

ABN AMRO Bank N.V.

Monthly Investor Report

**Dutch National Transparency Template
Covered Bond**

Reporting period: 1 June 2015 - 30 June 2015

Reporting Date: 14 July 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



Report Version 1.9 - January 2015

Table of Contents

| | Page |
|--|------|
| Covered Bonds | 3 |
| Asset Cover Test | 7 |
| Counterparty Credit Ratings & Triggers | 8 |
| Ledgers & Investments | 9 |
| Regulatory Information | 10 |
| Stratifications | 11 |
| Glossary | 29 |
| Contact Information | 31 |

Covered Bonds

| Series | ISIN | Currency | Initial Principal Balance* | Outstanding Amount* | Coupon | Issuance Date | Maturity Date | IRS Counterparty | Redemption Type | LCR HQLA Category |
|--------|--------------|----------|----------------------------|---------------------|----------------------|---------------|---------------|--------------------|-----------------|-------------------|
| CB01 | XS0230182338 | EUR | 2,000,000,000 | 2,000,000,000 | 3.2500% | 21/09/05 | 21/09/15 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB04 | CH0024683077 | CHF | 1,000,000,000 | 1,000,000,000 | 2.5000% | 30/03/06 | 30/12/15 | ABN AMRO Bank N.V. | Hard Bullet | 1 |
| | | EUR* | 632,976,947 | 632,976,947 | | | | | | |
| CB06 | XS0250945226 | NOK | 750,000,000 | 750,000,000 | 4.2067% | 17/04/06 | 18/04/16 | ABN AMRO Bank N.V. | Hard Bullet | No |
| | | EUR* | 93,984,962 | 93,984,962 | | | | | | |
| CB07 | XS0252108674 | EUR | 20,000,000 | 20,000,000 | Zero-coupon | 04/05/06 | 04/05/36 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB08 | XS0256966200 | NOK | 500,000,000 | 500,000,000 | 4.4650% | 21/06/06 | 21/06/16 | ABN AMRO Bank N.V. | Hard Bullet | No |
| | | EUR* | 63,856,960 | 63,856,960 | | | | | | |
| CB09 | CH0026302304 | CHF | 350,000,000 | 350,000,000 | 3.3750% | 15/08/06 | 15/08/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| | | EUR* | 223,092,145 | 223,092,145 | | | | | | |
| CB12 | | EUR | 10,000,000 | 10,000,000 | 4.6000% | 04/10/06 | 04/10/36 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB14 | | EUR | 10,000,000 | 10,000,000 | 4.5100% | 01/12/06 | 01/12/36 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB15 | | EUR | 10,000,000 | 10,000,000 | 4.5100% | 01/12/06 | 01/12/36 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB16 | | EUR | 25,000,000 | 25,000,000 | 7.0000% | 01/12/06 | 01/12/26 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB19 | | EUR | 90,000,000 | 90,000,000 | 4.0630% | 20/12/06 | 21/01/19 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB22 | | EUR | 100,000,000 | 100,000,000 | 4.0760% | 20/12/06 | 20/01/20 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB24 | | EUR | 10,000,000 | 10,000,000 | 4.1500% | 28/12/06 | 28/12/20 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB25 | | EUR | 10,000,000 | 10,000,000 | 4.1500% | 28/12/06 | 28/12/20 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB26 | | EUR | 200,000,000 | 200,000,000 | 4.1700% | 09/01/07 | 09/07/18 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB27 | | EUR | 200,000,000 | 200,000,000 | 4.1850% | 09/01/07 | 09/07/19 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB28 | | EUR | 10,000,000 | 10,000,000 | 4.2890% | 10/01/07 | 28/01/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB29 | | EUR | 40,000,000 | 40,000,000 | 4.2890% | 10/01/07 | 28/01/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB34 | | EUR | 10,000,000 | 10,000,000 | 4.3200% | 25/01/07 | 25/01/19 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB35 | | EUR | 10,000,000 | 10,000,000 | 4.3200% | 25/01/07 | 25/01/19 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB30 | | EUR | 10,000,000 | 10,000,000 | 4.6300% | 02/02/07 | 02/02/37 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB31 | | EUR | 10,000,000 | 10,000,000 | 4.6300% | 02/02/07 | 02/02/37 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB37 | | EUR | 20,000,000 | 20,000,000 | 4.4000% | 02/02/07 | 28/04/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB38 | | EUR | 10,000,000 | 10,000,000 | 4.4000% | 02/02/07 | 28/04/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB36 | XS0284651493 | EUR | 200,000,000 | 50,000,000 | Euribor-3M + 0.0000% | 20/02/07 | 20/03/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB41 | XS0289334368 | EUR | 1,500,000,000 | 1,500,000,000 | 4.2500% | 01/03/07 | 01/03/17 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB39 | | EUR | 10,000,000 | 10,000,000 | 4.7000% | 02/03/07 | 02/03/37 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB40 | | EUR | 5,000,000 | 5,000,000 | 4.7000% | 02/03/07 | 02/03/37 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB42 | XS0290939460 | EUR | 100,000,000 | 100,000,000 | Euribor-3M - 0.0100% | 23/03/07 | 20/03/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB44 | XS0292285664 | EUR | 150,000,000 | 50,000,000 | Euribor-3M - 0.0100% | 17/04/07 | 20/06/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB45 | XS0295373566 | EUR | 145,300,000 | 58,700,000 | Euribor-3M + 0.0000% | 25/04/07 | 20/06/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB48 | | EUR | 31,000,000 | 31,000,000 | 4.9600% | 11/07/07 | 29/08/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB23 | XS0280601146 | EUR | 110,000,000 | 110,000,000 | Euribor-3M + 0.0000% | 18/07/07 | 27/12/16 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB49 | XS0315797679 | EUR | 100,000,000 | 100,000,000 | Euribor-3M + 0.0000% | 30/08/07 | 20/09/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB51 | | EUR | 10,000,000 | 10,000,000 | 5.1300% | 01/04/08 | 01/04/38 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CBB6 | XS0519053184 | EUR | 2,000,000,000 | 2,000,000,000 | 3.6250% | 22/06/10 | 22/06/20 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB52 | | EUR | 22,000,000 | 22,000,000 | 4.2000% | 16/07/10 | 16/07/40 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB53 | | EUR | 67,000,000 | 67,000,000 | 4.0000% | 22/07/10 | 22/07/30 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB54 | | EUR | 35,000,000 | 35,000,000 | 4.0000% | 30/07/10 | 30/07/29 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB55 | | EUR | 40,000,000 | 40,000,000 | 4.0000% | 30/07/10 | 30/07/30 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB56 | | EUR | 40,000,000 | 40,000,000 | 3.0425% | 04/08/10 | 04/08/17 | ABN AMRO Bank N.V. | Hard Bullet | No |

