01 %	4.18 %	19.14	70.83 %
11 years - 12 years	618,219,010.43	1.86 %	7,792	2.20 %	4.35 %	17.97	67.19 %
12 years - 13 years	452,811,864.56	1.36 %	6,040	1.70 %	4.72 %	17.03	66.86 %
13 years - 14 years	509,550,561.50	1.54 %	6,829	1.93 %	5.03 %	16.04	66.45 %
14 years - 15 years	407,985,563.26	1.23 %	5,587	1.58 %	4.70 %	14.95	63.70 %
15 years - 16 years	490,340,786.12	1.48 %	7,256	2.05 %	4.75 %	13.63	60.50 %
16 years - 17 years	672,749,018.22	2.03 %	9,917	2.80 %	4.97 %	12.71	58.24 %
17 years - 18 years	506,277,864.81	1.53 %	8,759	2.47 %	4.70 %	11.78	52.66 %
18 years - 19 years	355,205,044.27	1.07 %	6,924	1.95 %	4.56 %	10.90	49.26 %
19 years - 20 years	191,020,885.58	0.58 %	4,207	1.19 %	4.46 %	9.79	44.91 %
20 years - 21 years	119,518,262.71	0.36 %	2,736	0.77 %	4.29 %	9.04	43.60 %
21 years - 22 years	97,810,792.07	0.29 %	2,275	0.64 %	4.45 %	8.20	41.87 %
22 years - 23 years	37,447,031.84	0.11 %	953	0.27 %	4.52 %	7.24	39.80 %
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 >							
Unknown							
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

Weighted Average	7 years
Minimum	0 years
Maximum	23 years

7. Legal Maturity

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
< 2015							
2015 - 2020	341,539,384.25	1.03 %	8,358	2.36 %	4.20 %	2.89	54.44 %
2020 - 2025	868,527,880.99	2.62 %	17,311	4.88 %	4.33 %	7.91	52.66 %
2025 - 2030	3,918,485,311.90	11.81 %	59,426	16.76 %	4.30 %	12.90	57.05 %
2030 - 2035	5,937,111,080.02	17.89 %	69,000	19.46 %	4.29 %	17.34	69.15 %
2035 - 2040	17,622,697,356.95	53.10 %	159,943	45.10 %	4.50 %	21.84	77.62 %
2040 - 2045	4,084,308,588.99	12.31 %	37,542	10.59 %	4.30 %	27.11	79.77 %
2045 - 2050	415,601,477.96	1.25 %	3,044	0.86 %	3.44 %	29.83	86.41 %
2050 - 2055							
2055 - 2060							
2060 - 2065							
2065 - 2070							
2070 - 2075							
2075 - 2080							
2080 - 2085							
2085 - 2090							
2090 - 2095							
2095 >=							
Unknown							
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

