



| LEA 02  | Disclosures<br>Monetary  | Reason<br>Gateway | Principle<br>PRI<br>1,2,3 |
|---|--|-------------------|---------------------------|
| <p><b>Type of engagement</b><br/>Individual/ internal staff<br/>engagements</p> | <p><b>Reason for interaction</b></p> <ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> To support investment decisionmaking in &amp; company's material ESG issues</li> <li><input checked="" type="checkbox"/> To influence corporate practice or identify the need for additional or enhanced information</li> <li><input checked="" type="checkbox"/> To engage internal ESG expertise</li> <li><input type="checkbox"/> Other: specify</li> <li><input type="checkbox"/> We do not engage via internal staff</li> </ul> |                   |                           |
| <p><b>Type of engagement</b><br/>Collaborative engagements</p>                  | <ul style="list-style-type: none"> <li><input type="checkbox"/> To support investment decisionmaking in &amp; company's material ESG issues</li> <li><input type="checkbox"/> To influence corporate practice or identify the need for additional or enhanced information</li> <li><input type="checkbox"/> Other: specify</li> <li><input type="checkbox"/> We do not engage via collaborative engagements</li> </ul>   |                   |                           |
| <p><b>Type of engagement</b><br/>Service provider engagements</p>               | <ul style="list-style-type: none"> <li><input type="checkbox"/> To support investment decisionmaking in &amp; company's material ESG issues</li> <li><input type="checkbox"/> To influence corporate practice or identify the need for additional or enhanced information</li> <li><input type="checkbox"/> Other: specify</li> <li><input type="checkbox"/> We do not engage via service providers</li> </ul>   |                   |                           |

# RI TRANSPARENCY REPORT

## 2014/15

ABN AMRO Bank N.V.

## About this report

The PRI Reporting Framework is a key step in the journey towards building a common language and industry standard for reporting responsible investment (RI) activities. This RI Transparency Report is one of the key outputs of this Framework. Its primary objective is to enable signatory transparency on RI activities and facilitate dialogue between investors and their clients, beneficiaries and other stakeholders. A copy of this report will be publicly disclosed for all reporting signatories on the [PRI website](#), ensuring accountability of the PRI Initiative and its signatories.

This report is an export of the individual Signatory organisation's response to the PRI during the 2014-15 reporting cycle. It includes their responses to mandatory indicators, as well as responses to voluntary indicators the signatory has agreed to make public. The information is presented exactly as it was reported. Where an indicator offers a response option that is multiple-choice, all options that were available to the signatory to select are presented in this report. Presenting the information exactly as reported is a result of signatory feedback which suggested the PRI not summarise the information. As a result, the reports can be extensive. However, to help easily locate information, there is a **Principles index** which highlights where the information can be found and summarises the indicators that signatories complete and disclose.

## Understanding the Principles Index

The Principles Index summarises the response status for the individual indicators and modules and shows how these relate to the six [Principles for Responsible Investment](#). It can be used by stakeholders as an 'at-a-glance' summary of reported information and to identify particular themes or areas of interest.

Indicators can refer to one or more Principles. Some indicators are not specific to any Principle. These are highlighted in the 'General' column. When multiple Principles are covered across numerous indicators, in order to avoid repetition, only the main Principle covered is highlighted.

All indicators within a module are presented below. The status of indicators is shown with the following symbols:

| Symbol | Status  |
|--------|---|
| ✓      | The signatory has completed all mandatory parts of this indicator |
| ☑      | The signatory has completed some parts of this indicator          |
| 🔒      | This indicator was not relevant for this signatory                |
| -      | The signatory did not complete any part of this indicator         |
| Ⓜ      | The signatory has flagged this indicator for internal review      |

Within the table, indicators marked in blue are mandatory to complete. Indicators marked in grey are voluntary to complete.

# Principles Index

| Organisational Overview |   |        |                              | Principle |   |   |   |   |   | General |
|-------------------------|---|--------|------------------------------|-----------|---|---|---|---|---|---------|
| Indicator               | Short description                                   | Status | Disclosure                   | 1         | 2 | 3 | 4 | 5 | 6 |         |
| OO 01                   | Signatory category and services                     | ✓      | Public                       |           |   |   |   |   |   | ✓       |
| OO 02                   | Headquarters and operational countries              | ✓      | Public                       |           |   |   |   |   |   | ✓       |
| OO 03                   | Subsidiaries that are separate PRI signatories      | ✓      | Public                       |           |   |   |   |   |   | ✓       |
| OO 04                   | Reporting year and AUM                              | ✓      | Public                       |           |   |   |   |   |   | ✓       |
| OO 05                   | Breakdown of AUM by asset class                     | ✓      | Asset mix disclosed in OO 06 |           |   |   |   |   |   | ✓       |
| OO 06                   | How would you like to disclose your asset class mix | ✓      | Public                       |           |   |   |   |   |   | ✓       |
| OO 07                   | Segregated mandates or pooled funds                 | ✓      | Private                      |           |   |   |   |   |   | ✓       |
| OO 08                   | Breakdown of AUM by market                          | ✓      | Private                      |           |   |   |   |   |   | ✓       |
| OO 09                   | Additional information about organisation           | -      | n/a                          |           |   |   |   |   |   | ✓       |
| OO 10                   | RI activities for listed equities                   | ✓      | Public                       |           |   |   |   |   |   | ✓       |
| OO 11                   | RI activities in other asset classes                | ✓      | Public                       |           |   |   |   |   |   | ✓       |
| OO 12                   | Modules and sections required to complete           | ✓      | Public                       |           |   |   |   |   |   | ✓       |