Investor Report: 1 June 2015 - 30 June 2015

| Series | ISIN | Currency | Initial Principal Balance* | Outstanding Amount* | Coupon | Issuance Date | Maturity Date | IRS Counterparty | Redemption Type | LCR HQLA Category |
|--------|--------------|-------------|----------------------------|----------------------------|---------|---------------|---------------|--------------------|-----------------|-------------------|
| CB57 | | EUR | 24,000,000 | 24,000,000 | 3.4850% | 04/08/10 | 04/08/20 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB58 | | EUR | 4,000,000 | 4,000,000 | 3.9600% | 04/08/10 | 04/08/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB59 | | EUR | 90,000,000 | 90,000,000 | 3.9900% | 04/08/10 | 04/08/28 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB60 | | EUR | 50,000,000 | 50,000,000 | 3.9400% | 04/08/10 | 04/08/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB61 | | EUR | 20,000,000 | 20,000,000 | 2.3050% | 13/08/10 | 13/08/15 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB62 | | EUR | 30,500,000 | 30,500,000 | 2.8780% | 16/08/10 | 16/08/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB63 | | EUR | 21,000,000 | 21,000,000 | 3.6650% | 16/08/10 | 16/08/24 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB64 | | EUR | 65,500,000 | 65,500,000 | 3.8300% | 16/08/10 | 16/08/28 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB66 | | EUR | 47,000,000 | 47,000,000 | Other | 18/08/10 | 15/08/25 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB65 | | EUR | 50,000,000 | 50,000,000 | 4.0300% | 19/08/10 | 19/08/30 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB67 | | EUR | 10,000,000 | 10,000,000 | 3.5050% | 15/09/10 | 15/09/33 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CBB7 | XS0543370430 | EUR | 1,500,000,000 | 1,500,000,000 | 3.5000% | 21/09/10 | 21/09/22 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB68 | | EUR | 20,000,000 | 20,000,000 | 3.5200% | 23/09/10 | 23/09/25 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB69 | XS0550960313 | NOK EUR* | 650,000,000 80,059,121 | 650,000,000 80,059,121 | 4.5000% | 20/10/10 | 20/10/20 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB70 | CH0118768743 | CHF EUR* | 350,000,000 266,065,580 | 350,000,000 266,065,580 | 1.6250% | 28/10/10 | 28/10/16 | ABN AMRO Bank N.V. | Hard Bullet | 2A |
| CB72 | XS0553043786 | EUR | 10,000,000 | 10,000,000 | 4.0000% | 28/10/10 | 28/10/30 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB73 | XS0553043943 | EUR | 10,000,000 | 10,000,000 | 4.0100% | 28/10/10 | 28/10/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB71 | | EUR | 60,000,000 | 60,000,000 | 3.5000% | 29/10/10 | 29/10/29 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB74 | | EUR | 10,000,000 | 10,000,000 | 3.9700% | 04/11/10 | 04/11/30 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB75 | | EUR | 10,000,000 | 10,000,000 | 4.1500% | 04/11/10 | 04/11/30 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB76 | | EUR | 15,000,000 | 15,000,000 | 4.3200% | 26/11/10 | 26/11/40 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB77 | XS0563506590 | EUR | 20,000,000 | 20,000,000 | 2.6000% | 30/11/10 | 30/11/15 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB78 | XS0565716122 | NOK EUR* | 500,000,000 61,199,510 | 500,000,000 61,199,510 | 4.8000% | 03/12/10 | 03/12/20 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB79 | | EUR | 10,000,000 | 10,000,000 | 4.5000% | 21/12/10 | 20/12/30 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CBB8 | XS0576912124 | EUR | 1,550,000,000 | 1,550,000,000 | 3.5000% | 12/01/11 | 12/01/18 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB80 | | EUR | 21,000,000 | 21,000,000 | 4.3700% | 14/01/11 | 14/11/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB81 | | EUR | 31,000,000 | 31,000,000 | 4.5600% | 18/01/11 | 18/01/41 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB82 | | EUR | 64,000,000 | 64,000,000 | 4.2200% | 18/01/11 | 18/01/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB84 | | EUR | 25,000,000 | 25,000,000 | 3.5650% | 03/02/11 | 05/02/18 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB85 | | EUR | 5,000,000 | 5,000,000 | 4.1800% | 04/02/11 | 04/02/26 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB83 | CH0123555424 | CHF EUR* | 150,000,000 116,731,518 | 150,000,000 116,731,518 | 2.2500% | 10/02/11 | 10/07/18 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB86 | XS0592463136 | NOK EUR* | 500,000,000 63,613,232 | 500,000,000 63,613,232 | 5.4000% | 18/02/11 | 18/02/26 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB87 | | EUR | 15,000,000 | 15,000,000 | 4.1200% | 28/02/11 | 28/02/24 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB88 | | EUR | 127,000,000 | 127,000,000 | 4.0700% | 11/03/11 | 11/03/21 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB89 | | EUR | 15,000,000 | 15,000,000 | 4.4200% | 16/03/11 | 26/09/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB90 | | EUR | 20,000,000 | 20,000,000 | 4.7000% | 28/03/11 | 28/03/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB91 | | EUR | 100,000,000 | 100,000,000 | Other | 04/04/11 | 04/04/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CBB9 | XS0613145712 | EUR | 2,000,000,000 | 2,000,000,000 | 4.2500% | 06/04/11 | 06/04/21 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB93 | | EUR | 10,000,000 | 10,000,000 | 4.5900% | 08/04/11 | 08/04/26 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB94 | | EUR | 15,000,000 | 15,000,000 | 4.5850% | 13/04/11 | 22/09/26 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB96 | | EUR | 25,000,000 | 25,000,000 | 4.4800% | 13/04/11 | 13/04/23 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB95 | | EUR | 15,000,000 | 15,000,000 | 4.7300% | 15/04/11 | 15/04/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB97 | XS0618836497 | EUR | 15,000,000 | 15,000,000 | Other | 18/04/11 | 18/04/31 | ABN AMRO Bank N.V. | Hard Bullet | No |

Investor Report: 1 June 2015 - 30 June 2015

| Series | ISIN | Currency | Initial Principal Balance* | Outstanding Amount* | Coupon | Issuance Date | Maturity Date | IRS Counterparty | Redemption Type | LCR HQLA Category |
|--------|--------------|----------|----------------------------|---------------------|----------------------|---------------|---------------|--------------------|-----------------|-------------------|
| CB98 | XS0619628083 | EUR | 15,000,000 | 15,000,000 | Euribor-3M + 0.7000% | 21/04/11 | 21/04/21 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB92 | CH0127860184 | CHF | 100,000,000 | 100,000,000 | 2.6300% | 27/04/11 | 27/04/21 | ABN AMRO Bank N.V. | Hard Bullet | No |
| | | EUR* | 77,208,153 | 77,208,153 | | | | | | |
| CB99 | | EUR | 15,000,000 | 15,000,000 | 4.4700% | 11/05/11 | 25/06/25 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB100 | | EUR | 21,000,000 | 21,000,000 | 4.8000% | 20/05/11 | 20/05/41 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB104 | | EUR | 70,000,000 | 70,000,000 | 4.0800% | 01/06/11 | 01/06/23 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB105 | | EUR | 70,000,000 | 70,000,000 | 4.3000% | 01/06/11 | 01/06/29 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB101 | | EUR | 30,000,000 | 30,000,000 | 4.5500% | 03/06/11 | 03/06/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB102 | XS0633195978 | NOK | 800,000,000 | 800,000,000 | 5.0800% | 09/06/11 | 09/06/21 | ABN AMRO Bank N.V. | Hard Bullet | No |
| | | EUR* | 102,629,891 | 102,629,891 | | | | | | |
| CB103 | | EUR | 10,000,000 | 10,000,000 | 4.6000% | 10/06/11 | 10/06/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB106 | | EUR | 25,000,000 | 25,000,000 | 4.3400% | 16/06/11 | 16/06/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB107 | | EUR | 50,000,000 | 50,000,000 | 4.3000% | 24/06/11 | 24/06/26 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB108 | | EUR | 50,000,000 | 50,000,000 | 4.3500% | 24/06/11 | 24/06/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB109 | | EUR | 20,000,000 | 20,000,000 | 4.3400% | 06/07/11 | 06/07/26 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB110 | | EUR | 35,000,000 | 35,000,000 | 4.1700% | 07/07/11 | 07/07/23 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB111 | | EUR | 20,000,000 | 20,000,000 | 4.2400% | 08/07/11 | 08/07/24 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB112 | | EUR | 25,000,000 | 25,000,000 | 4.4100% | 14/07/11 | 14/07/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB113 | | EUR | 60,000,000 | 60,000,000 | 3.8500% | 01/08/11 | 02/08/21 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB114 | | EUR | 21,000,000 | 21,000,000 | 4.2500% | 25/08/11 | 25/08/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB115 | | EUR | 250,000,000 | 250,000,000 | 3.5000% | 16/11/11 | 16/11/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB116 | | EUR | 250,000,000 | 250,000,000 | 3.5000% | 16/11/11 | 16/11/28 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB117 | | EUR | 10,000,000 | 10,000,000 | 3.5800% | 22/11/11 | 22/11/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB118 | | EUR | 50,000,000 | 50,000,000 | 3.5000% | 22/11/11 | 22/11/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB119 | | EUR | 50,000,000 | 50,000,000 | 3.5000% | 22/11/11 | 22/11/28 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB120 | | EUR | 5,000,000 | 5,000,000 | 3.5000% | 24/11/11 | 24/11/28 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB121 | | EUR | 20,000,000 | 20,000,000 | 3.7700% | 29/12/11 | 29/12/31 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB122 | XS0729611706 | EUR | 15,000,000 | 15,000,000 | Euribor-3M + 0.7400% | 11/01/12 | 29/03/21 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CBB10 | XS0732631824 | EUR | 1,000,000,000 | 1,000,000,000 | 3.5000% | 18/01/12 | 18/01/22 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB123 | XS0737138205 | NOK | 1,000,000,000 | 1,000,000,000 | 4.6700% | 02/02/12 | 02/02/22 | ABN AMRO Bank N.V. | Hard Bullet | No |
| | | EUR* | 130,565,348 | 130,565,348 | | | | | | |
| CB124 | | EUR | 30,000,000 | 30,000,000 | 3.4200% | 13/02/12 | 13/02/30 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB126 | XS0766347933 | EUR | 80,000,000 | 80,000,000 | Euribor-3M + 0.8000% | 30/03/12 | 30/03/24 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB127 | | EUR | 10,000,000 | 10,000,000 | Euribor-6M + 0.1900% | 10/04/12 | 10/04/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB125 | CH0182595105 | CHF | 150,000,000 | 150,000,000 | 1.0000% | 19/04/12 | 19/04/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| | | EUR* | 124,515,820 | 124,515,820 | | | | | | |
| CB128 | XS0773649438 | EUR | 60,000,000 | 60,000,000 | 3.2200% | 19/04/12 | 19/04/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB129 | | EUR | 10,000,000 | 10,000,000 | 2.7900% | 01/06/12 | 01/06/27 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB130 | | EUR | 10,000,000 | 10,000,000 | 1.8220% | 07/06/12 | 07/06/19 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB132 | | EUR | 60,000,000 | 60,000,000 | 2.7550% | 18/06/12 | 18/06/29 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB131 | | EUR | 35,000,000 | 35,000,000 | 2.7750% | 19/06/12 | 19/06/28 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB133 | | EUR | 50,000,000 | 50,000,000 | 3.5000% | 02/07/12 | 02/07/42 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB135 | XS0804198488 | SEK | 300,000,000 | 300,000,000 | Euribor-3M + 0.8450% | 13/07/12 | 13/07/17 | ABN AMRO Bank N.V. | Hard Bullet | No |
| | | EUR* | 34,782,609 | 34,782,609 | | | | | | |
| CB134 | CH0188726852 | CHF | 200,000,000 | 200,000,000 | 1.5000% | 18/07/12 | 18/07/23 | ABN AMRO Bank N.V. | Hard Bullet | No |
| | | EUR* | 166,597,265 | 166,597,265 | | | | | | |
| CB136 | XS0807189690 | EUR | 90,000,000 | 90,000,000 | 2.7900% | 26/07/12 | 26/07/29 | ABN AMRO Bank N.V. | Hard Bullet | No |