Weighted Average	2035
Minimum	2015
Maximum	2045

8. Remaining Tenor

	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
< 1 year	35,661,893.59	0.11 %	1,205	0.34 %	3.83 %	0.53	51.25 %
1 year - 2 years	52,911,662.00	0.16 %	1,490	0.42 %	4.01 %	1.50	54.72 %
2 years - 3 years	69,062,147.55	0.21 %	1,766	0.50 %	4.18 %	2.48	54.40 %
3 years - 4 years	95,416,713.94	0.29 %	2,089	0.59 %	4.42 %	3.48	54.27 %
4 years - 5 years	111,934,362.08	0.34 %	2,348	0.66 %	4.26 %	4.44	55.57 %
5 years - 6 years	95,503,544.24	0.29 %	2,074	0.58 %	4.39 %	5.47	57.00 %
6 years - 7 years	102,525,634.30	0.31 %	2,092	0.59 %	4.54 %	6.47	56.78 %
7 years - 8 years	145,952,454.94	0.44 %	2,895	0.82 %	4.44 %	7.50	53.03 %
8 years - 9 years	239,110,834.61	0.72 %	4,771	1.35 %	4.36 %	8.50	51.15 %
9 years - 10 years	336,620,830.50	1.01 %	6,377	1.80 %	4.14 %	9.44	50.75 %
10 years - 11 years	338,605,607.11	1.02 %	6,310	1.78 %	4.31 %	10.49	52.34 %
11 years - 12 years	552,691,030.31	1.67 %	9,572	2.70 %	4.33 %	11.50	52.82 %
12 years - 13 years	801,227,186.60	2.41 %	12,687	3.58 %	4.34 %	12.46	54.70 %
13 years - 14 years	1,092,125,785.71	3.29 %	15,177	4.28 %	4.45 %	13.50	58.93 %
14 years - 15 years	1,322,902,432.88	3.99 %	17,643	4.98 %	4.11 %	14.43	61.22 %
15 years - 16 years	983,128,155.37	2.96 %	12,261	3.46 %	4.36 %	15.48	66.07 %
16 years - 17 years	1,317,202,907.10	3.97 %	15,310	4.32 %	4.56 %	16.47	68.28 %
17 years - 18 years	1,066,020,223.72	3.21 %	12,424	3.50 %	4.48 %	17.45	71.75 %
18 years - 19 years	1,249,478,894.08	3.76 %	14,185	4.00 %	4.18 %	18.46	70.42 %
19 years - 20 years	1,600,602,105.51	4.82 %	17,072	4.81 %	3.86 %	19.51	71.36 %
20 years - 21 years	4,491,002,912.15	13.53 %	42,108	11.87 %	4.13 %	20.52	73.27 %
21 years - 22 years	4,795,963,141.40	14.45 %	41,317	11.65 %	4.45 %	21.44	76.93 %
22 years - 23 years	4,133,377,062.00	12.45 %	36,229	10.22 %	4.85 %	22.41	80.82 %
23 years - 24 years	2,821,838,806.48	8.50 %	26,358	7.43 %	5.02 %	23.44	81.78 %
24 years - 25 years	980,638,691.27	2.95 %	9,808	2.77 %	3.92 %	24.30	77.98 %
25 years - 26 years	730,889,820.63	2.20 %	7,103	2.00 %	4.47 %	25.46	76.20 %
26 years - 27 years	1,042,838,393.54	3.14 %	9,467	2.67 %	4.57 %	26.52	78.22 %
27 years - 28 years	1,192,989,307.73	3.59 %	10,245	2.89 %	4.35 %	27.48	82.30 %
28 years - 29 years	562,078,677.72	1.69 %	5,290	1.49 %	3.97 %	28.38	81.26 %
29 years - 30 years	816,347,499.47	2.46 %	6,833	1.93 %	3.52 %	29.65	84.17 %
30 years >=	11,622,362.53	0.04 %	118	0.03 %	3.19 %	30.00	80.49 %
Unknown							
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

Weighted Average	20 years
Minimum	0 years
Maximum	30 years

9. Current Loan to Original Market Value

From (>) - Until (<=)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
<= 10 %	57,702,164.57	0.17 %	3,032	1.74 %	4.16 %	14.91	7.27 %
10 % - 20 %	377,340,841.93	1.14 %	7,857	4.50 %	4.13 %	16.35	16.05 %
20 % - 30 %	993,280,155.31	2.99 %	12,819	7.35 %	4.15 %	16.97	25.66 %
30 % - 40 %	1,868,374,101.01	5.63 %	17,169	9.84 %	4.17 %	17.57	35.44 %
40 % - 50 %	2,942,396,101.85	8.87 %	20,815	11.93 %	4.16 %	18.05	45.37 %
50 % - 60 %	3,820,946,329.50	11.51 %	21,718	12.45 %	4.18 %	18.54	55.24 %
60 % - 70 %	4,100,372,864.59	12.35 %	19,711	11.30 %	4.22 %	19.30	64.38 %
70 % - 80 %	4,079,301,257.58	12.29 %	16,422	9.41 %	4.40 %	20.54	75.26 %
80 % - 90 %	4,829,956,225.02	14.55 %	17,616	10.10 %	4.48 %	21.20	84.57 %
90 % - 100 %	5,171,306,370.97	15.58 %	18,817	10.78 %	4.67 %	21.98	95.52 %
100 % - 110 %	4,947,294,668.73	14.91 %	18,524	10.62 %	4.63 %	22.16	103.44 %
110 % - 120 %							
120 % - 130 %							
130 % - 140 %							
140 % - 150 %							
150 % >							
Total	33,188,271,081.06	100.00 %	174,500	100.00 %	4.40 %	20.17	73.16 %

