

# **ABN AMRO Bank N.V.**

## **Monthly Investor Report**

### **Dutch National Transparency Template Covered Bond**

Reporting period: 1 October 2016 - 31 October 2016

Reporting Date: 28 November 2016

**AMOUNTS ARE IN EURO**

**Daniëlle Boerendans / Annemarie Coldeweijer**

**[danielle.boerendans@nl.abnamro.com](mailto:danielle.boerendans@nl.abnamro.com) /  
[annemarie.coldeweijer@nl.abnamro.com](mailto:annemarie.coldeweijer@nl.abnamro.com)  
[www.abnamro.com/nl/investor-relations/debt-investors/covered-bonds](http://www.abnamro.com/nl/investor-relations/debt-investors/covered-bonds)**



**Report Version 2.1 - February 2016**

---

## Table of Contents

---

	Page
Covered Bonds	3
Asset Cover Test	8
Counterparty Credit Ratings & Triggers	9
Ledgers & Investments	10
Regulatory Information	11
Stratifications	12
Glossary	30
Contact Information	32

## Covered Bonds

Series	ISIN	Currency	Initial Principal Balance*	Outstanding Amount*	Coupon	Issuance Date	Maturity Date	IRS Counterparty	Redemption Type	LCR HQLA Category
CB07	XS0252108674	EUR	20,000,000	20,000,000	Zero-coupon	04/05/06	04/05/36		Hard Bullet	No
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		Hard Bullet	No
CB14		EUR	10,000,000	10,000,000	4.5100%	01/12/06	01/12/36		Hard Bullet	No
CB15		EUR	10,000,000	10,000,000	4.5100%	01/12/06	01/12/36		Hard Bullet	No
CB16		EUR	25,000,000	25,000,000	7.0000%	01/12/06	01/12/26		Hard Bullet	No
CB19		EUR	90,000,000	90,000,000	4.0630%	20/12/06	21/01/19		Hard Bullet	No
CB22		EUR	100,000,000	100,000,000	4.0760%	20/12/06	20/01/20		Hard Bullet	No
CB24		EUR	10,000,000	10,000,000	4.1500%	28/12/06	28/12/20		Hard Bullet	No
CB25		EUR	10,000,000	10,000,000	4.1500%	28/12/06	28/12/20		Hard Bullet	No
CB26		EUR	200,000,000	200,000,000	4.1700%	09/01/07	09/07/18		Hard Bullet	No
CB27		EUR	200,000,000	200,000,000	4.1850%	09/01/07	09/07/19		Hard Bullet	No
CB28		EUR	10,000,000	10,000,000	4.2890%	10/01/07	28/01/27		Hard Bullet	No
CB29		EUR	40,000,000	40,000,000	4.2890%	10/01/07	28/01/27		Hard Bullet	No
CB34		EUR	10,000,000	10,000,000	4.3200%	25/01/07	25/01/19		Hard Bullet	No
CB35		EUR	10,000,000	10,000,000	4.3200%	25/01/07	25/01/19		Hard Bullet	No
CB30		EUR	10,000,000	10,000,000	4.6300%	02/02/07	02/02/37		Hard Bullet	No
CB31		EUR	10,000,000	10,000,000	4.6300%	02/02/07	02/02/37		Hard Bullet	No
CB37		EUR	20,000,000	20,000,000	4.4000%	02/02/07	28/04/27		Hard Bullet	No
CB38		EUR	10,000,000	10,000,000	4.4000%	02/02/07	28/04/27		Hard Bullet	No
CB36	XS0284651493	EUR	200,000,000	50,000,000	Euribor-3M + 0.0000%	20/02/07	20/03/17		Hard Bullet	No
CB41	XS0289334368	EUR	1,500,000,000	1,500,000,000	4.2500%	01/03/07	01/03/17		Soft Bullet	1
CB39		EUR	10,000,000	10,000,000	4.7000%	02/03/07	02/03/37		Hard Bullet	No
CB40		EUR	5,000,000	5,000,000	4.7000%	02/03/07	02/03/37		Hard Bullet	No
CB42	XS0290939460	EUR	100,000,000	100,000,000	Euribor-3M - 0.0100%	23/03/07	20/03/17		Hard Bullet	No
CB44	XS0292285664	EUR	150,000,000	50,000,000	Euribor-3M - 0.0100%	17/04/07	20/06/17		Hard Bullet	No
CB45	XS0295373566	EUR	145,300,000	58,700,000	Euribor-3M + 0.0000%	25/04/07	20/06/17		Hard Bullet	No
CB48		EUR	31,000,000	31,000,000	4.9600%	11/07/07	29/08/17		Hard Bullet	No
CB23	XS0280601146	EUR	110,000,000	110,000,000	Euribor-3M + 0.0000%	18/07/07	27/12/16		Hard Bullet	No
CB49	XS0315797679	EUR	100,000,000	100,000,000	Euribor-3M + 0.0000%	30/08/07	20/09/17		Hard Bullet	No
CB51		EUR	10,000,000	10,000,000	5.1300%	01/04/08	01/04/38		Hard Bullet	No
CBB6	XS0519053184	EUR	2,000,000,000	2,000,000,000	3.6250%	22/06/10	22/06/20		Soft Bullet	1
CB52		EUR	22,000,000	22,000,000	4.2000%	16/07/10	16/07/40		Hard Bullet	No
CB53		EUR	67,000,000	67,000,000	4.0000%	22/07/10	22/07/30		Hard Bullet	No
CB54		EUR	35,000,000	35,000,000	4.0000%	30/07/10	30/07/29		Hard Bullet	No
CB55		EUR	40,000,000	40,000,000	4.0000%	30/07/10	30/07/30		Hard Bullet	No
CB56		EUR	40,000,000	40,000,000	3.0425%	04/08/10	04/08/17		Hard Bullet	No
CB57		EUR	24,000,000	24,000,000	3.4850%	04/08/10	04/08/20		Hard Bullet	No
CB58		EUR	4,000,000	4,000,000	3.9600%	04/08/10	04/08/27		Hard Bullet	No
CB59		EUR	90,000,000	90,000,000	3.9900%	04/08/10	04/08/28		Hard Bullet	No
CB60		EUR	50,000,000	50,000,000	3.9400%	04/08/10	04/08/27		Hard Bullet	No
CB62		EUR	30,500,000	30,500,000	2.8780%	16/08/10	16/08/17		Hard Bullet	No
CB63		EUR	21,000,000	21,000,000	3.6650%	16/08/10	16/08/24		Hard Bullet	No
CB64		EUR	65,500,000	65,500,000	3.8300%	16/08/10	16/08/28		Hard Bullet	No