Investor Report: 1 June 2015 - 30 June 2015

| Series | ISIN | Currency | Initial Principal Balance* | Outstanding Amount* | Coupon | Issuance Date | Maturity Date | IRS Counterparty | Redemption Type | LCR HQLA Category |
|--------|---------------|----------|----------------------------|---------------------|----------------------|---------------|---------------|--------------------|-----------------|-------------------|
| CB137 | | EUR | 50,000,000 | 50,000,000 | 2.5100% | 30/07/12 | 30/07/25 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CBB11 | XS0810731637 | EUR | 1,500,000,000 | 1,500,000,000 | 1.8750% | 31/07/12 | 31/07/19 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB138 | | EUR | 52,000,000 | 52,000,000 | 2.7000% | 29/10/12 | 29/10/29 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB139 | | EUR | 25,000,000 | 25,000,000 | 2.5000% | 29/10/12 | 29/10/25 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB140 | | EUR | 25,000,000 | 25,000,000 | 2.4100% | 29/10/12 | 29/10/24 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB141 | XS0866439879 | EUR | 10,000,000 | 10,000,000 | Euribor-3M + 0.3600% | 14/12/12 | 14/12/22 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB142 | | EUR | 7,500,000 | 7,500,000 | 3.0400% | 28/12/12 | 28/12/52 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB143 | XS0875036237 | EUR | 70,000,000 | 70,000,000 | Euribor-3M + 0.3000% | 17/01/13 | 17/01/20 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB144 | XS0876056390 | EUR | 10,000,000 | 10,000,000 | Euribor-3M + 0.3500% | 18/01/13 | 18/01/22 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB145 | | EUR | 25,000,000 | 25,000,000 | 2.4200% | 31/01/13 | 31/01/28 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB146 | XS0905929716 | EUR | 20,000,000 | 20,000,000 | 3.0600% | 20/03/13 | 20/03/43 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB147 | XS0938220216 | EUR | 25,000,000 | 25,000,000 | 2.5100% | 31/05/13 | 31/05/33 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB148 | XS0940750762 | EUR | 50,000,000 | 50,000,000 | 3.0300% | 05/06/13 | 05/06/43 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB149 | | EUR | 10,000,000 | 10,000,000 | 2.0400% | 20/06/13 | 20/06/23 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB150 | | EUR | 50,000,000 | 50,000,000 | 2.4200% | 02/07/13 | 02/07/25 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB151 | | EUR | 54,000,000 | 54,000,000 | 2.4550% | 02/07/13 | 02/07/25 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB153 | | EUR | 37,000,000 | 37,000,000 | 3.0770% | 03/07/13 | 03/07/43 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB152 | | EUR | 50,000,000 | 50,000,000 | 3.2220% | 05/07/13 | 05/07/46 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB154 | | EUR | 50,000,000 | 50,000,000 | 3.1660% | 09/07/13 | 09/07/46 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB155 | | EUR | 15,000,000 | 15,000,000 | 2.3600% | 12/07/13 | 14/07/25 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB156 | | EUR | 50,000,000 | 50,000,000 | 3.1830% | 14/08/13 | 14/02/45 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB157 | | EUR | 10,000,000 | 10,000,000 | 2.5000% | 26/08/13 | 26/10/23 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CBB12 | XS0968926757 | EUR | 1,500,000,000 | 1,500,000,000 | 2.5000% | 05/09/13 | 05/09/23 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB158 | XS10052991650 | EUR | 30,000,000 | 30,000,000 | 3.1000% | 18/12/13 | 18/12/33 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB159 | | EUR | 10,000,000 | 10,000,000 | 3.0650% | 20/12/13 | 20/12/33 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CBB13 | XS1020769748 | EUR | 1,500,000,000 | 1,500,000,000 | 2.3750% | 23/01/14 | 23/01/24 | ABN AMRO Bank N.V. | Soft Bullet | 1 |
| CB160 | | EUR | 15,000,000 | 15,000,000 | 2.5050% | 12/02/14 | 12/02/29 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB161 | | EUR | 25,000,000 | 25,000,000 | 2.5600% | 20/02/14 | 20/02/24 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB162 | | EUR | 5,000,000 | 5,000,000 | 2.0500% | 28/02/14 | 28/02/24 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB163 | | EUR | 15,000,000 | 15,000,000 | 3.0430% | 11/03/14 | 11/03/44 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB165 | | EUR | 15,000,000 | 15,000,000 | 2.4700% | 24/03/14 | 24/11/28 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB164 | | EUR | 30,000,000 | 30,000,000 | 3.0250% | 01/04/14 | 01/04/44 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB166 | | EUR | 28,000,000 | 28,000,000 | 3.0350% | 14/04/14 | 14/04/44 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB167 | | EUR | 20,000,000 | 20,000,000 | 2.9120% | 17/04/14 | 17/04/39 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB168 | | EUR | 50,000,000 | 50,000,000 | 2.1360% | 22/04/14 | 22/04/26 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB169 | | EUR | 17,000,000 | 17,000,000 | 2.6370% | 28/05/14 | 28/05/36 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB170 | XS1113370123 | EUR | 15,000,000 | 15,000,000 | Euribor-3M + 0.0000% | 26/09/14 | 26/09/22 | ABN AMRO Bank N.V. | Hard Bullet | No |
| CB171 | XS1218969746 | EUR | 20,000,000 | 20,000,000 | 1.4250% | 17/04/15 | 17/04/45 | ABN AMRO Bank N.V. | Soft Bullet | No |
| CB172 | | EUR | 25,000,000 | 25,000,000 | 1.1300% | 22/04/15 | 22/04/35 | ABN AMRO Bank N.V. | Soft Bullet | No |
| CB173 | | EUR | 45,000,000 | 45,000,000 | 2.0275% | 29/06/15 | 02/07/35 | ABN AMRO Bank N.V. | Soft Bullet | No |
| CB174 | | EUR | 30,000,000 | 30,000,000 | 2.0000% | 29/06/15 | 02/07/35 | ABN AMRO Bank N.V. | Soft Bullet | No |

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

The issuer believes that, at the time of issuance and based on transparency data made publicly available by the issuer, the above listed bonds meet the eligibility criteria for classification as a Level 1 or Level 2A asset (as specified in the column LCR HQLA Category) in accordance with Chapter 2 of the LCR delegated act. It should be noted that whether or not a bond is a liquid asset for the purposes of the Liquidity Coverage Ratio under Regulation (EU) 575/2013 is ultimately a matter to be determined by the relevant investor or institution and its relevant supervisory authority and the issuer does not accept any responsibility in this regard.

