Dolphin Master Issuer
Outstanding notes

As at 30 September 2017

Series	Class	ISIN	Outstanding amount (in EUR)	Coupon Type	Coupon (in bps)	Step-up Coupon (in bps)	Step-up Date	Rating (S/M/F/D)	Retained by ABN AMRO
2010-1	A3	XS0495571910	1,000,000,000	Floating	3-m Euribor + 115	3-m Euribor + 200	28/03/30	AAA/Aaa/NR/AAA	100.00%
2010-1	A4	XS0495572991	1,000,000,000	Floating	3-m Euribor + 115	3-m Euribor + 200	28/03/40	AAA/Aaa/NR/AAA	100.00%
2013-1	A2	XS0972913908	2,000,000,000	Floating	3-m Euribor + 95	3-m Euribor + 190	28/09/19	AAA/Aaa/NR/AAA	100.00%
2013-2	A	XS0977073161	750,000,000	Floating	3-m Euribor + 85	3-m Euribor + 170	28/09/18	AAA/Aaa/NR/AAA	0.00%
2014-1	A	XS1046223134	2,000,000,000	Floating	3-m Euribor + 75	3-m Euribor + 150	28/09/19	AAA/Aaa/NR/AAA	100.00%
2014-2	A	XS1113209008	1,700,000,000	Floating	3-m Euribor + 35	3-m Euribor + 70	28/09/18	AAA/Aaa/NR/AAA	100.00%
2014-3	A	XS1117961653	500,000,000	Floating	3-m Euribor + 37	3-m Euribor + 74	28/09/19	AAA/Aaa/NR/AAA	0.00%
2015-1	A1	XS1199502441	2,000,000,000	Floating	3-m Euribor + 25	3-m Euribor + 50	28/09/18	AAA/Aaa/NR/AAA	100.00%
2015-1	A2	XS1199502797	2,000,000,000	Floating	3-m Euribor + 35	3-m Euribor + 70	28/09/20	AAA/Aaa/NR/AAA	100.00%
2015-1	A3	XS1199502870	2,000,000,000	Floating	3-m Euribor + 40	3-m Euribor + 80	28/09/21	AAA/Aaa/NR/AAA	100.00%
2015-1	A4	XS1199502953	1,279,000,000	Floating	3-m Euribor + 45	3-m Euribor + 90	28/09/22	AAA/Aaa/NR/AAA	100.00%
2015-3	A	XS1334170872	500,000,000	Floating	3-m Euribor + 45	3-m Euribor + 90	28/09/22	AAA/Aaa/NR/AAA	100.00%
2016-1	A1	XS1385037129	2,000,000,000	Floating	3-m Euribor + 35	3-m Euribor + 70	28/09/20	AAA/Aaa/NR/AAA	100.00%
2016-1	A2	XS1385038283	2,000,000,000	Floating	3-m Euribor + 40	3-m Euribor + 80	28/09/21	AAA/Aaa/NR/AAA	100.00%
2016-1	A3	XS1385038796	2,000,000,000	Floating	3-m Euribor + 45	3-m Euribor + 90	28/09/22	AAA/Aaa/NR/AAA	100.00%
2016-1	A4	XS1385037988	1,678,500,000	Floating	3-m Euribor + 50	3-m Euribor + 100	28/09/23	AAA/Aaa/NR/AAA	100.00%
Total Class A			**24,407,500,000**						**94.88%**
2017-1	B	XS1688694287	550,000,000	Floating	3-m Euribor + 50	3-m Euribor + 50	28/09/22	AA/Aa2/NR/AA	100.00%
Total Class B			**550,000,000**						**100.00%**
2017-1	C	XS1688694790	700,000,000	Floating	3-m Euribor + 75	3-m Euribor + 75	28/09/22	A/A1/NR/A	100.00%
Total Class C			**700,000,000**						**100.00%**
2017-1	D	XS1688694527	575,000,000	Floating	3-m Euribor + 100	3-m Euribor + 100	28/09/22	NR/NR/NR/NR	100.00%
Total Class D			**575,000,000**						**100.00%**
2017-1	E	XS1688694360	250,000,000	Floating	3-m Euribor + 800	3-m Euribor + 1600	28/09/22	NR/NR/NR/NR	100.00%
Total Class E			**250,000,000**						**100.00%**
Total Dolphin notes			**26,482,500,000**						**95.28%**