| Overarching Approach |  |        |            | Principle |   |   |   |   |   | General |
|----------------------|--|--------|------------|-----------|---|---|---|---|---|---------|
| Indicator            | Short description  | Status | Disclosure | 1         | 2 | 3 | 4 | 5 | 6 |         |
| OA 01                | RI policy and other guidance documents                             | ✓      | Public     |           |   |   |   |   |   | ✓       |
| OA 02                | Publicly available policies / documents                            | ✓      | Public     |           |   |   |   |   |   | ✓       |
| OA 03                | Policy components and coverage                                     | ✓      | Public     | ✓         | ✓ |   |   |   |   |         |
| OA 04                | Conflicts of interest  | ✓      | Public     |           |   |   |   |   |   | ✓       |
| OA 05                | RI goals and objectives  | ✓      | Public     |           |   |   |   |   |   | ✓       |
| OA 06                | Main goals/objectives this year                                    | -      | n/a        |           |   |   |   |   |   | ✓       |
| OA 07                | Governance, management structures and RI processes                 | -      | n/a        |           |   |   |   |   |   | ✓       |
| OA 08                | RI roles and responsibilities                                      | ✓      | Public     |           |   |   |   |   |   | ✓       |
| OA 09                | RI in performance management, reward and/or personal development   | -      | n/a        |           |   |   |   |   |   | ✓       |
| OA 10                | Collaborative organisations / initiatives                          | ✓      | Public     |           |   |   | ✓ | ✓ |   |         |
| OA 11                | Promoting RI independently   | ✓      | Public     |           |   |   | ✓ |   |   |         |
| OA 12                | Dialogue with public policy makers or standard setters             | -      | n/a        |           |   |   | ✓ | ✓ | ✓ |         |
| OA 13                | ESG issues in strategic asset allocation                           | -      | n/a        | ✓         |   |   |   |   |   |         |
| OA 14                | Allocation of assets to environmental and social themed areas      | -      | n/a        | ✓         |   |   |   |   |   |         |
| OA 15                | ESG issues for internally managed assets not reported in framework | 🔒      | n/a        |           |   |   |   |   |   | ✓       |
| OA 16                | ESG issues for externally managed assets not reported in framework | -      | n/a        |           |   |   |   |   |   | ✓       |
| OA 17                | RI/ESG in execution and/or advisory services                       | -      | n/a        | ✓         | ✓ |   |   |   |   |         |
| OA 18                | Innovative features of approach to RI                              | -      | n/a        |           |   |   |   |   |   | ✓       |
| OA 19                | Internal and external review and assurance of responses            | -      | n/a        |           |   |   |   |   |   | ✓       |

| Indirect – Manager Selection, Appointment and Monitoring |   |        |            | Principle |   |   |   |   |   | General |
|--|---|--------|------------|-----------|---|---|---|---|---|---------|
| Indicator  | Short description   | Status | Disclosure | 1         | 2 | 3 | 4 | 5 | 6 |         |
| SAM 01   | Description of RI considerations  | -      | n/a        | ✓         |   |   |   |   | ✓ |         |
| SAM 02   | Role of investment consultants  | ✓      | Public     |           |   |   | ✓ |   |   |         |
| SAM 03   | RI factors in selection, appointment and monitoring across asset classes  | ✓      | Public     |           |   |   |   |   |   | ✓       |
| SAM 04   | Breakdown of passive, active quant and active fundamental                 | ✓      | Private    |           |   |   |   |   |   | ✓       |
| SAM 05   | ESG incorporation strategies  | ✓      | Public     | ✓         | ✓ |   |   |   |   |         |
| SAM 06   | Selection processes (listed assets)                                       | ✓      | Public     | ✓         |   |   |   |   |   | ✓       |
| SAM 07   | Appointment considerations (listed assets)                                | -      | n/a        |           |   |   | ✓ |   |   |         |
| SAM 08   | Monitoring processes (listed assets)                                      | ✓      | Public     | ✓         |   |   |   |   |   |         |
| SAM 09   | Percentage of (proxy) votes cast  | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| SAM 10   | Selection processes (non-listed assets)                                   | 🔒      | n/a        | ✓         |   |   |   |   |   | ✓       |
| SAM 11   | Appointment considerations (non-listed assets)                            | 🔒      | n/a        |           |   |   | ✓ |   |   |         |
| SAM 12   | Monitoring processes (non-listed assets)                                  | 🔒      | n/a        | ✓         |   |   |   |   |   | ✓       |
| SAM 13   | Description of RI considerations in 'other' asset classes                 | 🔒      | n/a        | ✓         |   |   |   |   |   | ✓       |
| SAM 14   | Percentage of externally managed assets managed by PRI signatories        | ✓      | Private    | ✓         |   |   |   |   |   | ✓       |
| SAM 15   | Examples of ESG issues in selection, appointment and monitoring processes | -      | n/a        |           | ✓ |   |   |   |   |         |
| SAM 16   | Disclosure of RI considerations   | ✓      | Public     |           |   |   |   |   |   | ✓       |

| Direct - Listed Equity Incorporation |   |        |            | Principle |   |   |   |   |   | General |
|--------------------------------------|---|--------|------------|-----------|---|---|---|---|---|---------|
| Indicator                            | Short description   | Status | Disclosure | 1         | 2 | 3 | 4 | 5 | 6 |         |
| LEI 01                               | Breakdown by passive, quantitative, fundamental and other active strategies         | ✓      | Private    | ✓         |   |   |   |   |   |         |
| LEI 02                               | Description of ESG incorporation  | -      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 03                               | Percentage of each incorporation strategy   | ✓      | Public     | ✓         |   |   |   |   |   |         |
| LEI 04                               | Type of ESG information used in investment decision                                 | -      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 05                               | Information from engagement and/or voting used in investment decision-making        | -      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 06                               | Types of screening applied  | ✓      | Public     | ✓         |   |   |   |   |   |         |
| LEI 07                               | Processes to ensure screening is based on robust analysis                           | ✓      | Public     | ✓         |   |   |   |   |   |         |
| LEI 08                               | Processes to ensure fund criteria are not breached                                  | -      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 09                               | Types of sustainability thematic funds/mandates                                     | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 10                               | Description of ESG integration  | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 11                               | Review ESG issues while researching companies/sectors                               | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 12                               | Processes to ensure integration is based on robust analysis                         | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 13                               | Aspects of analysis ESG information is integrated into                              | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 14                               | ESG issues in index construction  | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 15                               | How ESG incorporation has influenced portfolio composition                          | -      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 16                               | Incorporation of ESG issues has improved financial/ESG performance and reduced risk | -      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 17                               | Examples of ESG issues that affected your investment view / performance             | -      | n/a        | ✓         |   |   |   |   |   |         |
| LEI 18                               | Disclosure of approach to ESG incorporation   | ✓      | Public     |           | ✓ |   |   |   |   | ✓       |