Investor Report: 1 October 2016 - 31 October 2016

Series	ISIN	Currency	Initial Principal Balance*	Outstanding Amount*	Coupon	Issuance Date	Maturity Date	IRS Counterparty	Redemption Type	LCR HQLA Category
CB66		EUR	47,000,000	47,000,000	Other	18/08/10	15/08/25		Hard Bullet	No
CB65		EUR	50,000,000	50,000,000	4.0300%	19/08/10	19/08/30		Hard Bullet	No
CB67		EUR	10,000,000	10,000,000	3.5050%	15/09/10	15/09/33		Hard Bullet	No
CBB7	XS0543370430	EUR	1,500,000,000	1,500,000,000	3.5000%	21/09/10	21/09/22		Soft Bullet	1
CB68		EUR	20,000,000	20,000,000	3.5200%	23/09/10	23/09/25		Hard Bullet	No
CB69	XS0550960313	NOK	650,000,000	650,000,000	4.5000%	20/10/10	20/10/20	ABN AMRO Bank N.V.	Hard Bullet	No
		EUR*	80,059,121	80,059,121						
CB72	XS0553043786	EUR	10,000,000	10,000,000	4.0000%	28/10/10	28/10/30		Hard Bullet	No
CB73	XS0553043943	EUR	10,000,000	10,000,000	4.0100%	28/10/10	28/10/31		Hard Bullet	No
CB71		EUR	60,000,000	60,000,000	3.5000%	29/10/10	29/10/29		Hard Bullet	No
CB74		EUR	10,000,000	10,000,000	3.9700%	04/11/10	04/11/30		Hard Bullet	No
CB75		EUR	10,000,000	10,000,000	4.1500%	04/11/10	04/11/30		Hard Bullet	No
CB76		EUR	15,000,000	15,000,000	4.3200%	26/11/10	26/11/40		Hard Bullet	No
CB78	XS0565716122	NOK	500,000,000	500,000,000	4.8000%	03/12/10	03/12/20	ABN AMRO Bank N.V.	Hard Bullet	No
		EUR*	61,199,510	61,199,510						
CB79		EUR	10,000,000	10,000,000	4.5000%	21/12/10	20/12/30		Hard Bullet	No
CBB8	XS0576912124	EUR	1,550,000,000	1,550,000,000	3.5000%	12/01/11	12/01/18		Soft Bullet	1
CB80		EUR	21,000,000	21,000,000	4.3700%	14/01/11	14/11/31		Hard Bullet	No
CB81		EUR	31,000,000	31,000,000	4.5600%	18/01/11	18/01/41		Hard Bullet	No
CB82		EUR	64,000,000	64,000,000	4.2200%	18/01/11	18/01/27		Hard Bullet	No
CB84		EUR	25,000,000	25,000,000	3.5650%	03/02/11	05/02/18		Hard Bullet	No
CB85		EUR	5,000,000	5,000,000	4.1800%	04/02/11	04/02/26		Hard Bullet	No
CB83	CH012355424	CHF	150,000,000	150,000,000	2.2500%	10/02/11	10/07/18	ABN AMRO Bank N.V.	Hard Bullet	No
		EUR*	116,731,518	116,731,518						
CB86	XS0592463136	NOK	500,000,000	500,000,000	5.4000%	18/02/11	18/02/26	ABN AMRO Bank N.V.	Hard Bullet	No
		EUR*	63,613,232	63,613,232						
CB87		EUR	15,000,000	15,000,000	4.1200%	28/02/11	28/02/24		Hard Bullet	No
CB88		EUR	127,000,000	127,000,000	4.0700%	11/03/11	11/03/21		Hard Bullet	No
CB89		EUR	15,000,000	15,000,000	4.4200%	16/03/11	26/09/31		Hard Bullet	No
CB90		EUR	20,000,000	20,000,000	4.7000%	28/03/11	28/03/31		Hard Bullet	No
CB91		EUR	100,000,000	100,000,000	Other	04/04/11	04/04/31		Hard Bullet	No
CBB9	XS0613145712	EUR	2,000,000,000	2,000,000,000	4.2500%	06/04/11	06/04/21		Soft Bullet	1
CB93		EUR	10,000,000	10,000,000	4.5900%	08/04/11	08/04/26		Hard Bullet	No
CB94		EUR	15,000,000	15,000,000	4.5850%	13/04/11	22/09/26		Hard Bullet	No
CB96		EUR	25,000,000	25,000,000	4.4800%	13/04/11	13/04/23		Hard Bullet	No
CB95		EUR	15,000,000	15,000,000	4.7300%	15/04/11	15/04/31		Hard Bullet	No
CB97	XS0618836497	EUR	15,000,000	15,000,000	Other	18/04/11	18/04/31		Hard Bullet	No
CB98	XS0619628083	EUR	15,000,000	15,000,000	Euribor-3M + 0.7000%	21/04/11	21/04/21		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		Hard Bullet	No
CB100		EUR	21,000,000	21,000,000	4.8000%	20/05/11	20/05/41		Hard Bullet	No
CB104		EUR	70,000,000	70,000,000	4.0800%	01/06/11	01/06/23		Hard Bullet	No
CB105		EUR	70,000,000	70,000,000	4.3000%	01/06/11	01/06/29		Hard Bullet	No
CB101		EUR	30,000,000	30,000,000	4.5500%	03/06/11	03/06/31		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		Hard Bullet	No

