

Bank name: ABN Amro

**General Bank Data**

Section 1 - General Information	GSIB	Response	
<b>a. General information provided by the relevant supervisory authority:</b>			
(1) Country code	1001	NL	1.a.(1)
(2) Bank name	1002	ABNAmro	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	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	2020-04-24	1.a.(6)
<b>b. General Information provided by the reporting institution:</b>			
(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	2020-04-30	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-disc">https://www.abnamro.com/en/investor-relations/financial-disc</a>	1.b.(5)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	3,237	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	70,231	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	16,026	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4,376	2.b.(2)
<b>c. Other assets</b>			
	1015	354,540	2.c.
<b>d. Gross notional amount of off-balance sheet items</b>			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	59,936	2.d.(1)
(2) Items subject to a 20% CCF	1022	13,079	2.d.(2)
(3) Items subject to a 50% CCF	1023	40,058	2.d.(3)
(4) Items subject to a 100% CCF	1024	7,778	2.d.(4)
<b>e. Regulatory adjustments</b>			
	1031	517	2.e.
<b>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))</b>			
	1103	484,825.64	2.f.

**Interconnectedness Indicators**

Section 3 - Intra-Financial System Assets	GSIB	Amount	
<b>a. Funds deposited with or lent to other financial institutions</b>			
(1) Certificates of deposit	1034	0	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
	1035	31,137	3.b.
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	3,710	3.c.(1)
(2) Senior unsecured debt securities	1037	2,772	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	297	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)
<b>d. Net positive current exposure of securities financing transactions with other financial institutions</b>			
	1213	252	3.d.
<b>e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:</b>			
(1) Net positive fair value	1043	140	3.e.(1)
(2) Potential future exposure	1044	622	3.e.(2)
<b>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))</b>			
	1045	64,728	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
<b>a. Funds deposited by or borrowed from other financial institutions:</b>			
(1) Deposits due to depository institutions	1046	3,742	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	22,529	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
<b>b. Unused portion of committed lines obtained from other financial institutions</b>			
	1048	747	4.b.
<b>c. Net negative current exposure of securities financing transactions with other financial institutions</b>			
	1214	898	4.c.
<b>d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:</b>			
(1) Net negative fair value	1050	57	4.d.(1)
(2) Potential future exposure	1051	606	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	28,580	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	34,014	5.a.
b. Senior unsecured debt securities	1054	26,595	5.b.
c. Subordinated debt securities	1055	10,041	5.c.
d. Commercial paper	1056	4,750	5.d.
e. Certificates of deposit	1057	9,916	5.e.
f. Common equity	1058	15,247	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	1,987	5.g.
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>			
	1060	102,550	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	74,632	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	91,786	6.c.
d. Swiss francs (CHF)	1064	128,690	6.d.
e. Chinese yuan (CNY)	1065	556	6.e.
f. Euros (EUR)	1066	5,522,262	6.f.
g. British pounds (GBP)	1067	566,911	6.g.
h. Hong Kong dollars (HKD)	1068	66,918	6.h.
i. Indian rupee (INR)	1069	104	6.i.
j. Japanese yen (JPY)	1070	187,084	6.j.
k. Mexican pesos (MXN)	1108	9,782	6.k.
l. Swedish krona (SEK)	1071	108,918	6.l.
m. United States dollars (USD)	1072	5,579,388	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	12,337,030	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	177,890	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	612	8.a.
b. Debt underwriting activity	1076	8,869	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	9,481	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	1,162,471	9.a.
b. OTC derivatives settled bilaterally	1079	275,542	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,438,013	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	1,976	10.a.
b. Available-for-sale securities (AFS)	1082	44,406	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	38,918	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,990	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	2,474	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	1,168	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	79,532	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	24,824	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	34,379	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	59,202	13.c.

**Ancillary Data**