Asset Cover Test

Asset Cover Test

| | |
|-------------------------------|--------------------------|
| A | 24,579,150,469.98 |
| B | 0.00 |
| C | 0.00 |
| D | 0.00 |
| E | 1,100,000,000.00 |
| X | 0.00 |
| Y | 0.00 |
| Z | 0.00 |
| Total: A+B+C+D+E-X-Y-Z | 25,679,150,469.98 |

| | |
|-------------------|-------------------|
| Outstanding bonds | 23,614,079,061.00 |
| Pass/Fail | Pass |
| ACT Cover Ratio | 108.75 % |

Parameters

| | |
|---|----------|
| Asset percentage | 76.57 % |
| Cap LTV Cut-Off indexed valuation % non-NHG | 80.00 % |
| Cap LTV Cut-Off indexed valuation % NHG | 0.00 % |
| % 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 |

Overcollateralisation

| | |
|-----------------------------|---------|
| Legally required minimum OC | 5.00 % |
| Documented minimum OC | 30.60 % |
| Nominal OC | 37.49 % |

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 if 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 |

Liquidity Buffer

| | |
|-----------------------|-----|
| Required Buffer | N/A |
| Available Buffer | N/A |
| Expected Net Receipts | N/A |
| Cash | N/A |
| Bonds | N/A |

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 tabel 14 Geographical Distribution

type of cover assets table Portfolio Characteristics

loan size table 3 Outstanding Loan Amount

interest rate risk and currency risk table Covered Bonds for coupon and currency information of the covered bonds
table 10 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 6 Legal Maturity

maturity structure of covered bonds table Covered Bonds

(iv) the percentage of loans more than ninety days past due; table 1 Delinquencies

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

Overcollateralisation

Legally required minimum OC table Asset Cover Test

Documented minimum OC table Asset Cover Test

Nominal OC table Asset Cover Test

Stratifications

Portfolio Characteristics

| | |
|--|-----------------------------|
| Principal amount | 33,900,953,175.65 |
| Value of saving deposits | 1,434,657,112.81 |
| Net principal balance | 32,466,296,062.84 |
| Construction Deposits | 16,494,777.97 |
| Net principal balance excl. Construction and Saving Deposits | 32,449,801,284.87 |
| Number of loans | 171,436 |
| Number of loanparts | 348,361 |
| Average principal balance (borrower) | 189,378.52 |
| Average principal balance (loanpart) | 93,197.28 |
| Weighted average current interest rate | 4.35 % |
| Weighted average maturity (in years) | 19.94 |
| Weighted average remaining time to interest reset (in years) | 3.92 |
| Weighted average seasoning (in years) | 7.14 |
| Weighted average CLTOMV | 72.90 % |
| Weighted average CLTIMV | 79.58 % |
| Maximum current interest rate | 8.70 % |
| Minimum current interest rate | 0.26 % |
| Type of cover assets: | Dutch Residential Mortgages |
| Currency Portfolio: | EUR |
| Frequency of publication National Transparency Template: | Monthly |

1. Delinquencies

| | Arrears Amount | Aggregate Outstanding Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|---------------------|---------------------|------------------------------|-----------------|----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| Performing | 497.87 | 31,897,088,652.84 | 98.25 % | 342,751 | 98.13 % | 4.35 % | 19.94 | 79.36 % |
| < 30 days | 740,745.47 | 321,931,919.84 | 0.99 % | 3,287 | 1.06 % | 4.50 % | 19.96 | 89.97 % |
| 30 days - 60 days | 959,387.94 | 203,219,800.59 | 0.63 % | 1,924 | 0.68 % | 4.39 % | 20.05 | 93.32 % |
| 60 days - 90 days | 381,472.50 | 44,055,689.57 | 0.14 % | 399 | 0.14 % | 4.43 % | 20.13 | 97.91 % |
| 90 days - 120 days | | | | | | | | |
| 120 days - 150 days | | | | | | | | |
| 150 days - 180 days | | | | | | | | |
| 180 days > | | | | | | | | |
| Total | 2,082,103.78 | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

2. Redemption Type

| Description | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|----------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| Annuity | 1,738,005,397.43 | 5.35 % | 26,656 | 7.65 % | 4.04 % | 23.64 | 84.41 % |
| Bank Savings | 2,006,993,518.92 | 6.18 % | 26,911 | 7.73 % | 4.91 % | 21.63 | 89.75 % |
| Interest only | 21,640,745,313.35 | 66.66 % | 217,856 | 62.54 % | 4.25 % | 20.21 | 75.79 % |
| Investment | 905,341,649.73 | 2.79 % | 7,548 | 2.17 % | 4.60 % | 20.35 | 101.95 % |
| Universal life | 1,746,584,298.47 | 5.38 % | 19,227 | 5.52 % | 4.41 % | 15.81 | 90.69 % |
| Linear | 234,450,541.09 | 0.72 % | 3,252 | 0.93 % | 3.77 % | 22.33 | 73.90 % |
| Savings | 1,360,894,937.05 | 4.19 % | 24,046 | 6.90 % | 4.94 % | 17.14 | 76.53 % |
| Hybrid | 1,828,862,252.75 | 5.63 % | 19,448 | 5.58 % | 4.74 % | 16.61 | 81.83 % |
| Other | 1,004,418,154.05 | 3.09 % | 3,417 | 0.98 % | 4.11 % | 20.25 | 94.37 % |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