Investor Report: 1 October 2016 - 31 October 2016

Series	ISIN	Currency	Initial Principal Balance*	Outstanding Amount*	Coupon	Issuance Date	Maturity Date	IRS Counterparty	Redemption Type	LCR HQLA Category
CB106		EUR	25,000,000	25,000,000	4.3400%	16/06/11	16/06/31		Hard Bullet	No
CB107		EUR	50,000,000	50,000,000	4.3000%	24/06/11	24/06/26		Hard Bullet	No
CB108		EUR	50,000,000	50,000,000	4.3500%	24/06/11	24/06/31		Hard Bullet	No
CB109		EUR	20,000,000	20,000,000	4.3400%	06/07/11	06/07/26		Hard Bullet	No
CB110		EUR	35,000,000	35,000,000	4.1700%	07/07/11	07/07/23		Hard Bullet	No
CB111		EUR	20,000,000	20,000,000	4.2400%	08/07/11	08/07/24		Hard Bullet	No
CB112		EUR	25,000,000	25,000,000	4.4100%	14/07/11	14/07/31		Hard Bullet	No
CB113		EUR	60,000,000	60,000,000	3.8500%	01/08/11	02/08/21		Hard Bullet	No
CB114		EUR	21,000,000	21,000,000	4.2500%	25/08/11	25/08/31		Hard Bullet	No
CB115		EUR	250,000,000	250,000,000	3.5000%	16/11/11	16/11/27		Hard Bullet	No
CB116		EUR	250,000,000	250,000,000	3.5000%	16/11/11	16/11/28		Hard Bullet	No
CB117		EUR	10,000,000	10,000,000	3.5800%	22/11/11	22/11/27		Hard Bullet	No
CB118		EUR	50,000,000	50,000,000	3.5000%	22/11/11	22/11/27		Hard Bullet	No
CB119		EUR	50,000,000	50,000,000	3.5000%	22/11/11	22/11/28		Hard Bullet	No
CB120		EUR	5,000,000	5,000,000	3.5000%	24/11/11	24/11/28		Hard Bullet	No
CB121		EUR	20,000,000	20,000,000	3.7700%	29/12/11	29/12/31		Hard Bullet	No
CB122	XS0729611706	EUR	15,000,000	15,000,000	Euribor-3M + 0.7400%	11/01/12	29/03/21		Hard Bullet	No
CBB10	XS0732631824	EUR	1,000,000,000	1,000,000,000	3.5000%	18/01/12	18/01/22		Soft Bullet	1
CB123	XS0737138205	NOK EUR*	1,000,000,000 130,565,348	1,000,000,000 130,565,348	4.6700%	02/02/12	02/02/22	ABN AMRO Bank N.V.	Hard Bullet	No
CB124		EUR	30,000,000	30,000,000	3.4200%	13/02/12	13/02/30		Hard Bullet	No
CB126	XS0766347933	EUR	80,000,000	80,000,000	Euribor-3M + 0.8000%	30/03/12	30/03/24		Hard Bullet	No
CB127		EUR	10,000,000	10,000,000	Euribor-6M + 0.1900%	10/04/12	10/04/17		Hard Bullet	No
CB125	CH0182595105	CHF EUR*	150,000,000 124,515,820	150,000,000 124,515,820	1.0000%	19/04/12	19/04/17	ABN AMRO Bank N.V.	Hard Bullet	No
CB128	XS0773649438	EUR	60,000,000	60,000,000	3.2200%	19/04/12	19/04/27		Hard Bullet	No
CB129		EUR	10,000,000	10,000,000	2.7900%	01/06/12	01/06/27		Hard Bullet	No
CB130		EUR	10,000,000	10,000,000	1.8220%	07/06/12	07/06/19		Hard Bullet	No
CB132		EUR	60,000,000	60,000,000	2.7550%	18/06/12	18/06/29		Hard Bullet	No
CB131		EUR	35,000,000	35,000,000	2.7750%	19/06/12	19/06/28		Hard Bullet	No
CB133		EUR	50,000,000	50,000,000	3.5000%	02/07/12	02/07/42		Hard Bullet	No
CB135	XS0804198488	SEK EUR*	300,000,000 34,782,609	300,000,000 34,782,609	Euribor-3M + 0.8450%	13/07/12	13/07/17	ABN AMRO Bank N.V.	Hard Bullet	No
CB134	CH0188726852	CHF EUR*	200,000,000 166,597,265	200,000,000 166,597,265	1.5000%	18/07/12	18/07/23	ABN AMRO Bank N.V.	Hard Bullet	No
CB136	XS0807189690	EUR	90,000,000	90,000,000	2.7900%	26/07/12	26/07/29		Hard Bullet	No
CB137		EUR	50,000,000	50,000,000	2.5100%	30/07/12	30/07/25		Hard Bullet	No
CBB11	XS0810731637	EUR	1,500,000,000	1,500,000,000	1.8750%	31/07/12	31/07/19		Soft Bullet	1
CB138		EUR	52,000,000	52,000,000	2.7000%	29/10/12	29/10/29		Hard Bullet	No
CB139		EUR	25,000,000	25,000,000	2.5000%	29/10/12	29/10/25		Hard Bullet	No
CB140		EUR	25,000,000	25,000,000	2.4100%	29/10/12	29/10/24		Hard Bullet	No
CB141	XS0866439879	EUR	10,000,000	10,000,000	Euribor-3M + 0.3600%	14/12/12	14/12/22		Hard Bullet	No
CB142		EUR	7,500,000	7,500,000	3.0400%	28/12/12	28/12/52		Hard Bullet	No
CB143	XS0875036237	EUR	70,000,000	70,000,000	Euribor-3M + 0.3000%	17/01/13	17/01/20		Hard Bullet	No
CB144	XS0876056390	EUR	10,000,000	10,000,000	Euribor-3M + 0.3500%	18/01/13	18/01/22		Hard Bullet	No
CB145		EUR	25,000,000	25,000,000	2.4200%	31/01/13	31/01/28		Hard Bullet	No
CB146	XS0905929716	EUR	20,000,000	20,000,000	3.0600%	20/03/13	20/03/43		Hard Bullet	No