Weighted Average	73 %
Minimum	0 %
Maximum	106 %

10. Current Loan to Indexed Market Value

From (>) - Until (<=)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
<= 10 %	104,066,214.86	0.31 %	4,876	2.79 %	4.25 %	12.17	12.06 %
10 % - 20 %	544,637,269.69	1.64 %	10,818	6.20 %	4.17 %	13.85	23.73 %
20 % - 30 %	1,106,644,542.70	3.33 %	13,971	8.01 %	4.17 %	15.40	32.49 %
30 % - 40 %	1,655,168,928.94	4.99 %	15,184	8.70 %	4.17 %	16.91	38.28 %
40 % - 50 %	2,286,363,297.41	6.89 %	16,252	9.31 %	4.17 %	17.82	45.13 %
50 % - 60 %	2,916,759,858.30	8.79 %	16,989	9.74 %	4.17 %	18.58	52.71 %
60 % - 70 %	3,403,928,579.08	10.26 %	16,753	9.60 %	4.17 %	19.23	60.30 %
70 % - 80 %	3,281,768,667.47	9.89 %	14,106	8.08 %	4.29 %	20.11	68.29 %
80 % - 90 %	3,575,668,879.52	10.77 %	13,592	7.79 %	4.36 %	20.93	77.57 %
90 % - 100 %	4,287,660,947.99	12.92 %	15,161	8.69 %	4.47 %	21.61	86.06 %
100 % - 110 %	4,288,391,400.98	12.92 %	14,857	8.51 %	4.53 %	22.37	93.87 %
110 % - 120 %	3,456,469,558.28	10.41 %	13,005	7.45 %	4.74 %	21.76	99.43 %
120 % - 130 %	2,085,846,620.25	6.28 %	8,179	4.69 %	4.88 %	22.08	103.08 %
130 % - 140 %	194,896,315.59	0.59 %	757	0.43 %	4.97 %	22.28	105.17 %
140 % - 150 %							
150 % >							
Total	33,188,271,081.06	100.00 %	174,500	100.00 %	4.40 %	20.17	73.16 %

Weighted Average	80 %
Minimum	0 %
Maximum	137 %

11. Loanpart Coupon (interest rate bucket)

From (>) - Until (<=)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
<= 0.50 %	337,327.94	0.00 %	4	0.00 %	0.35 %	19.80	41.67 %
0.50 % - 1.00 %	252,134.06	0.00 %	2	0.00 %	0.89 %	17.99	79.36 %
1.00 % - 1.50 %	787,100.31	0.00 %	3	0.00 %	1.19 %	16.64	52.07 %
1.50 % - 2.00 %	33,005,951.11	0.10 %	328	0.09 %	1.97 %	16.96	58.57 %
2.00 % - 2.50 %	952,794,805.76	2.87 %	7,073	1.99 %	2.33 %	20.99	63.02 %
2.50 % - 3.00 %	2,996,918,722.41	9.03 %	36,572	10.31 %	2.73 %	18.47	58.19 %
3.00 % - 3.50 %	2,631,457,583.86	7.93 %	28,998	8.18 %	3.28 %	20.33	76.33 %
3.50 % - 4.00 %	3,547,606,547.79	10.69 %	35,168	9.92 %	3.82 %	20.06	69.84 %
4.00 % - 4.50 %	6,369,464,258.16	19.19 %	63,235	17.83 %	4.29 %	20.04	71.36 %
4.50 % - 5.00 %	7,792,302,163.81	23.48 %	77,960	21.98 %	4.77 %	20.64	76.22 %
5.00 % - 5.50 %	5,406,410,013.60	16.29 %	58,100	16.38 %	5.25 %	21.17	80.17 %
5.50 % - 6.00 %	2,647,388,250.31	7.98 %	34,268	9.66 %	5.75 %	19.73	76.29 %
6.00 % - 6.50 %	689,590,251.45	2.08 %	10,716	3.02 %	6.22 %	17.14	74.02 %
6.50 % - 7.00 %	106,079,726.36	0.32 %	1,828	0.52 %	6.71 %	14.20	67.60 %
7.00 % >	13,766,338.90	0.04 %	365	0.10 %	7.35 %	11.15	53.01 %
Unknown	109,905.23	0.00 %	4	0.00 %		0.13	69.37 %
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