3. Outstanding Loan Amount

| From (>) - Until (<=) | Aggregate Outstanding Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|-----------------------|------------------------------|-----------------|----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| <= 25,000 | 86,580,957.63 | 0.27 % | 5,436 | 3.17 % | 4.35 % | 12.01 | 10.98 % |
| 25,000 - 50,000 | 496,503,330.86 | 1.53 % | 12,665 | 7.39 % | 4.34 % | 13.89 | 22.14 % |
| 50,000 - 75,000 | 929,167,877.12 | 2.86 % | 14,648 | 8.54 % | 4.37 % | 15.24 | 33.94 % |
| 75,000 - 100,000 | 1,463,952,667.66 | 4.51 % | 16,499 | 9.62 % | 4.30 % | 16.68 | 45.48 % |
| 100,000 - 150,000 | 3,929,894,903.05 | 12.10 % | 31,178 | 18.19 % | 4.33 % | 18.18 | 63.59 % |
| 150,000 - 200,000 | 5,177,885,629.41 | 15.95 % | 29,544 | 17.23 % | 4.42 % | 19.71 | 80.28 % |
| 200,000 - 250,000 | 4,634,361,097.13 | 14.27 % | 20,615 | 12.02 % | 4.44 % | 20.20 | 86.18 % |
| 250,000 - 300,000 | 4,036,959,529.70 | 12.43 % | 14,706 | 8.58 % | 4.44 % | 20.71 | 89.26 % |
| 300,000 - 350,000 | 2,820,024,466.16 | 8.69 % | 8,694 | 5.07 % | 4.39 % | 21.08 | 89.33 % |
| 350,000 - 400,000 | 2,089,620,440.01 | 6.44 % | 5,577 | 3.25 % | 4.34 % | 21.30 | 89.12 % |
| 400,000 - 450,000 | 1,464,815,562.78 | 4.51 % | 3,451 | 2.01 % | 4.26 % | 21.40 | 89.46 % |
| 450,000 - 500,000 | 1,103,764,611.54 | 3.40 % | 2,319 | 1.35 % | 4.24 % | 21.34 | 88.51 % |
| 500,000 - 550,000 | 815,471,697.56 | 2.51 % | 1,550 | 0.90 % | 4.26 % | 21.38 | 89.35 % |
| 550,000 - 600,000 | 642,877,417.89 | 1.98 % | 1,114 | 0.65 % | 4.16 % | 21.41 | 88.59 % |
| 600,000 - 650,000 | 466,594,296.91 | 1.44 % | 744 | 0.43 % | 4.21 % | 21.60 | 90.29 % |
| 650,000 - 700,000 | 419,841,529.92 | 1.29 % | 621 | 0.36 % | 4.16 % | 21.35 | 90.23 % |
| 700,000 - 750,000 | 319,769,765.84 | 0.98 % | 440 | 0.26 % | 4.20 % | 21.73 | 92.40 % |
| 750,000 - 800,000 | 272,179,815.09 | 0.84 % | 350 | 0.20 % | 4.10 % | 21.03 | 89.19 % |
| 800,000 - 850,000 | 194,329,397.07 | 0.60 % | 235 | 0.14 % | 4.11 % | 22.03 | 91.45 % |
| 850,000 - 900,000 | 184,434,305.79 | 0.57 % | 210 | 0.12 % | 4.02 % | 21.70 | 92.65 % |
| 900,000 - 950,000 | 140,033,053.54 | 0.43 % | 151 | 0.09 % | 4.10 % | 21.36 | 87.30 % |
| 950,000 - 1,000,000 | 156,910,750.83 | 0.48 % | 160 | 0.09 % | 4.04 % | 21.60 | 90.32 % |
| 1,000,000 > | 620,322,959.35 | 1.91 % | 529 | 0.31 % | 3.96 % | 21.88 | 91.11 % |
| Total | 32,466,296,062.84 | 100.00 % | 171,436 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

4. Origination Year

| From (>=) - Until (<) | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|-----------------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| < 1995 | 214,808,472.70 | 0.66 % | 5,044 | 1.45 % | 4.34 % | 8.11 | 0.31 |
| 1995 - 1996 | 139,548,811.12 | 0.43 % | 3,209 | 0.92 % | 4.32 % | 9.29 | 0.35 |
| 1996 - 1997 | 292,039,843.68 | 0.90 % | 5,958 | 1.71 % | 4.46 % | 10.32 | 0.38 |
| 1997 - 1998 | 458,461,295.99 | 1.41 % | 8,371 | 2.40 % | 4.63 % | 11.28 | 0.44 |
| 1998 - 1999 | 626,470,550.85 | 1.93 % | 9,607 | 2.76 % | 4.88 % | 12.24 | 0.52 |
| 1999 - 2000 | 523,021,564.59 | 1.61 % | 7,738 | 2.22 % | 4.87 % | 13.09 | 0.54 |
| 2000 - 2001 | 395,262,029.79 | 1.22 % | 5,535 | 1.59 % | 4.46 % | 14.35 | 0.58 |
| 2001 - 2002 | 448,472,282.60 | 1.38 % | 6,032 | 1.73 % | 4.97 % | 15.51 | 0.63 |
| 2002 - 2003 | 445,829,867.63 | 1.37 % | 6,052 | 1.74 % | 4.84 % | 16.45 | 0.67 |
| 2003 - 2004 | 587,356,147.71 | 1.81 % | 7,517 | 2.16 % | 4.41 % | 17.46 | 0.69 |
| 2004 - 2005 | 614,187,155.39 | 1.89 % | 7,588 | 2.18 % | 4.13 % | 18.50 | 0.72 |
| 2005 - 2006 | 2,912,352,311.93 | 8.97 % | 28,499 | 8.18 % | 4.14 % | 19.61 | 0.78 |
| 2006 - 2007 | 4,319,359,518.35 | 13.30 % | 37,956 | 10.90 % | 4.45 % | 20.50 | 0.84 |
| 2007 - 2008 | 4,014,856,468.36 | 12.37 % | 35,596 | 10.22 % | 4.88 % | 21.42 | 0.92 |
| 2008 - 2009 | 2,744,765,920.63 | 8.45 % | 26,731 | 7.67 % | 5.15 % | 22.20 | 0.97 |
| 2009 - 2010 | 2,152,656,743.21 | 6.63 % | 22,694 | 6.51 % | 3.71 % | 19.58 | 0.81 |
| 2010 - 2011 | 1,513,530,137.44 | 4.66 % | 16,416 | 4.71 % | 4.06 % | 19.95 | 0.77 |
| 2011 - 2012 | 1,953,953,094.71 | 6.02 % | 20,739 | 5.95 % | 4.46 % | 21.17 | 0.81 |
| 2012 - 2013 | 2,334,480,546.94 | 7.19 % | 24,075 | 6.91 % | 4.36 % | 22.13 | 0.83 |
| 2013 - 2014 | 2,444,511,291.35 | 7.53 % | 27,171 | 7.80 % | 4.04 % | 21.13 | 0.80 |
| 2014 >= | 3,330,372,007.87 | 10.26 % | 35,833 | 10.29 % | 3.42 % | 21.12 | 0.75 |
| Unknown | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 0.80 |

5. Seasoning

| From (>=) - Until (<) | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|-----------------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| < 1 year | 2,326,836,775.36 | 7.17 % | 24,045 | 6.90 % | 3.30 % | 21.87 | 75.56 % |
| 1 year - 2 years | 1,801,366,453.66 | 5.55 % | 20,821 | 5.98 % | 3.72 % | 19.79 | 73.93 % |
| 2 years - 3 years | 2,646,546,040.34 | 8.15 % | 28,571 | 8.20 % | 4.21 % | 21.84 | 82.13 % |
| 3 years - 4 years | 2,345,795,997.25 | 7.23 % | 24,009 | 6.89 % | 4.47 % | 21.84 | 82.67 % |
| 4 years - 5 years | 1,639,596,090.96 | 5.05 % | 17,749 | 5.10 % | 4.32 % | 20.48 | 79.26 % |
| 5 years - 6 years | 1,400,624,070.30 | 4.31 % | 15,891 | 4.56 % | 3.79 % | 19.04 | 74.89 % |
| 6 years - 7 years | 2,690,728,436.08 | 8.29 % | 26,819 | 7.70 % | 4.41 % | 21.04 | 89.26 % |
| 7 years - 8 years | 3,223,129,626.66 | 9.93 % | 30,098 | 8.64 % | 5.06 % | 21.87 | 96.20 % |
| 8 years - 9 years | 4,359,007,484.11 | 13.43 % | 38,196 | 10.96 % | 4.68 % | 21.05 | 88.68 % |
| 9 years - 10 years | 4,304,135,169.18 | 13.26 % | 39,080 | 11.22 % | 4.25 % | 20.05 | 80.29 % |
| 10 years - 11 years | 1,297,019,568.87 | 3.99 % | 14,182 | 4.07 % | 4.09 % | 19.17 | 76.98 % |
| 11 years - 12 years | 581,653,318.87 | 1.79 % | 7,325 | 2.10 % | 4.29 % | 17.97 | 69.39 % |
| 12 years - 13 years | 495,961,214.07 | 1.53 % | 6,535 | 1.88 % | 4.56 % | 17.05 | 68.23 % |
| 13 years - 14 years | 479,343,146.62 | 1.48 % | 6,465 | 1.86 % | 4.94 % | 16.02 | 65.93 % |
| 14 years - 15 years | 403,542,270.78 | 1.24 % | 5,493 | 1.58 % | 4.83 % | 15.02 | 61.66 % |
| 15 years - 16 years | 429,820,822.51 | 1.32 % | 6,236 | 1.79 % | 4.52 % | 13.71 | 54.92 % |
| 16 years - 17 years | 600,367,905.56 | 1.85 % | 9,027 | 2.59 % | 4.99 % | 12.69 | 53.21 % |
| 17 years - 18 years | 540,243,459.96 | 1.66 % | 8,773 | 2.52 % | 4.72 % | 11.86 | 48.99 % |
| 18 years - 19 years | 404,073,564.78 | 1.24 % | 7,750 | 2.22 % | 4.56 % | 10.89 | 41.55 % |
| 19 years - 20 years | 214,372,854.49 | 0.66 % | 4,648 | 1.33 % | 4.41 % | 9.82 | 36.15 % |
| 20 years - 21 years | 116,796,520.13 | 0.36 % | 2,682 | 0.77 % | 4.22 % | 9.04 | 34.09 % |
| 21 years - 22 years | 111,782,719.85 | 0.34 % | 2,581 | 0.74 % | 4.35 % | 8.24 | 31.76 % |
| 22 years - 23 years | 48,866,062.94 | 0.15 % | 1,271 | 0.36 % | 4.54 % | 7.25 | 28.09 % |
| 23 years - 24 years | 4,686,489.51 | 0.01 % | 114 | 0.03 % | 4.24 % | 6.45 | 26.77 % |
| 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 | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