Investor Report: 1 October 2016 - 31 October 2016

Series	ISIN	Currency	Initial Principal Balance*	Outstanding Amount*	Coupon	Issuance Date	Maturity Date	IRS Counterparty	Redemption Type	LCR HQLA Category
CB147	XS0938220216	EUR	25,000,000	25,000,000	2.5100%	31/05/13	31/05/33		Hard Bullet	No
CB148	XS0940750762	EUR	50,000,000	50,000,000	3.0300%	05/06/13	05/06/43		Hard Bullet	No
CB149		EUR	10,000,000	10,000,000	2.0400%	20/06/13	20/06/23		Hard Bullet	No
CB150		EUR	50,000,000	50,000,000	2.4200%	02/07/13	02/07/25		Hard Bullet	No
CB151		EUR	54,000,000	54,000,000	2.4550%	02/07/13	02/07/25		Hard Bullet	No
CB153		EUR	37,000,000	37,000,000	3.0770%	03/07/13	03/07/43		Hard Bullet	No
CB152		EUR	50,000,000	50,000,000	3.2220%	05/07/13	05/07/46		Hard Bullet	No
CB154		EUR	50,000,000	50,000,000	3.1660%	09/07/13	09/07/46		Hard Bullet	No
CB155		EUR	15,000,000	15,000,000	2.3600%	12/07/13	14/07/25		Hard Bullet	No
CB156		EUR	50,000,000	50,000,000	3.1830%	14/08/13	14/02/45		Hard Bullet	No
CB157		EUR	10,000,000	10,000,000	2.5000%	26/08/13	26/10/23		Hard Bullet	No
CBB12	XS0968926757	EUR	1,500,000,000	1,500,000,000	2.5000%	05/09/13	05/09/23		Soft Bullet	1
CB158	XS10052991650	EUR	30,000,000	30,000,000	3.1000%	18/12/13	18/12/33		Hard Bullet	No
CB159		EUR	10,000,000	10,000,000	3.0650%	20/12/13	20/12/33		Hard Bullet	No
CBB13	XS1020769748	EUR	1,500,000,000	1,500,000,000	2.3750%	23/01/14	23/01/24		Soft Bullet	1
CB160		EUR	15,000,000	15,000,000	2.5050%	12/02/14	12/02/29		Hard Bullet	No
CB161		EUR	25,000,000	25,000,000	2.5600%	20/02/14	20/02/29		Hard Bullet	No
CB162		EUR	5,000,000	5,000,000	2.0500%	28/02/14	28/02/24		Hard Bullet	No
CB163		EUR	15,000,000	15,000,000	3.0430%	11/03/14	11/03/44		Hard Bullet	No
CB165		EUR	15,000,000	15,000,000	2.4700%	24/03/14	24/11/28		Hard Bullet	No
CB164		EUR	30,000,000	30,000,000	3.0250%	01/04/14	01/04/44		Hard Bullet	No
CB166		EUR	28,000,000	28,000,000	3.0350%	14/04/14	14/04/44		Hard Bullet	No
CB167		EUR	20,000,000	20,000,000	2.9120%	17/04/14	17/04/39		Hard Bullet	No
CB168		EUR	50,000,000	50,000,000	2.1360%	22/04/14	22/04/26		Hard Bullet	No
CB169		EUR	17,000,000	17,000,000	2.6370%	28/05/14	28/05/36		Hard Bullet	No
CB170	XS1113370123	EUR	15,000,000	15,000,000	Euribor-3M + 0.0000%	26/09/14	26/09/22		Hard Bullet	No
CB171	XS1218969746	EUR	20,000,000	20,000,000	1.4250%	17/04/15	17/04/45		Soft Bullet	No
CB172		EUR	25,000,000	25,000,000	1.1300%	22/04/15	22/04/35		Soft Bullet	No
CB173		EUR	45,000,000	45,000,000	2.0275%	29/06/15	02/07/35		Soft Bullet	No
CB174		EUR	30,000,000	30,000,000	2.0000%	29/06/15	02/07/35		Soft Bullet	No
CB175		EUR	40,000,000	40,000,000	2.2150%	02/07/15	06/07/45		Soft Bullet	No
CB176		EUR	15,000,000	15,000,000	1.6550%	07/07/15	21/09/35		Soft Bullet	No
CB177		EUR	15,000,000	15,000,000	1.6000%	16/07/15	16/07/35		Soft Bullet	No
CB178		EUR	20,000,000	20,000,000	2.4800%	21/07/15	21/07/46		Soft Bullet	No
CB179		EUR	50,000,000	50,000,000	2.1650%	24/07/15	24/07/46		Soft Bullet	No
CB180		EUR	25,000,000	25,000,000	1.8500%	10/08/15	10/08/35		Soft Bullet	No
CB181		EUR	10,000,000	10,000,000	1.9150%	28/09/15	28/09/38		Soft Bullet	No
CBB14	XS1298431799	EUR	1,500,000,000	1,750,000,000	1.5000%	30/09/15	30/09/30		Soft Bullet	1
CBB14-2	XS1327551088	EUR	250,000,000	0	1.5000%	01/12/15	30/09/30		Soft Bullet	2A
CB182		EUR	26,000,000	26,000,000	1.7750%	15/10/15	15/10/35		Soft Bullet	No
CB183	XS1307243532	EUR	35,000,000	35,000,000	1.8030%	15/10/15	15/10/35		Soft Bullet	No
CB184	XS1324462966	EUR	50,000,000	50,000,000	1.7950%	26/11/15	26/11/35		Soft Bullet	No
CBB15	XS1344751968	EUR	1,250,000,000	1,250,000,000	0.8800%	14/01/16	14/01/26		Soft Bullet	1
CB185R		EUR	25,000,000	25,000,000	2.0600%	22/01/16	22/01/46		Soft Bullet	No
CB186R		EUR	50,000,000	50,000,000	1.9910%	22/01/16	22/01/46		Soft Bullet	No
CB187	XS1374540760	EUR	40,000,000	40,000,000	1.1900%	07/03/16	07/03/36		Soft Bullet	No
CB188	XS1377257032	EUR	30,000,000	30,000,000	1.2900%	10/03/16	10/03/36		Soft Bullet	No
CB189	XS1381467585	EUR	25,000,000	25,000,000	1.5130%	18/03/16	18/03/36		Soft Bullet	No

Investor Report: 1 October 2016 - 31 October 2016

Series	ISIN	Currency	Initial Principal Balance*	Outstanding Amount*	Coupon	Issuance Date	Maturity Date	IRS Counterparty	Redemption Type	LCR HQLA Category
CBB16	XS1394791492	EUR	2,250,000,000	2,250,000,000	1.0000%	13/04/16	13/04/31		Soft Bullet	1
CB190		EUR	15,000,000	15,000,000	0.7500%	15/09/16	22/09/36		Soft Bullet	No
CB191		EUR	11,000,000	11,000,000	1.2250%	19/10/16	19/10/46		Soft Bullet	No
CB192		EUR	50,000,000	50,000,000	1.0550%	21/10/16	21/10/36		Soft Bullet	No
CB193		EUR	50,000,000	50,000,000	1.4300%	25/10/16	25/10/46		Soft Bullet	No
CB194		EUR	15,000,000	15,000,000	0.8920%	26/10/16	27/10/36		Soft Bullet	No
CB195		EUR	32,000,000	32,000,000	1.4080%	26/10/16	29/10/46		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	26,941,251,052.74
B	0.00
C	0.00
D	0.00
E	745,000,000.00
X	0.00
Y	0.00
Z	0.00

Total: A+B+C+D+E-X-Y-Z	27,686,251,052.74
------------------------	-------------------

Outstanding bonds	26,396,194,612.00
-------------------	-------------------

Pass/Fail	Pass
-----------	------

ACT Cover Ratio	104.89 %
-----------------	----------

### Parameters

Asset percentage	76.00 %
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	31.58 %
Available Nominal OC	34.29 %



**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 / A1	F1 / A	F1 / A+	N/A / N/A	R-1 / A	Replace
IRS Counterparty	ABN AMRO Bank N.V.	A-1 / A	A-1 / A	P1 / A2	P1 / A1	F1 / A	F1 / A+	N/A / N/A	R-1 / A	Post Collateral
Servicer	ABN AMRO Bank N.V.	A-2 / BBB	A-1 / A	NR / Baa3	P1 / A1	NR / BBB-	F1 / A+	N/A / N/A	R-1 / A	Replace

\* 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
<b>Total</b>	<b>0.00</b>

**Investments**

Substitution Assets Balance	0.00
Authorised Investments Balance	0.00
<b>Total</b>	<b>0.00</b>

**Liquidity Buffer**

	Outflows	803,396,645.41
<b>Required Liquidity Buffer</b>		<b>803,396,645.41</b>
	Inflows	927,579,419.89
	Cash	745,000,000.00
	Bonds	
<b>Available Liquidity Buffer</b>		<b>1,672,579,419.89</b>