Weighted Average	4.40 %
Minimum	0.26 %
Maximum	8.70 %

12. Remaining Interest Rate Fixed Period

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
< 1 year	8,174,755,411.11	24.63 %	87,680	24.72 %	3.46 %	19.09	69.44 %
1 year - 2 years	4,059,907,113.50	12.23 %	42,162	11.89 %	4.46 %	19.97	74.18 %
2 years - 3 years	4,929,643,308.26	14.85 %	50,809	14.33 %	4.74 %	21.04	78.34 %
3 years - 4 years	4,105,046,995.02	12.37 %	45,968	12.96 %	4.92 %	20.44	75.54 %
4 years - 5 years	2,081,952,019.15	6.27 %	25,987	7.33 %	4.44 %	19.49	70.95 %
5 years - 6 years	1,601,104,775.10	4.82 %	17,313	4.88 %	4.62 %	19.77	69.60 %
6 years - 7 years	2,303,200,254.92	6.94 %	22,900	6.46 %	4.85 %	20.90	74.63 %
7 years - 8 years	1,038,074,897.90	3.13 %	11,093	3.13 %	5.16 %	22.13	76.57 %
8 years - 9 years	763,127,843.00	2.30 %	9,593	2.71 %	4.74 %	19.82	68.31 %
9 years - 10 years	1,114,536,713.36	3.36 %	12,237	3.45 %	3.87 %	21.77	72.10 %
10 years - 11 years	757,757,731.06	2.28 %	7,119	2.01 %	4.49 %	19.74	71.95 %
11 years - 12 years	801,037,094.72	2.41 %	7,294	2.06 %	4.80 %	20.81	72.91 %
12 years - 13 years	455,592,348.97	1.37 %	4,229	1.19 %	5.21 %	20.77	74.57 %
13 years - 14 years	157,583,110.52	0.47 %	1,881	0.53 %	5.68 %	19.58	70.07 %
14 years - 15 years	99,828,106.41	0.30 %	1,464	0.41 %	4.72 %	16.60	61.61 %
15 years - 16 years	52,583,510.92	0.16 %	524	0.15 %	5.35 %	20.20	69.52 %
16 years - 17 years	91,686,135.79	0.28 %	910	0.26 %	5.62 %	20.53	73.26 %
17 years - 18 years	54,295,260.57	0.16 %	504	0.14 %	5.76 %	20.86	76.32 %
18 years - 19 years	50,263,091.65	0.15 %	483	0.14 %	5.44 %	19.70	75.60 %
19 years - 20 years	97,211,792.76	0.29 %	917	0.26 %	4.62 %	23.42	76.12 %
20 years - 21 years	210,508,772.48	0.63 %	1,860	0.52 %	4.66 %	20.48	73.27 %
21 years - 22 years	65,276,158.90	0.20 %	552	0.16 %	5.08 %	21.71	75.50 %
22 years - 23 years	54,503,127.38	0.16 %	485	0.14 %	5.39 %	22.59	78.20 %
23 years - 24 years	39,125,453.17	0.12 %	369	0.10 %	6.02 %	23.67	80.94 %
24 years - 25 years	6,004,719.39	0.02 %	65	0.02 %	5.92 %	24.32	78.57 %
25 years - 26 years	4,779,368.46	0.01 %	40	0.01 %	5.69 %	25.51	71.95 %
26 years - 27 years	13,034,523.67	0.04 %	116	0.03 %	5.66 %	26.61	74.23 %
27 years - 28 years	4,990,254.65	0.02 %	57	0.02 %	5.95 %	27.35	77.28 %
28 years - 29 years	364,216.12	0.00 %	8	0.00 %	5.70 %	28.24	67.15 %
29 years - 30 years	496,972.15	0.00 %	5	0.00 %	4.91 %	29.80	84.03 %
30 years >=							
Unknown							
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

