

Bank name:

ABN Amro

## General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	NL	1.a.(1)
(2) Bank name	1002	ABNAmro	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-04-26	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2019-04-29	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.abnamro.com/en/investor-relations/financial-disclosure">https://www.abnamro.com/en/investor-relations/financial-disclosure</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	2 362	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	60 614	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	12 807	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1 580	2.b.(2)
c. Other assets			
(1) Other assets	1015	364 378	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	48 584	2.d.(1)
(2) Items subject to a 20% CCF	1022	28 659	2.d.(2)
(3) Items subject to a 50% CCF	1023	45 777	2.d.(3)
(4) Items subject to a 100% CCF	1024	6 614	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	404	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c., 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	481 832,53	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	26 317	3.a.
(2) Other funds deposited	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	31 357	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	3 624	3.c.(1)
(2) Senior unsecured debt securities	1037	2 014	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	467	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	644	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	123	3.e.(1)
(2) Potential future exposure	1044	772	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a., 3.b through 3.c.(5), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	65 317	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	3 678	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	23 077	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	693	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	754	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	36	4.d.(1)
(2) Potential future exposure	1051	697	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	28 935	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	33 129	5.a.
b. Senior unsecured debt securities	1054	31 848	5.b.
c. Subordinated debt securities	1055	9 805	5.c.
d. Commercial paper	1056	5 856	5.d.
e. Certificates of deposit	1057	9 944	5.e.
f. Common equity	1058	19 251	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	2 008	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	111 841	5.h.

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**Substitutability/Financial Institution Infrastructure Indicators**

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	70 872	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	69 553	6.c.
d. Swiss francs (CHF)	1064	168 833	6.d.
e. Chinese yuan (CNY)	1065	183	6.e.
f. Euros (EUR)	1066	5 672 555	6.f.
g. British pounds (GBP)	1067	592 553	6.g.
h. Hong Kong dollars (HKD)	1068	85 849	6.h.
i. Indian rupee (INR)	1069	17	6.i.
j. Japanese yen (JPY)	1070	193 157	6.j.
k. Mexican pesos (MXN)	1108	4 633	6.k.
l. Swedish krona (SEK)	1071	83 450	6.l.
m. United States dollars (USD)	1072	7 093 957	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	14 035 611	6.n.

  

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	155 902	7.a.

  

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	592	8.a.
b. Debt underwriting activity	1076	8 746	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	9 338	8.c.

**Complexity indicators**

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	1 081 596	9.a.
b. OTC derivatives settled bilaterally	1079	1 382 806	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2 464 401	9.c.

  

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	1 498	10.a.
b. Available-for-sale securities (AFS)	1082	41 146	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	37 802	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3 013	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	1 829	10.e.

  

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	1 112	11.a.

**Cross-Jurisdictional Activity Indicators**

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	80 320	12.a.

  

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	29 553	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	36 367	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	65 920	13.c.

**Ancillary Data**