Year-end 2014 G-SIB Assessment Exercise: ABN AMRO

On June 5, 2014, the European Banking Authority ("EBA") issued the final draft Implementing Technical Standards (ITS) on uniform standards for the disclosure of indicators used for determining the score of G-SIIs under Article 441 CRR. Additional Guidelines on the disclosure of indicators of global systemic importance for all banks with a leverage ratio exposure that exceeds EUR 200 billion and which are considered potentially systematically important were published. Although ABN AMRO is not considered a G-SIB, the indicators as noted in the Guideline can be used to classify banks as Global Systemically Important Banks (G-SIBs).

The following tables provide an overview of these indicators as at 31 December 2014. This document contains the mandatory disclosure requirements sections 1 - 13.

The figures presented in this document have been neither audited nor reviewed by our external auditor.

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General Bank Data

Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	NL
(2) Bank name	1002	ABN AMRO
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2015-02-11
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1.000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-03-20
(4) Language of public disclosure	1010	English
(5) Web address of public disclosure	1011	https://www.abnamro.com/nl/investor-relations/financiele-rapportages/index.html?until=31-12-2014&from=01-10-2014

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Counterparty exposure of derivatives contracts	1012	8.529.803
b. Gross value of securities financing transactions (SFTs)	1013	19.303.528
c. Counterparty exposure of SFTs	1014	1.077.913
d. Other assets	1015	359.981.319
(1) Securities received in SFTs that are recognised as assets	1016	0
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	388.892.563
f. Potential future exposure of derivative contracts	1018	4.971.774
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	78.509.208
(1) Unconditionally cancellable credit card commitments	1020	7.193.390
(2) Other unconditionally cancellable commitments	1021	71.315.819
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	859.311
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	9.096.475
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	8.895.814
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	31.674.294
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:		
(1) On-balance-sheet assets	1026	0
(2) Potential future exposure of derivatives contracts	1027	0
(3) Unconditionally cancellable commitments	1028	0
(4) Other off-balance-sheet commitments	1029	0
(5) Investment value in the consolidated entities	1030	0
m. Regulatory adjustments	1031	-744.184
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	419.822.674

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	52.566.590
(1) Certificates of deposit	1034	2.961
b. Unused portion of committed lines extended to other financial institutions	1035	24.657.455
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	7.515.147
(2) Senior unsecured debt securities	1037	516
(3) Subordinated debt securities	1038	0
(4) Commercial paper	1039	0
(5) Equity securities	1040	45.689
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	1.032.266
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	4.904.700
(2) Potential future exposure	1044	2.994.830
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	93.717.193

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand EUR
a. Deposits due to depository institutions	1046	12.940.464
b. Deposits due to non-depository financial institutions	1047	27.941.956
c. Unused portion of committed lines obtained from other financial institutions	1048	219.599
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	784.132
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	11.865.232
(2) Potential future exposure	1051	1.339.394
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	55.090.777

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	27.077.000
b. Senior unsecured debt securities	1054	32.252.000
c. Subordinated debt securities	1055	8.327.758
d. Commercial paper	1056	5.776.000
e. Certificates of deposit	1057	2.953.000
f. Common equity	1058	940.000
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	77.325.758

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in thousands of the specified currency	GSIB	Amount in thousand EUR
a. Australian dollars	AUD	AUD 61.575.380	1061	41.865.028
b. Brazilian real	BRL	BRL 16.555.160	1062	5.310.305
c. Canadian dollars	CAD	CAD 50.883.880	1063	34.734.960
d. Swiss francs	CHF	CHF 45.996.740	1064	37.871.010
e. Chinese yuan	CNY	CNY 60.930.210	1065	7.457.186
f. Euros	EUR	EUR 1.961.097.404	1066	1.961.097.404
g. British pounds	GBP	GBP 169.274.924	1067	210.080.394
h. Hong Kong dollars	HKD	HKD 505.000.841	1068	49.096.578
i. Indian rupee	INR	INR 5.933.982	1069	73.312
j. Japanese yen	JPY	JPY 10.036.914.076	1070	71.572.361
k. Swedish krona	SEK	SEK 126.627.593	1071	13.922.636
l. United States dollars	USD	USD 1.923.102.287	1072	1.449.904.796
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	3.882.985.970

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	231.073.836

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	895.968
b. Debt underwriting activity	1076	4.691.678
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	5.587.646

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	1078	585.213.000
b. OTC derivatives settled bilaterally	1079	512.193.000
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1.097.406.000

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	8.196.160
b. Available-for-sale securities (AFS)	1082	40.719.854
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	44.054.723
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3.192.958
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	1.668.333

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	2.005.282

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	114.311.106

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	79.115.839
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0
b. Local liabilities in local currency (excluding derivatives activity)	1090	39.036.413
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	118.152.252