Weighted Average	4 years
Minimum	0 years
Maximum	30 years

13. Interest Payment Type

Description	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
Fixed	29,862,188,419.80	89.98 %	320,304	90.32 %	4.58 %	20.25	73.67 %
Floating	3,326,082,661.26	10.02 %	34,320	9.68 %	2.73 %	19.46	68.52 %
Unknown							
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

14. Property Description

Description	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
House	29,190,521,542.45	87.95 %	150,851	86.45 %	4.38 %	20.01	72.28 %
Appartment	3,964,187,131.10	11.94 %	23,427	13.43 %	4.49 %	21.30	79.50 %
House / Business (< 50%)							
Business							
Other	33,562,407.51	0.10 %	222	0.13 %	5.26 %	22.08	83.14 %
Total	33,188,271,081.06	100.00 %	174,500	100.00 %	4.40 %	20.17	73.16 %

15. Geographical Distribution (by Province)

Description	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
Drenthe	794,477,817.73	2.39 %	4,969	2.85 %	4.29 %	19.56	70.56 %
Flevoland	767,191,450.27	2.31 %	4,404	2.52 %	4.50 %	19.87	78.99 %
Friesland	850,745,735.37	2.56 %	5,615	3.22 %	4.32 %	19.67	71.11 %
Gelderland	3,647,109,296.73	10.99 %	19,403	11.12 %	4.33 %	19.95	70.48 %
Groningen	928,699,024.05	2.80 %	6,691	3.83 %	4.43 %	19.79	72.14 %
Limburg	1,631,313,166.13	4.92 %	10,233	5.86 %	4.47 %	19.41	73.56 %
Noord-Brabant	5,011,826,740.21	15.10 %	26,491	15.18 %	4.39 %	20.18	71.06 %
Noord-Holland	7,190,904,915.92	21.67 %	32,178	18.44 %	4.37 %	20.77	75.25 %
Overijssel	1,650,854,834.33	4.97 %	10,272	5.89 %	4.35 %	19.87	71.15 %
Utrecht	2,921,265,621.20	8.80 %	13,534	7.76 %	4.40 %	20.28	72.05 %
Zeeland	540,873,192.19	1.63 %	3,554	2.04 %	4.45 %	19.57	69.72 %
Zuid-Holland	7,253,009,286.93	21.85 %	37,156	21.29 %	4.45 %	20.10	74.98 %
Unknown							
Total	33,188,271,081.06	100.00 %	174,500	100.00 %	4.40 %	20.17	73.16 %

16. Construction Deposits (as % of principal)

From (>=) - Until (<)	Aggregate Outstanding Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
< 10 %	33,107,534,272.50	99.76 %	174,282	99.88 %	4.40 %	20.15	73.12 %
10 % - 20 %	37,518,660.50	0.11 %	110	0.06 %	3.69 %	27.48	90.75 %
20 % - 30 %	15,805,761.69	0.05 %	41	0.02 %	3.33 %	27.86	84.87 %
30 % - 40 %	8,881,824.46	0.03 %	20	0.01 %	3.39 %	28.02	84.25 %
40 % - 50 %	3,310,741.16	0.01 %	11	0.01 %	3.24 %	28.56	82.46 %
50 % - 60 %	5,029,258.44	0.02 %	9	0.01 %	3.10 %	27.51	77.28 %
60 % - 70 %	5,242,736.55	0.02 %	11	0.01 %	3.58 %	28.18	88.23 %
70 % - 80 %	2,551,776.06	0.01 %	5	0.00 %	3.05 %	25.77	74.87 %
80 % - 90 %	781,313.21	0.00 %	2	0.00 %	3.25 %	24.43	73.45 %
90 % - 100 %	1,425,642.72	0.00 %	8	0.00 %	3.12 %	29.16	51.79 %
100 % >=	189,093.77	0.00 %	1	0.00 %	3.85 %	29.83	47.33 %
Total	33,188,271,081.06	100.00 %	174,500	100.00 %	4.40 %	20.17	73.16 %