| Direct - Listed Equity Active Ownership |  |        |            | Principle |   |   |   |   |   | General |
|---|--|--------|------------|-----------|---|---|---|---|---|---------|
| Indicator                               | Short description  | Status | Disclosure | 1         | 2 | 3 | 4 | 5 | 6 |         |
| LEA 01                                  | Description of approach to engagement  | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 02                                  | Reasoning for interaction on ESG issues                                      | 🔒      | n/a        | ✓         | ✓ | ✓ |   |   |   |         |
| LEA 03                                  | Process for identifying and prioritising engagement activities               | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 04                                  | Objectives for engagement activities   | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 05                                  | Process for identifying and prioritising engagement activities               | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 06                                  | Objectives for engagement activities   | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 07                                  | Role in engagement process   | 🔒      | n/a        |           | ✓ |   | ✓ |   |   |         |
| LEA 08                                  | Monitor / discuss service provider information                               | 🔒      | n/a        |           | ✓ |   |   |   | ✓ |         |
| LEA 09                                  | Share insights from engagements with internal/external managers              | 🔒      | n/a        | ✓         | ✓ |   |   |   |   |         |
| LEA 10                                  | Tracking number of engagements   | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 11                                  | Number of companies engaged with, intensity of engagement and effort         | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 12                                  | Engagements on E, S and/or G issues  | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 13                                  | Companies changing practices / behaviour following engagement                | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 14                                  | Examples of ESG engagements  | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 15                                  | Disclosure of approach to ESG engagements                                    | 🔒      | n/a        |           | ✓ |   |   |   | ✓ |         |
| LEA 16                                  | Description of approach to (proxy) voting                                    | -      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 17                                  | Typical approach to (proxy) voting decisions                                 | ✓      | Public     |           | ✓ |   |   |   |   |         |
| LEA 18                                  | Percentage of voting recommendations reviewed                                | 🔒      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 19                                  | Confirmation of votes  | -      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 20                                  | Securities lending programme   | -      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 21                                  | Informing companies of the rationale of abstaining/voting against management | ✓      | Public     |           | ✓ |   |   |   |   |         |
| LEA 22                                  | Percentage of (proxy) votes cast   | ✓      | Public     |           | ✓ |   |   |   |   |         |
| LEA 23                                  | Proportion of ballot items that were for/against/abstentions                 | -      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 24                                  | Shareholder resolutions  | -      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 25                                  | Examples of (proxy) voting activities  | -      | n/a        |           | ✓ |   |   |   |   |         |
| LEA 26                                  | Disclosing voting activities   | ✓      | Public     |           | ✓ |   |   |   | ✓ |         |

| Direct - Fixed Income |   |        |            | Principle |   |   |   |   |   | General |
|-----------------------|---|--------|------------|-----------|---|---|---|---|---|---------|
| Indicator             | Short description   | Status | Disclosure | 1         | 2 | 3 | 4 | 5 | 6 |         |
| FI 01                 | Breakdown by passive, quantitative, fundamental and other active strategies         | ✓      | Private    | ✓         |   |   |   |   |   |         |
| FI 02                 | Breakdown of investments by credit quality  | ✓      | Private    |           |   |   |   |   |   | ✓       |
| FI 03                 | Description of ESG incorporation  | -      | n/a        | ✓         |   |   |   |   |   |         |
| FI 04                 | Percentage of each incorporation strategy   | ✓      | Public     | ✓         |   |   |   |   |   |         |
| FI 05                 | Type of ESG information used in investment decision                                 | -      | n/a        | ✓         |   |   |   |   |   |         |
| FI 06                 | Types of screening applied  | ✓      | Public     | ✓         |   |   |   |   |   |         |
| FI 07                 | Processes to ensure screening is based on robust analysis                           | ✓      | Public     | ✓         |   |   |   |   |   |         |
| FI 08                 | Processes to ensure fund criteria are not breached                                  | -      | n/a        | ✓         |   |   |   |   |   |         |
| FI 09                 | Types of sustainability thematic funds/mandates                                     | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| FI 10                 | Description of ESG integration  | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| FI 11                 | Review of ESG issues while researching companies/sectors                            | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| FI 12                 | Processes to ensure integration is based on robust analysis                         | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| FI 13                 | Incorporation of ESG issues into analysis and decision making                       | 🔒      | n/a        | ✓         |   |   |   |   |   |         |
| FI 14                 | ESG issues in index construction  | ✓      | Private    | ✓         |   |   |   |   |   |         |
| FI 15                 | How ESG incorporation has influenced portfolio composition                          | -      | n/a        | ✓         |   |   |   |   |   |         |
| FI 16                 | Incorporation of ESG issues has improved financial/ESG performance and reduced risk | -      | n/a        | ✓         |   |   |   |   |   |         |
| FI 17                 | Examples of ESG issues that affected your investment view / performance             | -      | n/a        | ✓         |   |   |   |   |   |         |
| FI 18                 | Disclosure of approach to ESG incorporation   | ✓      | Public     |           | ✓ |   |   |   |   | ✓       |
| FI 19                 | Engagement with corporate issuers   | -      | n/a        |           | ✓ |   |   |   |   |         |
| FI 20                 | Engagement with government issuers  | 🔒      | n/a        |           | ✓ |   |   |   |   |         |



ABN AMRO Bank N.V.

Reported Information

Public version

Organisational Overview

## PRI disclaimer

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## Basic Information

OO 01

Mandatory

Gateway/Peering

General

OO 01.1

Select the services you offer.