## 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 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	37,584,740,025.67
Value of saving deposits	1,703,142,930.34
Net principal balance	35,881,597,095.33
Construction Deposits	105,933,242.66
Net principal balance excl. Construction and Saving Deposits	35,775,663,852.67
Number of loans	184,891
Number of loanparts	378,865
Average principal balance (borrower)	194,068.92
Average principal balance (loanpart)	94,708.13
Weighted average current interest rate	3.80 %
Weighted average maturity (in years)	20.25
Weighted average remaining time to interest reset (in years)	5.92
Weighted average seasoning (in years)	6.25
Weighted average CLTOMV	73.46 %
Weighted average CLTIMV	73.29 %
Maximum current interest rate	9.80 %
Minimum current interest rate	1.50 %
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	2.65	35,274,868,368.40	98.31 %	372,921	98.19 %	3.79 %	20.32	73.09 %
< 30 days	923,459.75	397,254,713.92	1.11 %	3,979	1.17 %	4.05 %	19.74	84.08 %
30 days - 60 days	839,082.27	181,137,005.61	0.50 %	1,694	0.55 %	3.98 %	19.84	85.41 %
60 days - 90 days	222,089.91	28,337,007.40	0.08 %	271	0.09 %	3.86 %	19.76	88.19 %
90 days - 120 days								
120 days - 150 days								
150 days - 180 days								
180 days >								
<b>Total</b>	<b>1,984,634.58</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

## 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	5,120,305,500.17	14.27 %	50,758	13.40 %	3.17 %	26.46	79.78 %
Bank Savings	2,012,085,760.08	5.61 %	27,838	7.35 %	4.68 %	20.22	79.43 %
Interest only	21,882,167,237.72	60.98 %	223,630	59.03 %	3.76 %	19.87	69.51 %
Investment	869,993,286.84	2.42 %	7,280	1.92 %	4.12 %	18.74	92.98 %
Universal life	1,591,882,597.90	4.44 %	17,671	4.66 %	4.02 %	14.70	84.08 %
Linear	704,878,810.94	1.96 %	6,602	1.74 %	2.94 %	25.42	72.53 %
Savings	1,316,119,777.84	3.67 %	24,628	6.50 %	4.73 %	15.75	67.66 %
Hybrid	1,620,487,202.09	4.52 %	17,816	4.70 %	4.37 %	15.31	74.24 %
Other	763,676,921.75	2.13 %	2,642	0.70 %	3.67 %	18.91	85.11 %
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

### 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	94,161,357.92	0.26 %	5,973	3.23 %	4.01 %	11.13	9.89 %
25,000 - 50,000	518,354,662.76	1.44 %	13,212	7.15 %	3.89 %	13.57	20.34 %
50,000 - 75,000	974,657,077.26	2.72 %	15,371	8.31 %	3.89 %	14.99	31.50 %
75,000 - 100,000	1,522,931,925.20	4.24 %	17,157	9.28 %	3.78 %	16.56	42.36 %
100,000 - 150,000	4,154,980,760.27	11.58 %	32,960	17.83 %	3.82 %	18.06	58.71 %
150,000 - 200,000	5,384,440,826.20	15.01 %	30,743	16.63 %	3.93 %	19.36	73.05 %
200,000 - 250,000	4,974,455,258.99	13.86 %	22,114	11.96 %	3.92 %	20.19	78.63 %
250,000 - 300,000	4,597,416,684.82	12.81 %	16,753	9.06 %	3.87 %	21.18	81.70 %
300,000 - 350,000	3,267,453,526.42	9.11 %	10,084	5.45 %	3.81 %	21.73	82.15 %
350,000 - 400,000	2,439,810,557.95	6.80 %	6,514	3.52 %	3.73 %	21.94	81.72 %
400,000 - 450,000	1,701,724,658.74	4.74 %	4,008	2.17 %	3.67 %	22.21	81.70 %
450,000 - 500,000	1,307,306,330.68	3.64 %	2,752	1.49 %	3.64 %	22.20	81.71 %
500,000 - 550,000	990,567,090.71	2.76 %	1,884	1.02 %	3.60 %	22.53	82.00 %
550,000 - 600,000	792,380,566.46	2.21 %	1,374	0.74 %	3.54 %	22.39	81.12 %
600,000 - 650,000	586,681,205.65	1.64 %	938	0.51 %	3.55 %	22.72	82.22 %
650,000 - 700,000	506,020,886.47	1.41 %	748	0.40 %	3.52 %	22.72	83.15 %
700,000 - 750,000	368,051,036.24	1.03 %	506	0.27 %	3.53 %	22.65	83.06 %
750,000 - 800,000	309,819,574.47	0.86 %	399	0.22 %	3.47 %	22.54	80.93 %
800,000 - 850,000	250,361,592.76	0.70 %	303	0.16 %	3.51 %	23.73	83.72 %
850,000 - 900,000	213,845,931.56	0.60 %	244	0.13 %	3.46 %	22.94	81.37 %
900,000 - 950,000	144,535,311.04	0.40 %	156	0.08 %	3.55 %	22.38	82.64 %
950,000 - 1,000,000	165,682,596.89	0.46 %	169	0.09 %	3.39 %	23.34	80.33 %
1,000,000 >	615,957,675.87	1.72 %	529	0.29 %	3.41 %	22.89	81.52 %
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>184,891</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

#### 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	174,958,918.78	0.49 %	4,514	1.19 %	4.15 %	6.98	27.43 %
1995 - 1996	103,185,282.61	0.29 %	2,548	0.67 %	3.79 %	8.40	31.67 %
1996 - 1997	208,674,436.03	0.58 %	4,477	1.18 %	3.72 %	9.34	35.01 %
1997 - 1998	346,064,245.14	0.96 %	6,966	1.84 %	4.41 %	10.10	39.72 %
1998 - 1999	471,034,717.78	1.31 %	7,852	2.07 %	4.75 %	10.99	46.88 %
1999 - 2000	384,485,827.48	1.07 %	6,298	1.66 %	4.75 %	11.91	48.64 %
2000 - 2001	288,024,451.22	0.80 %	4,403	1.16 %	4.03 %	13.07	53.25 %
2001 - 2002	318,681,386.98	0.89 %	4,694	1.24 %	4.47 %	14.23	56.80 %
2002 - 2003	428,380,400.52	1.19 %	6,015	1.59 %	4.72 %	15.12	62.41 %
2003 - 2004	696,303,964.98	1.94 %	8,880	2.34 %	4.49 %	16.13	65.10 %
2004 - 2005	662,710,215.37	1.85 %	8,547	2.26 %	4.01 %	17.06	67.17 %
2005 - 2006	2,069,990,304.98	5.77 %	21,560	5.69 %	3.85 %	18.26	71.84 %
2006 - 2007	2,789,457,229.85	7.77 %	26,358	6.96 %	3.94 %	19.18	77.16 %
2007 - 2008	3,250,561,741.32	9.06 %	30,056	7.93 %	4.88 %	20.11	84.62 %
2008 - 2009	2,247,889,196.12	6.26 %	22,886	6.04 %	5.13 %	20.84	88.98 %
2009 - 2010	1,491,311,444.74	4.16 %	18,062	4.77 %	3.82 %	18.04	74.04 %
2010 - 2011	1,205,948,019.59	3.36 %	13,727	3.62 %	3.77 %	18.94	70.99 %
2011 - 2012	1,411,085,320.58	3.93 %	15,826	4.18 %	4.17 %	20.12	73.28 %
2012 - 2013	1,877,109,673.01	5.23 %	20,474	5.40 %	4.35 %	20.99	74.36 %
2013 - 2014	1,932,886,581.99	5.39 %	22,833	6.03 %	3.99 %	20.06	71.60 %
2014 - 2015	2,037,195,022.57	5.68 %	22,430	5.92 %	3.48 %	21.40	66.66 %
2015 - 2016	5,592,573,256.03	15.59 %	49,151	12.97 %	3.03 %	23.25	71.65 %
2016 >=	5,893,085,457.66	16.42 %	50,308	13.28 %	2.70 %	23.85	77.52 %
Unknown							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>



