

GLOBAL SYSTEMICALLY IMPORTANT BANKS INDICATORS

In June 2014, the European Banking Authority (EBA) issued guidelines on the disclosure of indicators of global systemic importance for all banks with a leverage ratio exposure exceeding EUR 200 billion and which are considered potentially systemically important. These indicators can be used to classify banks as Global Systemically Important Banks (G-SIBs). ABN AMRO is not considered a G-SIB.

The following table provides an overview of these indicators as at 31 December 2013.

| (in millions of euros) | | 31 December 2013 |
|----------------------------------------------------------|--------------------------------------------------------------------|------------------|
| Category | Indicator description | Indicator value |
| Size | Total exposures as defined for use in the Basel III leverage ratio | 421,708 |
| Cross jurisdictional indicators | Cross-jurisdictional claims | 94,970 |
| | Cross-jurisdictional liabilities | 117,309 |
| Interconnectedness | Intra-financial system assets | 52,974 |
| | Intra-financial system liabilities | 44,558 |
| | Securities outstanding | 84,892 |
| Substitutability of financial institution infrastructure | Assets under custody | 112,396 |
| | Payments activity | 574,979 |
| | Underwritten transactions in debt and equity markets | 4,056 |
| Complexity | Notional amount of over-the-counter (OTC) derivatives | 947,002 |
| | Total level 3 assets | 1,321 |
| | Trading and available-for-sale securities in level 3 | 1,125 |

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