Fund management

% of assets under management (AUM) in ranges

- <10%
- 10-50%
- >50%

Fund of funds, manager of managers, sub-advised products

% of assets under management (AUM) in ranges

- <10%
- 10-50%
- >50%

Other, specify

Execution and advisory services

OO 02

Mandatory

Peering

General

OO 02.1

Select the location of your organisation's headquarters.

Netherlands

OO 02.2

Indicate the number of countries in which you have offices (including your headquarters).

- 1
- 2-5
- 6-10
- >10

OO 02.3

Indicate the approximate number of staff in your organisation in full-time equivalents (FTE).

FTE

22215

OO 03

Mandatory

Descriptive

General

OO 03.1

Indicate whether you have subsidiaries within your organisation that are also PRI signatories in their own right.

Yes

No

OO 04

Mandatory

Gateway/Peering

General

OO 04.1

Indicate the year end date for your reporting year.

31/12/2014

OO 04.2

Indicate your total AUM at the end of your reporting year, excluding subsidiaries you have chosen not to report on, and advisory/execution only assets.

|               | trillions | billions | millions | thousands | hundreds |
|---------------|-----------|----------|----------|-----------|----------|
| Total AUM     |           | 50       | 600      | 000       | 000      |
| Currency      | EUR       |          |          |           |          |
| Assets in USD |           | 66       | 361      | 453       | 487      |

OO 04.4

Indicate the total assets at the end of your reporting year subject to an execution and/or advisory approach.

|               | trillions | billions | millions | thousands | hundreds |
|---------------|-----------|----------|----------|-----------|----------|
| Total AUM     |           | 140      | 000      | 000       | 000      |
| Currency      | EUR       |          |          |           |          |
| Assets in USD |           | 183      | 608      | 764       | 588      |

OO 04.5

Indicate the level of detail you would like to provide about your asset class mix.

Approximate percentage breakdown to the nearest 5% (e.g. 45%)

Broad ranges breakdown (i.e. <10%; 10-50%; >50%)

OO 06

Mandatory

Descriptive

General

OO 06.1

To contextualise your responses to the public, indicate how you would like to disclose your asset class mix.

Publish our asset class mix as broad ranges

|               | Internally managed (%) | Externally managed (%) |
|---------------|------------------------|------------------------|
| Listed equity | 10-50%                 | <10%                   |

|                           |        |      |
|---------------------------|--------|------|
| Fixed income – corporate  | 10-50% | <10% |
| Fixed income – government | 10-50% | <10% |
| Fixed income – other      | <10%   | <10% |
| Private debt              | <10%   | 0    |
| Private equity            | <10%   | 0    |
| Property                  | <10%   | 0    |
| Infrastructure            | 0      | 0    |
| Commodities               | <10%   | 0    |
| Hedge funds               | <10%   | 0    |
| Forestry                  | <10%   | 0    |
| Farmland                  | 0      | 0    |
| Inclusive finance         | <10%   | <10% |
| Cash                      | 10-50% | <10% |
| Other (1), specify        | 0      | 0    |
| Other (2), specify        | 0      | 0    |

○ Publish our asset class mix as per attached file (the following image formats can be uploaded: .jpg, .jpeg, .png,.bmp and .gif)

### Gateway asset class implementation indicators

|       |           |         |         |
|-------|-----------|---------|---------|
| OO 10 | Mandatory | Gateway | General |
|-------|-----------|---------|---------|

OO 10.1

Select the responsible investment activities your organisation implemented, directly and/or indirectly, for listed equities in the reporting year.

- We incorporate ESG issues into investment decisions on our internally managed assets
- We engage with companies on ESG issues via our staff, collaborations or service providers
- We cast our (proxy) votes directly or via service providers
- We address ESG incorporation, engagement and/or (proxy) voting in our external manager selection, appointment and/or monitoring processes
- None of the above

OO 11

Mandatory

Gateway

General

OO 11.1

Indicate if in the reporting year you incorporated ESG issues into your investment decisions and/or your active ownership practices in the following internally managed asset classes.

- Fixed income – corporate
- Fixed income – government
- Fixed Income – other
- Private debt
- Private equity
- Property
- Commodities
- Hedge funds
- Forestry
- Inclusive finance
- Cash
- None of the above

OO 11.2

Indicate if in the reporting year you addressed ESG incorporation and/or active ownership in your external manager selection, appointment and/or monitoring processes in the following externally managed asset classes.

- Fixed income – corporate
- Fixed income – government
- Fixed Income – other
- Inclusive finance
- Cash
- None of the above

OO 12

Mandatory

Gateway

General

OO 12.1

The modules and sections that you will be required to complete are listed below.

*This list is based on the percentages provided in your AUM breakdown and your responses to the gateway indicators. You are only required to report on asset classes that represent 10% or more of your AUM. You may report voluntarily on any applicable modules or sections by selecting them from the list. Fixed Income and Infrastructure are voluntary.*

### **Core modules**

- Organisational Overview
- Overarching Approach (including assets which do not have a separate module)

### **RI implementation directly or via service providers**

Direct - Listed Equity incorporation

- Listed Equity incorporation

Direct - Listed Equity active ownership

- (Proxy) voting

Direct - Fixed Income

- Fixed Income - Corporate

Direct - Other asset classes with dedicated modules

### **RI implementation via external managers**

Indirect - Selection, Appointment and Monitoring of External Managers

- Listed Equities
- Fixed Income - Corporate

### **Closing module**

- Closing module

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Reported Information

Public version

Overarching Approach

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## Responsible investment policy

|       |           |                       |         |
|-------|-----------|-----------------------|---------|
| OA 01 | Mandatory | Gateway/Core Assessed | General |
|-------|-----------|-----------------------|---------|

|         |   |
|---------|---|
| OA 01.1 | Indicate if you have a responsible investment policy. |
|---------|---|

- Yes  
 No

|         |  |
|---------|--|
| OA 01.2 | Indicate if you have other guidance documents or more specific policies related to responsible investment. |
|---------|--|