Weighted Average	0 %
Minimum	0 %
Maximum	114 %

17. Occupancy

Description	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
Owner Occupied	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %
Buy-to-let							
Unknown							
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

18. Loanpart Payment Frequency

Description	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
Monthly	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %
Quarterly							
Semi-annually							
Annually							
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

19. Guarantee Type (NHG / Non NHG)

Description	Aggregate Outstanding Amount	% of Total	Nr of Loanparts	% of Total	Weighted Average Coupon	Weighted Average Maturity (year)	Weighted Average CLTOMV
NHG Loans							
Non NHG Loans	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %
Total	33,188,271,081.06	100.00 %	354,624	100.00 %	4.40 %	20.17	73.16 %

Glossary

Term	Definition / Calculation
A	The lower of: (a) the sum of all Adjusted Current Balances of all Transferred Receivables. The "Adjusted Current Balance" of a Transferred Receivable is the lower of: (a) the Current Balance of such Transferred Receivable minus α ; and (b) the LTV Cut-Off Percentage of the Indexed Valuation relating to such Transferred Receivable, minus β ; and (b) the Asset Percentage of: the sum of the Current Balance minus α of all Transferred Receivables.
Account Bank	The bank at which the AIC Account is maintained from time to time being, as at the Programme Date, ABN AMRO Bank and following termination of the AIC Account Agreement, such other replacement account bank as may be appointed in accordance with the AIC Account Agreement (unless the context otherwise requires).
ACT	Asset Cover Test. Asset Cover Test has the meaning ascribed to such term in the Asset Monitor Agreement.
Asset Percentage	92.5% or such lower percentage figure as is determined from time to time in accordance with the Asset Monitoring Agreement.
B	The aggregate amount of all Principal Receipts on the Transferred Receivables up to the end of the immediately preceding Calculation Period which have not been applied in accordance with the Trust Deed.
C	The aggregate amount of all Transferred Collateral in cash which has not been applied in accordance with the Trust Deed.
Calculation Date	The date falling two business days before each CBC Payment Date. The "relevant" Calculation Date in respect of any Calculation Period will be the first Calculation Date falling after the end of that period and the "relevant" Calculation Date in respect of any CBC Payment Date will be the last Calculation Date prior to that CBC Payment Date.
CLTIMV	Current Loan to Indexed Market Value means the ratio calculated by dividing the current outstanding loan amount by the Indexed Valuation.
CLTOMV	Current Loan to Original Market Value means the ratio calculated by dividing the current outstanding loan amount by the Original Market Value.
Construction Deposit	In relation to a mortgage loan, that part of the Mortgage Loan which the relevant Borrower requested to be disbursed into a blocked deposit account specifically opened in his name for such purpose, in anticipation of construction or improvement costs to be incurred by him at a later stage in connection with the Property.
Credit Rating	An assessment of the credit worthiness of the notes assigned by the credit rating agencies.
Current Balance	In relation to an Eligible Receivable at any date, the aggregate (without double counting) of the Net Outstanding Principal Balance, Accrued Interest (unless it concerns calculations for either the Asset Cover Test or the Amortisation Test Aggregate Receivable Amount, in which case Accrued Interest will not be included) and Arrears of Interest as at that date.
D	The aggregate outstanding principal balance of all Transferred Collateral in Substitution Assets and accrued interest thereon which has not been applied in accordance with the Trust Deed. Substitution Assets will be valued on a monthly basis and be taken into account for their mark-to-market value at a discount based on a methodology proposed to the Rating Agencies.
E	The aggregate amount standing to the credit of the Pre-Maturity Liquidity Ledger.
Index	The index of increases of house prices issued by the Land Registry in relation to residential properties in The Netherlands.
Indexed Valuation	At any date in relation to any Transferred Receivable secured over any Property: (a) where the Original Market Value of that Property is equal to or greater than the Price Indexed Valuation as at that date, the Price Indexed Valuation; or (b) where the Original Market Value of that Property is less than the Price Indexed Valuation as at that date, the Original Market Value plus 85% (or, if a different percentage is required or sufficient from time to time for the Covered Bonds to comply with Article 129 CRR and the Issuer wishes to apply such different percentage, then such different percentage) of the difference between the Original Market Value and the Price Indexed Valuation.
IRS	Interest Rate Swap. "Interest Rate Swap" means an interest rate swap transaction that forms part of a Swap Agreement.
Loan	Any loan (including the Initial Advance and any Further Advance) or loan part (leningdeel) granted by the relevant Originator to a Borrower pursuant to the terms of a Loan Agreement
Loanpart(s)	One or more of the loan parts (leningdelen) of which a Mortgage Loan consists.
LTV Cut-Off Percentage	Such percentage as is required from time to time for the Covered Bonds to comply with Article 129 CRR, currently being 80% for all Transferred Receivables.
Maturity Date (Bonds)	In respect of a Series of Covered Bonds, the Interest Payment Date which falls no more than 30 years after the Issue Date of such Series and on which the Covered Bonds of such Series are expected to be redeemed at their Outstanding Principal Balance in accordance with these Conditions, as specified in the relevant Final Terms.
Minimum Overcollateralization	The minimum overcollateralization required by either law, the programme documentation or rating agencies.
Net Outstanding Principal Balance	In relation to a Transferred Receivable, at any date, the Gross Outstanding Principal Balance of such Mortgage Receivable less, if it is a Savings Mortgage Receivable subject to a Participation, an amount equal to the Participation on such date.
NHG Guarantee	A guarantees (borgtochten) issued by Stichting WEW under the terms and conditions of NHG .
Nominal OC	The actual overcollateralization which is calculated by dividing (i) the total outstanding balance of the cover assets included in the cover pool by (ii) the total amount of outstanding covered bonds (both excluding accrued interest).
Occupancy	The way the mortgaged property is used (e.g. owner occupied).
Original Market Value	In relation to any Property means the market value (marktwaarde) given to that Property by the most recent valuation addressed to the Originator that transferred the relevant Transferred Receivable to the CBC.