6. Legal Maturity

| From (>=) - Until (<) | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|-----------------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| < 2015 | | | | | | | |
| 2015 - 2020 | 321,155,840.88 | 0.99 % | 7,946 | 2.28 % | 4.13 % | 2.69 | 53.83 % |
| 2020 - 2025 | 845,578,432.69 | 2.60 % | 17,051 | 4.89 % | 4.27 % | 7.66 | 49.77 % |
| 2025 - 2030 | 3,830,897,048.86 | 11.80 % | 58,452 | 16.78 % | 4.23 % | 12.65 | 54.84 % |
| 2030 - 2035 | 5,821,709,531.80 | 17.93 % | 67,919 | 19.50 % | 4.23 % | 17.09 | 72.42 % |
| 2035 - 2040 | 17,217,792,918.61 | 53.03 % | 156,629 | 44.96 % | 4.46 % | 21.59 | 88.18 % |
| 2040 - 2045 | 3,973,727,573.67 | 12.24 % | 36,679 | 10.53 % | 4.28 % | 26.86 | 84.54 % |
| 2045 - 2050 | 455,434,716.33 | 1.40 % | 3,685 | 1.06 % | 3.42 % | 29.60 | 84.24 % |
| 2050 - 2055 | | | | | | | |
| 2055 - 2060 | | | | | | | |
| 2060 - 2065 | | | | | | | |
| 2065 - 2070 | | | | | | | |
| 2070 - 2075 | | | | | | | |
| 2075 - 2080 | | | | | | | |
| 2080 - 2085 | | | | | | | |
| 2085 - 2090 | | | | | | | |
| 2090 - 2095 | | | | | | | |
| 2095 >= | | | | | | | |
| Unknown | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

7. Remaining Tenor

| | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|---------------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| < 1 year | 39,317,753.03 | 0.12 % | 1,269 | 0.36 % | 3.74 % | 0.51 | 51.14 % |
| 1 year - 2 years | 53,592,354.42 | 0.17 % | 1,518 | 0.44 % | 3.97 % | 1.50 | 54.23 % |
| 2 years - 3 years | 72,491,439.39 | 0.22 % | 1,801 | 0.52 % | 4.18 % | 2.47 | 54.12 % |
| 3 years - 4 years | 96,814,449.90 | 0.30 % | 2,144 | 0.62 % | 4.30 % | 3.48 | 54.16 % |
| 4 years - 5 years | 101,686,908.15 | 0.31 % | 2,222 | 0.64 % | 4.20 % | 4.41 | 54.35 % |
| 5 years - 6 years | 95,391,240.01 | 0.29 % | 2,057 | 0.59 % | 4.33 % | 5.45 | 57.16 % |
| 6 years - 7 years | 105,010,370.45 | 0.32 % | 2,121 | 0.61 % | 4.49 % | 6.47 | 57.40 % |
| 7 years - 8 years | 156,569,869.56 | 0.48 % | 3,174 | 0.91 % | 4.34 % | 7.48 | 48.38 % |
| 8 years - 9 years | 274,566,189.80 | 0.85 % | 5,426 | 1.56 % | 4.27 % | 8.50 | 46.35 % |
| 9 years - 10 years | 310,547,680.02 | 0.96 % | 5,964 | 1.71 % | 4.07 % | 9.42 | 47.89 % |
| 10 years - 11 years | 375,379,360.16 | 1.16 % | 6,959 | 2.00 % | 4.20 % | 10.49 | 47.84 % |
| 11 years - 12 years | 608,853,258.91 | 1.88 % | 10,381 | 2.98 % | 4.25 % | 11.50 | 48.69 % |
| 12 years - 13 years | 808,202,614.60 | 2.49 % | 12,640 | 3.63 % | 4.29 % | 12.46 | 53.20 % |
| 13 years - 14 years | 1,177,608,409.59 | 3.63 % | 16,086 | 4.62 % | 4.33 % | 13.48 | 58.78 % |
| 14 years - 15 years | 1,198,569,658.46 | 3.69 % | 15,867 | 4.55 % | 4.02 % | 14.40 | 61.04 % |
| 15 years - 16 years | 1,013,102,721.14 | 3.12 % | 12,417 | 3.56 % | 4.35 % | 15.48 | 68.72 % |
| 16 years - 17 years | 1,309,446,632.34 | 4.03 % | 15,197 | 4.36 % | 4.52 % | 16.44 | 72.35 % |
| 17 years - 18 years | 1,050,948,614.69 | 3.24 % | 12,445 | 3.57 % | 4.36 % | 17.48 | 75.02 % |
| 18 years - 19 years | 1,242,292,026.89 | 3.83 % | 13,750 | 3.95 % | 4.04 % | 18.46 | 75.22 % |
| 19 years - 20 years | 1,924,241,100.83 | 5.93 % | 20,372 | 5.85 % | 3.81 % | 19.53 | 77.35 % |
| 20 years - 21 years | 4,790,689,686.69 | 14.76 % | 43,870 | 12.59 % | 4.09 % | 20.46 | 80.71 % |
| 21 years - 22 years | 4,689,908,047.57 | 14.45 % | 40,392 | 11.59 % | 4.53 % | 21.43 | 88.05 % |
| 22 years - 23 years | 3,707,275,738.94 | 11.42 % | 32,956 | 9.46 % | 4.91 % | 22.39 | 95.31 % |
| 23 years - 24 years | 2,524,197,478.42 | 7.77 % | 23,500 | 6.75 % | 4.77 % | 23.41 | 96.62 % |
| 24 years - 25 years | 609,605,294.35 | 1.88 % | 6,603 | 1.90 % | 4.07 % | 24.44 | 87.22 % |
| 25 years - 26 years | 698,426,335.00 | 2.15 % | 6,836 | 1.96 % | 4.42 % | 25.45 | 86.94 % |
| 26 years - 27 years | 1,133,203,138.07 | 3.49 % | 10,044 | 2.88 % | 4.58 % | 26.47 | 86.05 % |
| 27 years - 28 years | 1,100,036,633.59 | 3.39 % | 9,429 | 2.71 % | 4.24 % | 27.44 | 84.64 % |
| 28 years - 29 years | 395,249,227.23 | 1.22 % | 4,070 | 1.17 % | 3.88 % | 28.39 | 78.20 % |
| 29 years - 30 years | 800,617,012.10 | 2.47 % | 6,793 | 1.95 % | 3.47 % | 29.47 | 83.02 % |
| 30 years >= | 2,454,818.54 | 0.01 % | 58 | 0.02 % | 2.72 % | 30.00 | 63.56 % |
| Unknown | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