- Yes  
 No

|         |   |
|---------|---|
| OA 01.3 | Provide a brief description of the key elements of your responsible investment policy or, if you do not have a policy, of your overall approach to responsible investment. [Optional] |
|---------|---|

We are in the process of developing a sustainable investment policy. In the process, we have so far:

- established a committee, which decides on the content of the policy and its practical implementation.
- decided to apply exclusions (fully and partially) and positive screening for individual securities. A detailed approach is being completed. Already implemented is an exclusions list for companies involved in controversial weapons. Decisions have been made to also screen companies included in our investment universe on compliance with UN Global Compact Principles. We will start engagement processes with companies that are breaching the Principles. We start implementation of this process in the course of 2015. We have approached an external provider to execute a number of these engagement processes for us.
- required PRI membership for contracted external fund managers.
- applied the same requirements for external managers, which manage mandates for us (PRI membership for funds, complying with plus the demand to comply with our controversial weapons list and approach on breaches of the UN Global Compact Principles).
- a voting policy for the independent Asset Management Company Neuflyze OBC Investissements (NOI), 100% daughter of Banque Neuflyze OBC, our subsidiary in France

|       |           |               |       |
|-------|-----------|---------------|-------|
| OA 02 | Mandatory | Core Assessed | PRI 6 |
|-------|-----------|---------------|-------|

|         |   |
|---------|---|
| OA 02.3 | Indicate if your other policies or guidance documents related to responsible investment are publicly available. |
|---------|---|

- Yes  
 Yes, all  
 Yes, some

|         |   |
|---------|---|
| OA 02.4 | List these other policies or guidance documents related to responsible investment that are publicly available and their URLs. |
|---------|---|



| Policy or document name            | URL   |
|------------------------------------|---|
| Sustainable Risk Management Policy | <a href="http://www.abnamro.com/en/sustainable-banking/index.html">http://www.abnamro.com/en/sustainable-banking/index.html</a> |
| Defense Policy                     | <a href="http://www.abnamro.com/en/sustainable-banking/index.html">http://www.abnamro.com/en/sustainable-banking/index.html</a> |
| Equator Principles Policy          | <a href="http://www.abnamro.com/en/sustainable-banking/index.html">http://www.abnamro.com/en/sustainable-banking/index.html</a> |

No

|       |           |               |         |
|-------|-----------|---------------|---------|
| OA 03 | Mandatory | Core Assessed | PRI 1,2 |
|-------|-----------|---------------|---------|

|         |  |
|---------|--|
| OA 03.1 | Indicate the components/types and coverage of your responsible investment policy and guidance documents. |
|---------|--|

Select all that apply

| Policy components/types  | Coverage by AUM  |
|--|--|
| <input checked="" type="checkbox"/> Policy setting out your overall approach<br><input checked="" type="checkbox"/> (Proxy) voting policy<br><input checked="" type="checkbox"/> Engagement/active ownership policy<br><input type="checkbox"/> Specific guidelines on corporate governance<br><input type="checkbox"/> Specific guidelines on environmental issues<br><input type="checkbox"/> Specific guidelines on social issues<br><input type="checkbox"/> Asset class-specific guidelines<br><input checked="" type="checkbox"/> Screening/exclusion policy<br><input type="checkbox"/> Other, specify<br><input type="checkbox"/> Other, specify | <input type="radio"/> Applicable policies cover all AUM<br><input checked="" type="radio"/> Applicable policies cover a majority of AUM<br><input type="radio"/> Applicable policies cover a minority of AUM |

|       |           |               |         |
|-------|-----------|---------------|---------|
| OA 04 | Mandatory | Core Assessed | General |
|-------|-----------|---------------|---------|

|         |   |
|---------|---|
| OA 04.1 | Indicate if your organisation has a policy on managing potential conflicts of interest in the investment process. |
|---------|---|

- Yes  
 No

## Objectives and strategies

|       |           |                       |         |
|-------|-----------|-----------------------|---------|
| OA 05 | Mandatory | Gateway/Core Assessed | General |
|-------|-----------|-----------------------|---------|

**OA 05.1**

Indicate if your organisation sets objectives for its responsible investment activities.

Yes

**OA 05.2**

Indicate how frequently your organisation sets or revises objectives for responsible investment.

- At least once per year  
 Less than once per year

**OA 05.3**

Indicate how frequently your organisation formally reviews performance against its objectives for responsible investment.

- Quarterly  
 Biannually  
 Annually  
 Every two years or less  
 It is not reviewed  
 No

## Governance and human resources

**OA 08**

**Mandatory**

**Gateway/Core Assessed**

**General**

**OA 08.1**

Indicate the roles present in your organisation and for each, indicate whether they have oversight and/or implementation responsibilities for responsible investment.

## Roles present in your organisation

- Board members or trustees
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Chief Executive Officer (CEO), Chief Investment Officer (CIO), Investment Committee
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Other Chief-level staff or head of department, specify
- Portfolio managers
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Investment analysts
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Dedicated responsible investment staff
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- External managers or service providers
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Other role, specify
- Other role, specify

**OA 08.2** Indicate the number of dedicated responsible investment staff your organisation has. [Optional]

Number

20

## Promoting responsible investment

**OA 10**

**Mandatory**

**Core Assessed**

**PRI 4,5**

**OA 10.1**

Select the collaborative organisation and/or initiatives of which your organisation is a member or in which it participated during the reporting year, and the role you played.