Term	Definition / Calculation
Originators	ABN AMRO Bank, ABN AMRO Hypotheken Groep B.V., MoneYou B.V. and WoonNexst Hypotheken B.V., and "Initial Originator" means each of them.
Outstanding Principal Balance	In respect of a Transferred Receivable, the aggregate principal sum (hoofdsom) due by the relevant Borrower under the relevant Transferred Receivable.
Pre-Maturity Liquidity Ledger	Has the meaning ascribed to such term in Schedule 2 (Administration and Maintenance of Ledgers) to the Administration Agreement.
Remaining Tenor	The time in years from the reporting date to the maturity date of a loan.
Reserve Fund	Pursuant to the Trust Deed, if the Issuer's credit rating falls below A (long-term) or A-1 (short-term) by S&P, below P-1 (short-term) by Moody's or F1 (short-term) and A (long-term) by Fitch, the CBC will be required to establish a reserve fund (the "Reserve Fund") on the AIC Account which will be credited by the Issuer with an amount equal to the Reserve Fund Required Amount and such further amounts as are necessary from time to time to ensure that an amount up to the Reserve Fund Required Amount is credited to the Reserve Fund for as long as the above rating trigger is breached.
Savings	With respect to (i) a Category 4 Receivable, the savings part of all premiums received by the Participant from the relevant Borrower under or pursuant to the relevant insurance policy, and (ii) a Bank Savings Receivable, all payments made by the relevant Borrower to the related Bank Savings Account.
Seasoning	The time between the origination of the relevant loan the respective reporting period.
Series	A Tranche of Covered Bonds together with any further Tranche or Tranches of Covered Bonds which are (i) expressed to be consolidated and form a single series with the Covered Bonds of the original Tranche and the terms of which are identical and (ii) identical in all respects (including as to listing) except for their respective Issue Dates, Interest Commencement Dates and/or Issue Prices.
Servicer	ABN AMRO Bank.
Set-Off	The right of a debtor to set-off a claim that corresponds to its debt owed to the same counterparty.
Y	If any of the Issuer's credit ratings from any Rating Agency falls below any relevant minimum credit rating as determined to be applicable or agreed by the relevant Rating Agency from time to time, being as at the 2014 Programme Update 'A-1' (short-term) and 'A' (long-term) by S&P, 'P-1' (short-term) by Moody's and 'A' (long-term) and 'F1' (short-term) by Fitch, an additional amount calculated on the basis of a method notified to the Rating Agencies in connection with the possible set-off risk pertaining to deposits, other than deposits relating to Bank Savings Loans, maintained by Borrowers with ABN AMRO Bank or any other Originator that engages in the business of, amongst other things, attracting or accepting deposits (the "Deposit Amount"). The Deposit Amount will be adjusted as follows. If the outcome of A(a) is lower than A(b) as described above, the Deposit Amount will be reduced with an amount equal to A(b) minus A(a) provided that the Deposit Amount will always be at least zero. If the outcome of A(a) is higher than A(b) as described above, the Deposit Amount will be reduced with the amount of the Excess Credit Enhancement. "Excess Credit Enhancement" means the amount (if any) by which the outcome of A(b) above undercuts the outcome that would have resulted from A(b) above if an Asset Percentage as notified to the Rating Agencies had been used.