## 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	6,555,171,781.01	18.27 %	55,937	14.76 %	2.71 %	23.82	76.87 %
1 year - 2 years	5,288,626,499.30	14.74 %	46,907	12.38 %	3.09 %	23.29	71.56 %
2 years - 3 years	1,827,349,066.12	5.09 %	20,923	5.52 %	3.51 %	20.75	66.08 %
3 years - 4 years	2,055,572,501.27	5.73 %	23,888	6.31 %	4.05 %	20.24	72.22 %
4 years - 5 years	1,784,675,290.59	4.97 %	19,478	5.14 %	4.38 %	20.88	74.44 %
5 years - 6 years	1,374,586,663.64	3.83 %	15,417	4.07 %	4.10 %	20.00	73.21 %
6 years - 7 years	1,174,793,827.74	3.27 %	13,504	3.56 %	3.71 %	18.76	70.56 %
7 years - 8 years	1,596,953,825.22	4.45 %	19,007	5.02 %	4.05 %	18.44	76.25 %
8 years - 9 years	2,251,788,815.04	6.28 %	22,737	6.00 %	5.12 %	20.78	88.95 %
9 years - 10 years	3,319,493,036.16	9.25 %	30,576	8.07 %	4.84 %	20.04	84.11 %
10 years - 11 years	2,837,086,684.26	7.91 %	26,966	7.12 %	3.86 %	19.07	76.13 %
11 years - 12 years	1,827,930,957.58	5.09 %	19,455	5.14 %	3.87 %	18.16	71.82 %
12 years - 13 years	642,171,099.26	1.79 %	8,366	2.21 %	4.05 %	16.91	66.53 %
13 years - 14 years	669,272,862.24	1.87 %	8,577	2.26 %	4.52 %	16.05	65.02 %
14 years - 15 years	428,111,476.41	1.19 %	6,008	1.59 %	4.74 %	15.02	61.76 %
15 years - 16 years	300,783,885.72	0.84 %	4,479	1.18 %	4.36 %	14.13	56.37 %
16 years - 17 years	289,218,589.32	0.81 %	4,470	1.18 %	4.06 %	12.93	52.09 %
17 years - 18 years	409,002,831.26	1.14 %	6,736	1.78 %	4.79 %	11.81	48.74 %
18 years - 19 years	457,628,764.01	1.28 %	7,692	2.03 %	4.71 %	10.90	46.35 %
19 years - 20 years	340,468,777.97	0.95 %	6,910	1.82 %	4.37 %	9.99	39.05 %
20 years - 21 years	188,467,706.23	0.53 %	4,120	1.09 %	3.66 %	9.27	34.66 %
21 years - 22 years	96,446,650.40	0.27 %	2,420	0.64 %	3.80 %	8.32	30.92 %
22 years - 23 years	98,108,081.36	0.27 %	2,435	0.64 %	4.07 %	7.42	28.30 %
23 years - 24 years	55,533,229.32	0.15 %	1,509	0.40 %	4.37 %	6.34	26.51 %
24 years - 25 years	12,354,193.90	0.03 %	348	0.09 %	4.07 %	5.67	23.44 %
25 years - 26 years							
26 years - 27 years							
27 years - 28 years							
28 years - 29 years							
29 years - 30 years							
30 years >							
Unknown							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

## 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
< 2016							
2016 - 2020	222,005,304.82	0.62 %	5,973	1.58 %	3.67 %	1.79	51.17 %
2020 - 2025	770,731,445.76	2.15 %	17,154	4.53 %	3.90 %	6.37	45.07 %
2025 - 2030	3,485,466,666.04	9.71 %	55,896	14.75 %	3.80 %	11.29	50.25 %
2030 - 2035	5,965,138,420.09	16.62 %	71,832	18.96 %	3.87 %	15.85	66.55 %
2035 - 2040	15,364,282,531.70	42.82 %	145,105	38.30 %	4.07 %	20.26	80.57 %
2040 - 2045	4,335,910,882.84	12.08 %	40,860	10.78 %	3.87 %	25.63	74.92 %
2045 - 2050	5,738,061,844.08	15.99 %	42,045	11.10 %	2.92 %	29.10	78.20 %
2050 - 2055							
2055 - 2060							
2060 - 2065							
2065 - 2070							
2070 - 2075							
2075 - 2080							
2080 - 2085							
2085 - 2090							
2090 - 2095							
2095 >=							
Unknown							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

## 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	48,526,616.08	0.14 %	1,547	0.41 %	3.37 %	0.48	52.62 %
1 year - 2 years	65,461,153.57	0.18 %	1,827	0.48 %	3.74 %	1.49	50.62 %
2 years - 3 years	92,053,896.90	0.26 %	2,230	0.59 %	3.80 %	2.48	50.81 %
3 years - 4 years	81,951,059.05	0.23 %	2,095	0.55 %	3.70 %	3.45	50.61 %
4 years - 5 years	83,486,273.94	0.23 %	2,038	0.54 %	3.85 %	4.46	51.21 %
5 years - 6 years	103,590,043.28	0.29 %	2,337	0.62 %	4.01 %	5.50	48.09 %
6 years - 7 years	174,578,844.04	0.49 %	3,891	1.03 %	4.01 %	6.51	43.81 %
7 years - 8 years	298,433,650.65	0.83 %	6,246	1.65 %	3.87 %	7.50	41.93 %
8 years - 9 years	292,237,904.81	0.81 %	5,842	1.54 %	3.65 %	8.48	44.46 %
9 years - 10 years	406,654,209.19	1.13 %	7,727	2.04 %	3.49 %	9.49	44.37 %
10 years - 11 years	640,491,296.77	1.79 %	11,168	2.95 %	3.85 %	10.49	45.49 %
11 years - 12 years	814,837,312.15	2.27 %	12,575	3.32 %	3.97 %	11.49	51.08 %
12 years - 13 years	1,179,922,453.42	3.29 %	16,774	4.43 %	3.82 %	12.50	54.49 %
13 years - 14 years	921,944,131.37	2.57 %	12,287	3.24 %	3.62 %	13.42	58.46 %
14 years - 15 years	1,108,096,466.54	3.09 %	13,874	3.66 %	3.78 %	14.48	63.88 %
15 years - 16 years	1,162,303,995.38	3.24 %	13,962	3.69 %	4.11 %	15.43	67.08 %
16 years - 17 years	1,287,640,983.92	3.59 %	15,207	4.01 %	4.09 %	16.49	68.51 %
17 years - 18 years	1,425,172,256.59	3.97 %	16,372	4.32 %	3.72 %	17.47	69.52 %
18 years - 19 years	2,654,683,402.60	7.40 %	27,699	7.31 %	3.56 %	18.55	72.40 %
19 years - 20 years	4,449,913,132.36	12.40 %	40,466	10.68 %	3.48 %	19.46	75.65 %
20 years - 21 years	4,025,159,956.13	11.22 %	35,821	9.45 %	4.42 %	20.47	82.85 %
21 years - 22 years	2,885,496,263.27	8.04 %	27,285	7.20 %	4.69 %	21.42	88.29 %
22 years - 23 years	1,504,941,485.01	4.19 %	15,540	4.10 %	4.56 %	22.31	87.09 %
23 years - 24 years	704,448,647.06	1.96 %	7,322	1.93 %	3.86 %	23.47	77.73 %
24 years - 25 years	890,505,745.35	2.48 %	8,443	2.23 %	3.79 %	24.49	77.76 %
25 years - 26 years	1,066,033,670.40	2.97 %	9,714	2.56 %	4.28 %	25.44	76.76 %
26 years - 27 years	864,946,275.87	2.41 %	7,789	2.06 %	3.94 %	26.36	74.12 %
27 years - 28 years	608,105,564.80	1.69 %	6,251	1.65 %	3.34 %	27.50	67.24 %
28 years - 29 years	2,555,376,316.04	7.12 %	19,221	5.07 %	3.21 %	28.51	75.62 %
29 years - 30 years	3,468,914,270.15	9.67 %	25,154	6.64 %	2.74 %	29.44	79.55 %
30 years >=	15,689,818.64	0.04 %	161	0.04 %	2.32 %	30.00	83.80 %
Unknown							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