**Select all that apply**

Principles for Responsible Investment

Your organisation's role in the initiative during the reporting period (see definitions)

- Basic
- Moderate
- Advanced
- Asian Corporate Governance Association
- Association for Sustainable & Responsible Investment in Asia
- Australian Council of Superannuation Investors
- CDP Climate Change
- CDP Forests
- CDP Water
- CFA Institute Centre for Financial Market Integrity
- Council of Institutional Investors (CII)
- Eumedion
- Extractive Industries Transparency Initiative (EITI)
- Global Investors Governance Network (GIGN)
- Global Real Estate Sustainability Benchmark (GRESB)
- Institutional Investors Group on Climate Change (IIGCC)
- Interfaith Center on Corporate Responsibility (ICCR)
- International Corporate Governance Network (ICGN)
- Investor Group on Climate Change, Australia/New Zealand (IGCC)
- Investor Network on Climate Risk (INCR)/CERES
- Local Authority Pension Fund Forum
- Regional or National Social Investment Forums (e.g. UKSIF, Eurosif, ASRIA, RIAA), specify  
VBDO (Dutch SIF)

Your organisation's role in the initiative during the reporting period (see definitions)

- Basic
- Moderate
- Advanced
- Shareholder Association for Research and Education (Share)
- United Nations Environmental Program Finance Initiative (UNEP FI)

Your organisation's role in the initiative during the reporting period (see definitions)

- Basic
- Moderate
- Advanced
- United Nations Global Compact

Your organisation's role in the initiative during the reporting period (see definitions)

- Basic
- Moderate
- Advanced

Other collaborative organisation/initiative, specify

EVPA (European Venture Philanthropy Association) (ABN AMRO is a member)

Your organisation's role in the initiative during the reporting year (see definitions)

- Basic
- Moderate
- Advanced

Other collaborative organisation/initiative, specify

PYMWYMIC (How to create more sustainability in large investment portfolios)

Your organisation's role in the initiative during the reporting year (see definitions)

- Basic
- Moderate
- Advanced

Other collaborative organisation/initiative, specify

GIIN (Global Impact Investing Network)

Your organisation's role in the initiative during the reporting year (see definitions)

- Basic
- Moderate
- Advanced

Other collaborative organisation/initiative, specify

OA 11

Mandatory

Core Assessed

PRI 4

OA 11.1

Indicate if your organisation promotes responsible investment, independently of collaborative initiatives.

Yes

**OA 11.2**

Indicate which of the following actions your organisation has taken to promote responsible investment, independently of collaborative initiatives.

- Provided or supported education or training programmes for clients, investment managers, broker/dealers, investment consultants, legal advisers or other investment organisations
- Provided financial support for academic or industry research on responsible investment
- Encouraged better transparency and disclosure of responsible investment practices across the investment industry
- Spoke publicly at events and conferences to promote responsible investment
- Wrote and published in-house research papers on responsible investment
- Encouraged the adoption of the PRI
- Other, specify

No

ABN AMRO Bank N.V.

## Reported Information

### Public version

Indirect – Manager Selection, Appointment and Monitoring

## PRI disclaimer

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## Overview

|        |           |               |       |
|--------|-----------|---------------|-------|
| SAM 02 | Mandatory | Core Assessed | PRI 4 |
|--------|-----------|---------------|-------|

**SAM 02.1** Indicate if your organisation uses investment consultants and/or fiduciary managers in the selection, appointment and/or monitoring of external managers.

Yes

**SAM 02.2** Indicate how your organisation uses investment consultants and/or fiduciary managers in the selection, appointment and/or monitoring of external managers. [Optional]

- We use investment consultants in our selection and appointment of external managers
- We use investment consultants in our monitoring of external managers
- We use fiduciary managers

Asset class

- Fixed income - corporate (FIC)

**SAM 02.3** Indicate if your organisation considers responsible investment in the selection, appointment and/or review processes for investment consultants and/or fiduciary managers.

- Responsible investment is included in the selection process for investment consultants
- Consultants' responsibilities in relation to responsible investment in manager selection, appointment and monitoring processes are included in our contractual agreements with them
- Responsible investment is considered when reviewing investment consultants' advice on manager selection and performance monitoring
- We do not consider responsible investment in the selection, appointment and/or review processes for investment consultants.

No

|        |           |         |         |
|--------|-----------|---------|---------|
| SAM 03 | Mandatory | Gateway | General |
|--------|-----------|---------|---------|

**SAM 03.1** Indicate for which of the following externally managed asset classes your organisation, and/or your investment consultants, consider responsible investment factors in investment manager: (a) Selection, (b) Appointment (investment management agreements/contracts), and (c) Monitoring

Select all that apply

| Asset classes            | (a) Selection                       | (b) Appointment                     | (c) Monitoring                      |
|--------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| Fixed income - corporate | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> |

**Listed equity (LE), fixed income corporate (FIC) and fixed income government (FIG)**



## Overview

SAM 05

Mandatory

Gateway

PRI 1,2

SAM 05.1

Indicate which of the following ESG incorporation strategies you encourage or require your external manager(s) to implement on your behalf:

### Active investment strategies

| Active investment strategies | FIC                                 |
|------------------------------|-------------------------------------|
| Screening                    | <input checked="" type="checkbox"/> |
| Thematic                     | <input type="checkbox"/>            |
| Integration                  | <input type="checkbox"/>            |
| None of the above            | <input type="checkbox"/>            |

### Passive investment strategies

| Passive investment strategies | FIC                                 |
|-------------------------------|-------------------------------------|
| Screening                     | <input checked="" type="checkbox"/> |
| Thematic                      | <input type="checkbox"/>            |
| Integration                   | <input type="checkbox"/>            |
| None of the above             | <input type="checkbox"/>            |

SAM 05.2

Indicate if - on your externally managed assets - you engage directly, via service providers, or via your external manager.

|  | FIC                                 |
|--|-------------------------------------|
| We engage directly or via service providers on our externally managed assets | <input checked="" type="checkbox"/> |
| We require our external managers to engage on our behalf                     | <input type="checkbox"/>            |
| None of the above  | <input type="checkbox"/>            |

## Selection

SAM 06

Mandatory

Core Assessed

PRI 1-6

SAM 06.1

Indicate whether your organisation, and/or your investment consultant, in the manager selection process for listed assets, typically do any of the following:

General

|   | FIC                                 |  |
|---|-------------------------------------|--|
| Review the manager's responsible investment policies  | <input type="checkbox"/>            |  |
| Discuss managers' governance and management of responsible investment activities                            | <input type="checkbox"/>            |  |
| Meet staff with responsible investment responsibilities to assess their skills and competence               | <input type="checkbox"/>            |  |
| Discuss minimum responsible investment expectations that managers must meet                                 | <input checked="" type="checkbox"/> |  |
| Discuss the role managers have played in collaborative initiatives  | <input type="checkbox"/>            |  |
| Ask whether the organisation is a signatory to the PRI and/or other relevant organisations                  | <input checked="" type="checkbox"/> |  |
| Review the manager's responsible investment reporting to clients and/or the public, including PRI reporting | <input checked="" type="checkbox"/> |  |
| Discuss the type of ESG reporting you expect  | <input checked="" type="checkbox"/> |  |
| Assign specific weighting to ESG factors in your manager evaluation   | <input type="checkbox"/>            |  |
| Other general aspects in your selection process, specify  | <input type="checkbox"/>            |  |
| None of the above   | <input type="checkbox"/>            |  |

ESG incorporation

|  |                                     |            |  |
|--|-------------------------------------|------------|--|
|  |                                     | <b>FIC</b> |  |
| Evaluate the quality and coverage of ESG research used by managers   | <input type="checkbox"/>            |            |  |
| Assess managers' ESG incorporation strategies and ability to identify and manage ESG issues  | <input type="checkbox"/>            |            |  |
| Discuss with managers how ESG issues have impacted specific investment decisions and, where relevant, stock or portfolio performance | <input checked="" type="checkbox"/> |            |  |
| Evaluate index providers' ESG incorporation when designing the index   | <input type="checkbox"/>            |            |  |
| Other ESG incorporation issues in your selection process, specify  | <input type="checkbox"/>            |            |  |
| None of the above  | <input type="checkbox"/>            |            |  |

## Monitoring

|                 |   |                      |              |
|-----------------|---|----------------------|--------------|
| <b>SAM 08</b>   | <b>Mandatory</b>  | <b>Core Assessed</b> | <b>PRI 1</b> |
| <b>SAM 08.1</b> | Indicate whether your organisation, and/or your investment consultant, in the dialogue and monitoring of your external manager typically do any of the following: |                      |              |
|                 | General   |                      |              |

|  | FIC                                 |  |
|--|-------------------------------------|--|
| Include responsible investment as a standard agenda item at performance review meetings  | <input type="checkbox"/>            |  |
| Highlight examples of good responsible investment practice by other managers   | <input type="checkbox"/>            |  |
| Review the manager's responsible investment reporting, for example PRI-generated responsible investment reports  | <input type="checkbox"/>            |  |
| Encourage your managers to consider joining responsible investment initiatives/organisations or participate in collaborative projects with other investors | <input checked="" type="checkbox"/> |  |
| Include responsible investment criteria as a formal component of overall manager performance evaluation  | <input type="checkbox"/>            |  |
| Request information on whether your manager's approach to ESG issues has impacted financial performance  | <input type="checkbox"/>            |  |
| Request information on whether your manager's approach to ESG issues has impacted risk or volatility   | <input type="checkbox"/>            |  |
| Request information on whether your manager's approach to ESG issues has impacted ESG performance  | <input type="checkbox"/>            |  |
| Other general aspects of your monitoring, specify  | <input type="checkbox"/>            |  |
| None of the above  | <input type="checkbox"/>            |  |

## ESG incorporation

|   | FIC                                 |  |
|---|-------------------------------------|--|
| Request information on ESG incorporation in specific investment decisions | <input type="checkbox"/>            |  |
| Other ways you monitor ESG incorporation, specify                         | <input type="checkbox"/>            |  |
| None of the above   | <input checked="" type="checkbox"/> |  |

## Communication

|        |           |               |       |
|--------|-----------|---------------|-------|
| SAM 16 | Mandatory | Core Assessed | PRI 6 |
|--------|-----------|---------------|-------|

**SAM 16.1**

Indicate if your organisation proactively discloses any information about responsible investment considerations in your indirect investments.

- Yes, we disclose information publicly
- Yes, we disclose information to clients/beneficiaries only
- We do not proactively disclose information to the public and/or clients/beneficiaries

ABN AMRO Bank N.V.

Reported Information

Public version

Direct - Listed Equity Incorporation

## PRI disclaimer

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## ESG incorporation in actively managed listed equities

### Implementation processes

|        |           |                       |       |
|--------|-----------|-----------------------|-------|
| LEI 03 | Mandatory | Gateway/Core Assessed | PRI 1 |
|--------|-----------|-----------------------|-------|

**LEI 03.1**

Indicate (1) which ESG incorporation strategy and/or combination of strategies you apply to your actively managed listed equities and (2) the breakdown of your actively managed listed equities by strategy or combination of strategies.

#### ESG incorporation strategy (select all that apply)

- Screening alone (i.e. not combined with any other strategies)

|  |        |
|--|--------|
| Percentage of active listed equity to which the strategy is applied - you may (estimate +/- 10%) | <br>90 |
|--|--------|

- Thematic alone (i.e. not combined with any other strategies)
- Integration alone (i.e. not combined with any other strategies)
- Screening + Integration strategies
- Thematic + integration strategies
- Screening + thematic strategies
- All three strategies combined
- No incorporation strategies applied

|   |        |
|---|--------|
| Percentage of active listed equity to which no incorporation strategy is applied - you may (estimate +/- 10%) | <br>10 |
|---|--------|

Total actively managed listed equities

100%

**LEI 03.2**

Describe your primary reasons for choosing a particular ESG incorporation strategy.

We are in the process of developing a sustainable investment policy, which will include exclusions and positive screening elements.

We have made a first step by excluding companies involved in controversial weapons (Controversial Weapons List - CWL). Our CWL is based on a more extensive definition than the definition in the Dutch law.

In addition, we will also screen companies included in our investment universe on compliance with UN Global Compact Principles. We will start engagement processes with companies that are breaching the Principles. We start implementation of this process in the course of 2015. We have approached an external provider to execute a number of these engagement processes for us.