Z	Zero as long as the Total Return Swap is in place and, if a Portfolio Test is implemented or an alternative hedging methodology is put in place, is equal to the weighted average maturity in years of all outstanding Covered Bonds multiplied by the euro equivalent of the aggregate Principal Amount Outstanding of such Covered Bonds (and in respect of those Covered Bonds not denominated in Euro, converted into Euro at the respective Structured Swap Rate) multiplied by P%, where "P" means the weighted average margin of all outstanding Covered Bonds taken into consideration the remaining life of the relevant Series minus the AIC Rate agreed in the AIC Account Agreement.
α (alfa)	For each Transferred Receivable the lower of its Current Balance and the sum of the following elements, to the extent applicable to it: (i) if it is a Category 4 Receivable: an amount calculated on the basis of a method notified to the Rating Agencies related to the Savings and Accrued Savings Interest in connection with such Transferred Receivable, provided that no amount will be deducted if and to the extent that a Master Sub-Participation Agreement is effective in relation to the relevant Transferred Receivable; (ii) if it is a Category 5 Receivable: an amount calculated on the basis of a method notified to the Rating Agencies in connection with the possible Deduction Risk; (iii) if it was used to fund a Construction Deposit: the amount of the Construction Deposit; (iv) if it was in breach of the Receivable Warranties as of the relevant Transfer Date: such amount as is necessary to reduce its Adjusted Current Balance or Current Balance, as the case may be, to zero; (v) if it is a Defaulted Receivable: such amount as is necessary to reduce its Current Balance to zero; and/or (vi) if it is a Bank Savings Receivable: the amount standing to the credit of the related Bank Savings Account, unless it concerns a Participation Receivable, in which case an amount equal to the relevant Participation is already deducted as part of the definition of Net Outstanding Principal Balance.
β (bèta)	For each Transferred Receivable the lower of (i) the LTV Cut-Off Percentage of its Indexed Valuation and (ii) α minus L. "L" means for each Transferred Receivable its Current Balance minus the LTV Cut-Off Percentage of its Indexed Valuation provided that if the result is negative, L shall be zero and if the result exceeds α, L shall equal α.

Contact Information

Account Bank	<p>ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands</p>	Arranger	<p>ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands</p>
Covered Bond Company	<p>ABN AMRO Covered Bond Company B.V. Prins Bernhardplein 200 1097 JB Amsterdam The Netherlands</p>	IRS Counterparty	<p>ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands</p>
Issuer	<p>ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands</p>	Legal Advisor	<p>Clifford Change LLP Droogbak 1A 1013 GE Amsterdam The Netherlands</p>
Listing Agent	<p>ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands</p>	Principal Paying Agent	<p>ABN AMRO Bank N.V. (Paying Agent) Kermelstede 2 4817 ST Breda The Netherlands</p>
Registrar	<p>ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands</p>	Security Trustee	<p>Stichting Trustee ABN AMRO Covered Bond Company Claude Debussylaan 24 1082 MD Amsterdam The Netherlands</p>
Servicer	<p>ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands</p>	TRS Counterparty	<p>ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam The Netherlands</p>