## 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 %	68,589,781.61	0.19 %	3,613	1.95 %	3.70 %	14.10	6.63 %
10 % - 20 %	421,277,689.34	1.17 %	8,735	4.72 %	3.61 %	15.66	14.85 %
20 % - 30 %	1,064,657,809.25	2.97 %	13,816	7.47 %	3.60 %	16.45	23.99 %
30 % - 40 %	1,941,914,649.73	5.41 %	17,900	9.68 %	3.60 %	17.27	33.68 %
40 % - 50 %	3,037,611,239.53	8.47 %	21,369	11.56 %	3.57 %	17.81	43.85 %
50 % - 60 %	3,909,574,486.38	10.90 %	22,016	11.91 %	3.57 %	18.40	54.04 %
60 % - 70 %	4,346,157,249.09	12.11 %	20,517	11.10 %	3.61 %	19.31	63.77 %
70 % - 80 %	4,606,990,427.86	12.84 %	18,099	9.79 %	3.81 %	20.59	75.82 %
80 % - 90 %	5,460,474,604.76	15.22 %	19,650	10.63 %	3.83 %	21.48	85.11 %
90 % - 100 %	6,062,679,675.86	16.90 %	21,323	11.53 %	4.10 %	22.46	96.22 %
100 % - 110 %	4,961,669,481.92	13.83 %	17,853	9.66 %	3.98 %	22.52	103.40 %
110 % - 120 %							
120 % - 130 %							
130 % - 140 %							
140 % - 150 %							
150 % >							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>184,891</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

## 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 %	140,976,714.43	0.39 %	6,228	3.37 %	3.77 %	11.57	7.25 %
10 % - 20 %	689,694,377.73	1.92 %	12,741	6.89 %	3.64 %	13.68	15.82 %
20 % - 30 %	1,361,742,703.92	3.80 %	16,080	8.70 %	3.59 %	15.48	25.31 %
30 % - 40 %	2,086,763,649.84	5.82 %	17,504	9.47 %	3.58 %	17.13	35.30 %
40 % - 50 %	2,919,896,570.68	8.14 %	18,912	10.23 %	3.56 %	18.16	45.27 %
50 % - 60 %	3,796,308,218.48	10.58 %	19,766	10.69 %	3.53 %	19.13	55.17 %
60 % - 70 %	4,060,732,446.14	11.32 %	18,240	9.87 %	3.62 %	19.83	65.00 %
70 % - 80 %	4,650,303,105.67	12.96 %	17,397	9.41 %	3.66 %	21.42	75.20 %
80 % - 90 %	5,250,491,841.25	14.63 %	18,401	9.95 %	3.86 %	21.89	85.14 %
90 % - 100 %	5,913,056,955.68	16.48 %	20,010	10.82 %	3.84 %	23.31	94.85 %
100 % - 110 %	3,003,755,235.72	8.37 %	11,520	6.23 %	4.39 %	20.37	104.74 %
110 % - 120 %	1,716,491,086.96	4.78 %	6,931	3.75 %	4.52 %	20.35	114.25 %
120 % - 130 %	291,384,188.83	0.81 %	1,161	0.63 %	4.73 %	20.60	122.45 %
130 % - 140 %							
140 % - 150 %							
150 % >							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>184,891</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

## 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 %							
0.50 % - 1.00 %							
1.00 % - 1.50 %	53,797,710.31	0.15 %	505	0.13 %	1.50 %	15.82	54.86 %
1.50 % - 2.00 %	1,043,844,767.10	2.91 %	12,551	3.31 %	1.88 %	20.88	56.71 %
2.00 % - 2.50 %	5,351,585,368.55	14.91 %	58,202	15.36 %	2.25 %	20.21	60.39 %
2.50 % - 3.00 %	6,310,179,119.84	17.59 %	60,389	15.94 %	2.76 %	21.25	73.64 %
3.00 % - 3.50 %	4,440,795,362.87	12.38 %	41,191	10.87 %	3.26 %	22.51	78.64 %
3.50 % - 4.00 %	2,572,730,370.75	7.17 %	25,569	6.75 %	3.76 %	21.40	75.61 %
4.00 % - 4.50 %	3,442,375,087.90	9.59 %	35,353	9.33 %	4.29 %	19.39	71.06 %
4.50 % - 5.00 %	5,368,700,320.58	14.96 %	54,578	14.41 %	4.78 %	19.45	77.19 %
5.00 % - 5.50 %	4,424,662,153.50	12.33 %	49,325	13.02 %	5.25 %	19.71	81.89 %
5.50 % - 6.00 %	2,215,502,619.21	6.17 %	30,111	7.95 %	5.75 %	18.14	76.73 %
6.00 % - 6.50 %	577,226,668.82	1.61 %	9,407	2.48 %	6.22 %	15.73	69.53 %
6.50 % - 7.00 %	70,187,237.52	0.20 %	1,348	0.36 %	6.70 %	12.76	57.90 %
7.00 % >	10,010,308.38	0.03 %	336	0.09 %	7.60 %	8.97	34.44 %
Unknown							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