8. 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 CLTIMV |
|-----------------------|------------------------------|-----------------|----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| <= 10 % | 57,991,585.47 | 0.18 % | 3,055 | 1.78 % | 4.11 % | 14.72 | 7.09 % |
| 10 % - 20 % | 378,607,682.44 | 1.17 % | 7,894 | 4.60 % | 4.06 % | 16.12 | 15.96 % |
| 20 % - 30 % | 985,066,628.69 | 3.03 % | 12,732 | 7.43 % | 4.09 % | 16.77 | 25.82 % |
| 30 % - 40 % | 1,851,411,784.08 | 5.70 % | 16,987 | 9.91 % | 4.10 % | 17.35 | 36.27 % |
| 40 % - 50 % | 2,915,136,986.76 | 8.98 % | 20,567 | 12.00 % | 4.10 % | 17.87 | 47.24 % |
| 50 % - 60 % | 3,755,144,776.10 | 11.57 % | 21,325 | 12.44 % | 4.11 % | 18.33 | 58.46 % |
| 60 % - 70 % | 4,032,086,846.24 | 12.42 % | 19,363 | 11.29 % | 4.17 % | 19.10 | 69.11 % |
| 70 % - 80 % | 4,003,920,590.93 | 12.33 % | 16,134 | 9.41 % | 4.36 % | 20.34 | 82.97 % |
| 80 % - 90 % | 4,720,776,449.43 | 14.54 % | 17,237 | 10.05 % | 4.44 % | 20.98 | 93.60 % |
| 90 % - 100 % | 5,110,065,639.30 | 15.74 % | 18,625 | 10.86 % | 4.64 % | 21.81 | 105.99 % |
| 100 % - 110 % | 4,656,087,093.40 | 14.34 % | 17,517 | 10.22 % | 4.61 % | 21.88 | 114.46 % |
| 110 % - 120 % | | | | | | | |
| 120 % - 130 % | | | | | | | |
| 130 % - 140 % | | | | | | | |
| 140 % - 150 % | | | | | | | |
| 150 % > | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 171,436 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

9. 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 CLTIMV |
|-----------------------|------------------------------|-----------------|----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| <= 10 % | 107,183,737.24 | 0.33 % | 4,974 | 2.90 % | 4.19 % | 12.02 | 7.34 % |
| 10 % - 20 % | 548,948,478.62 | 1.69 % | 10,864 | 6.34 % | 4.10 % | 13.67 | 15.84 % |
| 20 % - 30 % | 1,112,213,346.38 | 3.43 % | 13,934 | 8.13 % | 4.09 % | 15.29 | 25.36 % |
| 30 % - 40 % | 1,670,352,254.54 | 5.14 % | 15,161 | 8.84 % | 4.10 % | 16.75 | 35.27 % |
| 40 % - 50 % | 2,286,676,012.10 | 7.04 % | 16,116 | 9.40 % | 4.10 % | 17.67 | 45.22 % |
| 50 % - 60 % | 2,947,630,970.16 | 9.08 % | 17,001 | 9.92 % | 4.10 % | 18.42 | 55.18 % |
| 60 % - 70 % | 3,367,854,339.61 | 10.37 % | 16,476 | 9.61 % | 4.11 % | 19.06 | 65.02 % |
| 70 % - 80 % | 3,258,718,110.27 | 10.04 % | 13,872 | 8.09 % | 4.24 % | 19.98 | 74.93 % |
| 80 % - 90 % | 3,537,829,109.84 | 10.90 % | 13,412 | 7.82 % | 4.33 % | 20.70 | 85.08 % |
| 90 % - 100 % | 4,346,345,100.03 | 13.39 % | 15,265 | 8.90 % | 4.43 % | 21.56 | 95.23 % |
| 100 % - 110 % | 4,052,962,945.17 | 12.48 % | 14,224 | 8.30 % | 4.53 % | 22.03 | 104.56 % |
| 110 % - 120 % | 3,312,670,275.67 | 10.20 % | 12,557 | 7.32 % | 4.73 % | 21.53 | 115.00 % |
| 120 % - 130 % | 1,797,255,211.62 | 5.54 % | 7,118 | 4.15 % | 4.87 % | 21.87 | 123.77 % |
| 130 % - 140 % | 119,656,171.59 | 0.37 % | 462 | 0.27 % | 4.92 % | 21.84 | 131.63 % |
| 140 % - 150 % | | | | | | | |
| 150 % > | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 171,436 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

10. 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 CLTIMV |
|-----------------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| <= 0.50 % | 336,380.63 | 0.00 % | 4 | 0.00 % | 0.35 % | 19.54 | 49.82 % |
| 0.50 % - 1.00 % | 402,134.06 | 0.00 % | 3 | 0.00 % | 0.93 % | 20.23 | 95.15 % |
| 1.00 % - 1.50 % | 2,714,618.59 | 0.01 % | 12 | 0.00 % | 1.32 % | 20.35 | 69.41 % |
| 1.50 % - 2.00 % | 354,503,962.12 | 1.09 % | 2,162 | 0.62 % | 1.98 % | 18.71 | 55.68 % |
| 2.00 % - 2.50 % | 1,684,369,336.30 | 5.19 % | 19,186 | 5.51 % | 2.41 % | 18.40 | 58.61 % |
| 2.50 % - 3.00 % | 2,326,551,506.84 | 7.17 % | 27,762 | 7.97 % | 2.74 % | 18.88 | 67.17 % |
| 3.00 % - 3.50 % | 2,756,116,434.64 | 8.49 % | 30,325 | 8.71 % | 3.26 % | 20.14 | 81.47 % |
| 3.50 % - 4.00 % | 3,359,440,220.34 | 10.35 % | 33,408 | 9.59 % | 3.82 % | 19.82 | 73.14 % |
| 4.00 % - 4.50 % | 5,990,977,993.50 | 18.45 % | 59,463 | 17.07 % | 4.29 % | 19.87 | 77.33 % |
| 4.50 % - 5.00 % | 7,403,441,929.51 | 22.80 % | 73,635 | 21.14 % | 4.77 % | 20.50 | 84.80 % |
| 5.00 % - 5.50 % | 5,224,425,343.75 | 16.09 % | 56,306 | 16.16 % | 5.25 % | 20.97 | 89.98 % |
| 5.50 % - 6.00 % | 2,579,658,096.72 | 7.95 % | 33,526 | 9.62 % | 5.75 % | 19.51 | 84.91 % |
| 6.00 % - 6.50 % | 670,097,316.62 | 2.06 % | 10,493 | 3.01 % | 6.22 % | 16.91 | 76.56 % |
| 6.50 % - 7.00 % | 100,479,775.46 | 0.31 % | 1,737 | 0.50 % | 6.71 % | 13.99 | 62.68 % |
| 7.00 % > | 12,587,249.60 | 0.04 % | 336 | 0.10 % | 7.35 % | 11.08 | 45.37 % |
| Unknown | 193,764.16 | 0.00 % | 3 | 0.00 % | | 0.17 | 63.36 % |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

