

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	2020-12-31	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	2021-06-10	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	2021-04-30	1.b.(3)
(4) Language of public disclosure	1010	ENGLISH	1.b.(4)
(5) Web address of public disclosure	1011	https://www.abnamro.com/en/investor-relations/financial-disclosure	1.b.(5)
(6) LEI code	2015	BFXS5XCH7N0Y05NIXW11	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	4,368	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	60,510	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	16,820	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,115	2.b.(2)
c. Other assets	1015	313,450	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	46,090	2.d.(1)
(2) Items subject to a 20% CCF	1022	11,185	2.d.(2)
(3) Items subject to a 50% CCF	1023	42,111	2.d.(3)
(4) Items subject to a 100% CCF	1024	4,879	2.d.(4)
e. Regulatory adjustments	1031	567	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	431,043.50	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	26,182	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	27,841	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	3,835	3.c.(1)
(2) Senior unsecured debt securities	1037	2,647	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	263	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	186	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	155	3.e.(1)
(2) Potential future exposure	1044	537	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	61,646	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	3,636	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	27,832	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	294	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	780	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	104	4.d.(1)
(2) Potential future exposure	1051	274	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	32,920	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	34,443	5.a.
b. Senior unsecured debt securities	1054	23,223	5.b.
c. Subordinated debt securities	1055	8,069	5.c.
d. Commercial paper	1056	4,806	5.d.
e. Certificates of deposit	1057	4,477	5.e.
f. Common equity	1058	7,539	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	1,987	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	84,544	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	107,021	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	77,002	6.c.
d. Swiss francs (CHF)	1064	135,745	6.d.
e. Chinese yuan (CNY)	1065	753	6.e.
f. Euros (EUR)	1066	5,192,030	6.f.
g. British pounds (GBP)	1067	537,481	6.g.
h. Hong Kong dollars (HKD)	1068	66,039	6.h.
i. Indian rupee (INR)	1069	51	6.i.
j. Japanese yen (JPY)	1070	235,546	6.j.
k. Mexican pesos (MXN)	1108	10,159	6.k.
l. Swedish krona (SEK)	1071	120,298	6.l.
m. United States dollars (USD)	1072	6,147,428	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	12,629,553	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	171,797	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	317	8.a.
b. Debt underwriting activity	1076	8,303	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	8,620	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	1,222,242	9.a.
b. OTC derivatives settled bilaterally	1079	225,818	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,448,060	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	2,169	10.a.
b. Available-for-sale securities (AFS)	1082	46,567	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	40,981	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,290	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	2,465	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	1,226	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	73,358	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	45,622	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	17,707	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	28,635	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	56,550	13.c.

Ancillary Data