## 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	7,278,583,716.45	20.29 %	82,587	21.80 %	3.51 %	19.01	73.92 %
1 year - 2 years	4,012,760,750.24	11.18 %	45,994	12.14 %	4.60 %	19.30	78.86 %
2 years - 3 years	2,495,138,276.15	6.95 %	31,600	8.34 %	4.56 %	18.42	72.93 %
3 years - 4 years	1,894,512,806.20	5.28 %	22,707	5.99 %	3.99 %	18.75	68.58 %
4 years - 5 years	2,490,145,818.02	6.94 %	27,417	7.24 %	4.12 %	18.92	71.24 %
5 years - 6 years	1,579,999,812.03	4.40 %	17,426	4.60 %	4.70 %	19.65	73.17 %
6 years - 7 years	1,020,483,097.26	2.84 %	12,480	3.29 %	4.63 %	18.73	67.51 %
7 years - 8 years	937,214,181.20	2.61 %	11,993	3.17 %	4.28 %	18.89	61.79 %
8 years - 9 years	3,702,363,615.13	10.32 %	33,731	8.90 %	3.22 %	21.97	70.23 %
9 years - 10 years	5,374,963,026.79	14.98 %	47,773	12.61 %	2.90 %	21.96	75.14 %
10 years - 11 years	866,334,837.59	2.41 %	8,204	2.17 %	4.59 %	19.67	73.69 %
11 years - 12 years	895,851,508.57	2.50 %	7,602	2.01 %	3.00 %	23.19	75.57 %
12 years - 13 years	145,082,363.99	0.40 %	2,003	0.53 %	5.24 %	16.30	61.70 %
13 years - 14 years	318,287,880.61	0.89 %	3,142	0.83 %	3.53 %	21.99	69.18 %
14 years - 15 years	553,846,957.39	1.54 %	5,061	1.34 %	3.48 %	22.85	74.09 %
15 years - 16 years	120,836,497.96	0.34 %	1,228	0.32 %	4.93 %	19.41	70.33 %
16 years - 17 years	127,679,945.34	0.36 %	1,252	0.33 %	4.58 %	19.03	71.09 %
17 years - 18 years	62,285,974.58	0.17 %	623	0.16 %	5.04 %	20.29	68.88 %
18 years - 19 years	847,451,382.23	2.36 %	6,693	1.77 %	3.74 %	24.56	75.09 %
19 years - 20 years	975,935,265.20	2.72 %	7,661	2.02 %	3.29 %	26.65	77.93 %
20 years - 21 years	61,718,088.83	0.17 %	531	0.14 %	5.18 %	20.71	80.18 %
21 years - 22 years	29,071,126.40	0.08 %	310	0.08 %	5.78 %	21.64	88.27 %
22 years - 23 years	25,199,818.51	0.07 %	246	0.06 %	5.94 %	22.35	84.27 %
23 years - 24 years	5,048,639.67	0.01 %	56	0.01 %	5.30 %	23.47	72.47 %
24 years - 25 years	9,183,516.67	0.03 %	97	0.03 %	5.33 %	24.64	72.66 %
25 years - 26 years	12,434,706.15	0.03 %	125	0.03 %	5.58 %	25.41	74.96 %
26 years - 27 years	1,181,017.99	0.00 %	16	0.00 %	5.85 %	26.45	70.64 %
27 years - 28 years	444,658.08	0.00 %	7	0.00 %	3.99 %	27.50	57.68 %
28 years - 29 years	25,473,937.70	0.07 %	190	0.05 %	3.93 %	28.72	75.70 %
29 years - 30 years	12,034,107.65	0.03 %	108	0.03 %	3.91 %	29.33	75.43 %
30 years >=	49,764.75	0.00 %	2	0.00 %	5.40 %	2.61	16.92 %
Unknown							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

---

**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	32,993,040,071.84	91.95 %	344,660	90.97 %	3.92 %	20.46	73.79 %
Floating	2,888,557,023.49	8.05 %	34,205	9.03 %	2.34 %	18.59	67.54 %
Unknown							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

---



### 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	31,167,175,853.14	86.86 %	158,658	85.81 %	3.80 %	20.05	72.80 %
Appartment	4,714,421,242.19	13.14 %	26,233	14.19 %	3.74 %	21.99	76.53 %
Business							
Other							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>184,891</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

## 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	814,134,205.00	2.27 %	5,082	2.75 %	3.68 %	19.41	74.77 %
Flevoland	780,325,628.74	2.17 %	4,498	2.43 %	3.97 %	19.33	81.97 %
Friesland	859,164,907.46	2.39 %	5,646	3.05 %	3.73 %	19.31	75.58 %
Gelderland	3,788,341,521.70	10.56 %	20,169	10.91 %	3.77 %	19.83	74.98 %
Groningen	942,973,633.28	2.63 %	6,733	3.64 %	3.83 %	19.52	72.38 %
Limburg	1,700,892,785.32	4.74 %	10,647	5.76 %	3.96 %	19.07	76.80 %
Noord-Brabant	5,331,271,930.64	14.86 %	28,358	15.34 %	3.85 %	20.04	74.53 %
Noord-Holland	8,231,115,678.88	22.94 %	35,243	19.06 %	3.69 %	21.43	70.00 %
Overijssel	1,688,378,206.33	4.71 %	10,436	5.64 %	3.76 %	19.51	74.01 %
Utrecht	3,226,823,767.29	8.99 %	14,571	7.88 %	3.79 %	20.72	70.27 %
Zeeland	559,233,339.64	1.56 %	3,642	1.97 %	3.94 %	19.36	69.70 %
Zuid-Holland	7,958,941,491.05	22.18 %	39,866	21.56 %	3.84 %	20.27	74.48 %
Unknown							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>184,891</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

---

**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	35,881,597,095.33	100.00 %	378,865	100.00 %	3.80 %	20.31	73.29 %
Buy-to-let							
Unknown							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

---

## 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	35,881,597,095.33	100.00 %	378,865	100.00 %	3.80 %	20.31	73.29 %
Quarterly							
Semi-annually							
Annually							
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

**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	35,881,597,095.33	100.00 %	378,865	100.00 %	3.80 %	20.31	73.29 %
<b>Total</b>	<b>35,881,597,095.33</b>	<b>100.00 %</b>	<b>378,865</b>	<b>100.00 %</b>	<b>3.80 %</b>	<b>20.31</b>	<b>73.29 %</b>

## 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 $\alpha$ ; and (b) the LTV Cut-Off Percentage of the Indexed Valuation relating to such Transferred Receivable, minus $\beta$ ; and (b) the Asset Percentage of: the sum of the Current Balance minus $\alpha$ 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 $\alpha$ (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 $\beta$ (bèta)	For each Transferred Receivable the lower of (i) the LTV Cut-Off Percentage of its Indexed Valuation and (ii) $\alpha$ 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 $\alpha$ , L shall equal $\alpha$ .
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**

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