11. 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 CLTIMV |
|-----------------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| < 1 year | 8,439,635,708.23 | 26.00 % | 90,573 | 26.00 % | 3.46 % | 18.87 | 74.70 % |
| 1 year - 2 years | 4,172,999,248.88 | 12.85 % | 43,179 | 12.39 % | 4.53 % | 20.10 | 83.35 % |
| 2 years - 3 years | 4,924,063,121.77 | 15.17 % | 51,594 | 14.81 % | 4.75 % | 20.75 | 86.97 % |
| 3 years - 4 years | 3,284,224,103.51 | 10.12 % | 38,626 | 11.09 % | 4.93 % | 19.86 | 82.99 % |
| 4 years - 5 years | 1,878,187,250.41 | 5.79 % | 22,683 | 6.51 % | 4.28 % | 19.58 | 75.60 % |
| 5 years - 6 years | 1,643,902,499.94 | 5.06 % | 17,639 | 5.06 % | 4.60 % | 19.45 | 75.24 % |
| 6 years - 7 years | 2,272,882,890.49 | 7.00 % | 22,541 | 6.47 % | 4.87 % | 21.00 | 83.03 % |
| 7 years - 8 years | 821,467,061.29 | 2.53 % | 9,190 | 2.64 % | 5.13 % | 21.66 | 78.68 % |
| 8 years - 9 years | 704,690,865.76 | 2.17 % | 9,187 | 2.64 % | 4.65 % | 19.12 | 68.51 % |
| 9 years - 10 years | 1,365,242,339.99 | 4.21 % | 14,709 | 4.22 % | 3.63 % | 21.13 | 73.16 % |
| 10 years - 11 years | 781,515,037.82 | 2.41 % | 7,459 | 2.14 % | 4.51 % | 19.53 | 78.54 % |
| 11 years - 12 years | 892,912,352.19 | 2.75 % | 7,977 | 2.29 % | 4.80 % | 20.73 | 82.29 % |
| 12 years - 13 years | 258,988,774.21 | 0.80 % | 2,494 | 0.72 % | 5.37 % | 20.49 | 83.68 % |
| 13 years - 14 years | 158,593,958.32 | 0.49 % | 2,008 | 0.58 % | 5.60 % | 18.84 | 75.00 % |
| 14 years - 15 years | 102,407,197.89 | 0.32 % | 1,365 | 0.39 % | 4.24 % | 17.49 | 62.56 % |
| 15 years - 16 years | 60,593,099.42 | 0.19 % | 587 | 0.17 % | 5.35 % | 20.11 | 78.43 % |
| 16 years - 17 years | 102,879,655.73 | 0.32 % | 1,038 | 0.30 % | 5.59 % | 20.65 | 80.03 % |
| 17 years - 18 years | 38,732,425.39 | 0.12 % | 359 | 0.10 % | 5.73 % | 19.33 | 80.81 % |
| 18 years - 19 years | 47,119,430.78 | 0.15 % | 463 | 0.13 % | 5.37 % | 19.79 | 80.85 % |
| 19 years - 20 years | 177,874,078.84 | 0.55 % | 1,645 | 0.47 % | 4.38 % | 22.13 | 78.25 % |
| 20 years - 21 years | 167,576,632.69 | 0.52 % | 1,508 | 0.43 % | 4.66 % | 20.41 | 80.27 % |
| 21 years - 22 years | 66,993,447.85 | 0.21 % | 561 | 0.16 % | 5.10 % | 21.77 | 86.32 % |
| 22 years - 23 years | 41,478,432.79 | 0.13 % | 386 | 0.11 % | 5.56 % | 22.44 | 95.01 % |
| 23 years - 24 years | 36,012,413.96 | 0.11 % | 340 | 0.10 % | 6.03 % | 23.54 | 95.30 % |
| 24 years - 25 years | 2,765,071.88 | 0.01 % | 34 | 0.01 % | 5.93 % | 24.56 | 80.89 % |
| 25 years - 26 years | 5,138,636.99 | 0.02 % | 44 | 0.01 % | 5.77 % | 25.46 | 82.95 % |
| 26 years - 27 years | 14,441,857.12 | 0.04 % | 134 | 0.04 % | 5.60 % | 26.51 | 81.87 % |
| 27 years - 28 years | 2,135,755.39 | 0.01 % | 27 | 0.01 % | 6.37 % | 27.37 | 76.80 % |
| 28 years - 29 years | 274,551.67 | 0.00 % | 5 | 0.00 % | 5.71 % | 28.16 | 71.19 % |
| 29 years - 30 years | 568,161.64 | 0.00 % | 6 | 0.00 % | 4.89 % | 29.56 | 80.50 % |
| 30 years >= | | | | | | | |
| Unknown | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

12. Interest Payment Type

| Description | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|--------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| Fixed | 29,259,200,842.45 | 90.12 % | 315,214 | 90.48 % | 4.54 % | 20.02 | 80.23 % |
| Floating | 3,207,095,220.39 | 9.88 % | 33,147 | 9.52 % | 2.61 % | 19.15 | 73.68 % |
| Unknown | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

13. Property Description

| Description | Aggregate Outstanding Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|--------------|------------------------------|-----------------|----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| House | 28,570,084,649.90 | 88.00 % | 148,305 | 86.51 % | 4.33 % | 19.78 | 78.71 % |
| Appartment | 3,863,001,344.56 | 11.90 % | 22,911 | 13.36 % | 4.45 % | 21.06 | 85.82 % |
| Business | | | | | | | |
| Other | 33,210,068.38 | 0.10 % | 220 | 0.13 % | 5.27 % | 21.83 | 97.24 % |
| Total | 32,466,296,062.84 | 100.00 % | 171,436 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

14. Geographical Distribution (by Province)

| Description | Aggregate Outstanding Amount | % of Total | Nr of Loans | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|---------------|------------------------------|-----------------|----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| Drenthe | 778,963,355.53 | 2.40 % | 4,883 | 2.85 % | 4.24 % | 19.34 | 77.87 % |
| Flevoland | 749,441,849.51 | 2.31 % | 4,324 | 2.52 % | 4.46 % | 19.62 | 89.12 % |
| Friesland | 835,085,073.95 | 2.57 % | 5,531 | 3.23 % | 4.27 % | 19.45 | 81.17 % |
| Gelderland | 3,577,217,490.54 | 11.02 % | 19,095 | 11.14 % | 4.28 % | 19.72 | 79.72 % |
| Groningen | 906,577,871.55 | 2.79 % | 6,569 | 3.83 % | 4.38 % | 19.56 | 78.88 % |
| Limburg | 1,599,776,050.12 | 4.93 % | 10,080 | 5.88 % | 4.42 % | 19.17 | 82.89 % |
| Noord-Brabant | 4,905,113,723.76 | 15.11 % | 26,010 | 15.17 % | 4.35 % | 19.95 | 79.87 % |
| Noord-Holland | 7,012,529,465.51 | 21.60 % | 31,531 | 18.39 % | 4.32 % | 20.54 | 78.73 % |
| Overijssel | 1,622,559,353.93 | 5.00 % | 10,126 | 5.91 % | 4.29 % | 19.62 | 78.36 % |
| Utrecht | 2,851,879,326.49 | 8.78 % | 13,272 | 7.74 % | 4.36 % | 20.06 | 75.86 % |
| Zeeland | 530,198,569.42 | 1.63 % | 3,504 | 2.04 % | 4.41 % | 19.34 | 71.94 % |
| Zuid-Holland | 7,096,953,932.53 | 21.86 % | 36,511 | 21.30 % | 4.40 % | 19.88 | 80.82 % |
| Unknown | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 171,436 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

15. Occupancy

| Description | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|----------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| Owner Occupied | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |
| Buy-to-let | | | | | | | |
| Unknown | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

16. Loanpart Payment Frequency

| Description | Aggregate Outstanding Amount | % of Total | Nr of Loanparts | % of Total | Weighted Average Coupon | Weighted Average Maturity (year) | Weighted Average CLTIMV |
|---------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| Monthly | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |
| Quarterly | | | | | | | |
| Semi-annually | | | | | | | |
| Annually | | | | | | | |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

17. 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 CLTIMV |
|---------------|------------------------------|-----------------|-----------------|-----------------|-------------------------|----------------------------------|-------------------------|
| NHG Loans | | | | | | | |
| Non NHG Loans | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |
| Total | 32,466,296,062.84 | 100.00 % | 348,361 | 100.00 % | 4.35 % | 19.94 | 79.58 % |

Glossary

| Term | Definition / Calculation |
|----------------------|--|
| 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. |
| ACT 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. |
| ACT 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. |
| ACT C | The aggregate amount of all Transferred Collateral in cash which has not been applied in accordance with the Trust Deed. |
| ACT 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. |
| ACT E | The aggregate amount standing to the credit of the Pre-Maturity Liquidity Ledger. |
| ACT 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. |
| ACT 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. |
| ACT 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. |
| ACT 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 . |
| Asset Percentage | 92.5% or such lower percentage figure as is determined from time to time in accordance with the Asset Monitoring Agreement. |
| 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. |
| 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. |

| Term | Definition / Calculation |
|-----------------------------------|--|
| 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. |
| Originators | ABN AMRO Bank, ABN AMRO Hypotheken Groep B.V., MoneYou B.V. and WoonNexxt 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. |

Contact Information

| | | | |
|-----------------------------|---|-------------------------------|---|
| Account Bank | 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 |
| Covered Bond Company | ABN AMRO Covered Bond Company B.V. Prins Bernhardplein 200 1097 JB Amsterdam the Netherlands | IRS Counterparty | ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands |
| Issuer | ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands | Legal Advisor | Clifford Change LLP Droogbak 1A 1013 GE Amsterdam the Netherlands |
| Listing Agent | ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands | Principal Paying Agent | ABN AMRO Bank N.V. (Paying Agent) Kemelstede 2 4817 ST Breda the Netherlands |
| Registrar | ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands | Security Trustee | Stichting Trustee ABN AMRO Covered Bond Company Hoogoorddreef 15 1101 BA Amsterdam the Netherlands |
| Servicer | ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands | TRS Counterparty | ABN AMRO Bank N.V. Gustav Mahlerlaan 10 1082 PP Amsterdam the Netherlands |