## (A) Implementation: Screening

|          |  |             |       |
|----------|--|-------------|-------|
| LEI 06   | Mandatory  | Descriptive | PRI 1 |
| LEI 06.1 | Indicate and describe the type of screening you apply to your internally managed active listed equities. |             |       |

### Type of screening

- Negative/exclusionary screening

#### Screened by

- Product  
 Activity  
 Sector  
 Country/geographic region  
 Environmental and social practices and performance  
 Corporate governance

#### Description

We exclude companies involved in controversial weapons.  
Triodos MeesPierson invests based on the above categories.

- Positive/best-in-class screening

#### Screened by

- Product  
 Activity  
 Sector  
 Country/geographic region  
 Environmental and social practices and performance  
 Corporate governance

#### Description

Triodos MeesPierson invests based on the above categories.

- Norms-based screening



LEI 06.2

Describe how the screening criteria are established, how often the criteria are reviewed and how you notify clients and/or beneficiaries when changes are made.

The screening criteria have been established after consulting external stakeholders and are in line with our Sustainability Risk Management Policy and our Defence Policy. The criteria for the exclusion of companies are available on our website.

The criteria are being monitored and, if needed, adjusted. On a quarterly basis we review the companies' involvement.

Clients are informed about the process through our advisors.

LEI 07

Mandatory

Core Assessed

PRI 1

LEI 07.1

Indicate which processes your organisation uses to ensure that screening is based on robust analysis.

- Comprehensive ESG research is undertaken or sourced to determine companies' activities and products.
- Companies are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies
- External research and data used to identify companies to be excluded/included is subject to internal audit by ESG/RI staff, the internal audit function or similar
- Company ESG information/ratings are updated regularly to ensure that portfolio holdings comply with fund policies
- A committee or body with representatives independent of the individuals who conduct company research reviews some or all screening decisions
- A periodic review of the quality of the research undertaken or provided is carried out
- Other, specify
- None of the above

## Communication

LEI 18

Mandatory

Core Assessed

PRI 2,6

LEI 18.1

Indicate if your organisation proactively discloses information on your approach to ESG incorporation in listed equity.

- We disclose it publicly

Provide URL

<http://www.abnamro.com/en/sustainable-banking/index.html>

LEI 18.2

Indicate if the information disclosed to the public is the same as that disclosed to clients/beneficiaries.

- Yes

**LEI 18.3**

Indicate the information your organisation proactively discloses to clients/ beneficiaries and the public regarding your approach to ESG incorporation.

- Broad approach to ESG incorporation
- Detailed explanation of ESG incorporation strategy used

**LEI 18.4**

Indicate how frequently you typically report this information.

- Quarterly or more frequently
  - Between quarterly and annually
  - Less frequently than annually
  - Other, specify
- No
- We disclose it to clients and/or beneficiaries only
  - We do not proactively disclose it to the public and/or clients/beneficiaries

ABN AMRO Bank N.V.

Reported Information

Public version

Direct - Listed Equity Active Ownership

## PRI disclaimer

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## (Proxy) voting and shareholder resolutions

### Process

|        |           |             |       |
|--------|-----------|-------------|-------|
| LEA 17 | Mandatory | Descriptive | PRI 2 |
|--------|-----------|-------------|-------|

|          |   |
|----------|---|
| LEA 17.1 | Indicate how you typically make your (proxy) voting decisions and what this approach is based on. |
|----------|---|

|          |
|----------|
| Approach |
|----------|

- We use our own research or voting team and make our own voting decisions without the use of service providers.
- We hire service provider(s) which make voting recommendations or provide research that we use to inform our voting decisions.

|                    |
|--------------------|
| Based primarily on |
|--------------------|

- the service provider voting policy signed off by us
- our own voting policy
- our clients requests or policy
- other, explain
- We hire service provider(s) which make voting decisions on our behalf, except for some pre-defined scenarios for which we review and make voting decisions.
- We hire service provider(s) which make voting decisions on our behalf.

|        |           |               |       |
|--------|-----------|---------------|-------|
| LEA 21 | Mandatory | Core Assessed | PRI 2 |
|--------|-----------|---------------|-------|

|          |   |
|----------|---|
| LEA 21.1 | Indicate if you ensure that companies are informed of the rationale when you and/or the service providers acting on your behalf abstain or vote against management recommendations. |
|----------|---|

- Yes, in most cases
- Sometimes, in the following cases:
- No
- Not applicable as we and/or our service providers do not abstain or vote against management recommendations

### Outputs and outcomes

|        |           |               |       |
|--------|-----------|---------------|-------|
| LEA 22 | Mandatory | Core Assessed | PRI 2 |
|--------|-----------|---------------|-------|

|                 |   |
|-----------------|---|
| <b>LEA 22.1</b> | For listed equities where you and/or your service provider has the mandate to issue (proxy) voting instructions, indicate the percentage of votes cast during the reporting year. |
|-----------------|---|

We do track or collect this information

|  |                                |
|--|--------------------------------|
|  | Votes cast (to the nearest 1%) |
|--|--------------------------------|

|  |   |
|--|---|
|  | % |
|--|---|

40

|  |  |
|--|--|
|  | Specify the basis on which this percentage is calculated |
|--|--|

- of the total number of ballot items on which you could have issued instructions
- of the total number of company meetings at which you could have voted
- of the total value of your listed equity holdings on which you could have voted

|                 |  |
|-----------------|--|
| <b>LEA 22.2</b> | If there are specific reasons why you did not vote certain holdings, explain these, and if possible, indicate the percentage of holdings affected by these factors. [Optional] |
|-----------------|--|

Voting took place by NOI, asset manager in France (subsidiary) at shareholder meetings of companies based in France only and above a certain threshold.

We do not track or collect this information

## Communication

|               |                  |                      |                |
|---------------|------------------|----------------------|----------------|
| <b>LEA 26</b> | <b>Mandatory</b> | <b>Core Assessed</b> | <b>PRI 2,6</b> |
|---------------|------------------|----------------------|----------------|

|                 |  |
|-----------------|--|
| <b>LEA 26.1</b> | Indicate if your organisation proactively discloses information on your voting activities. |
|-----------------|--|

We disclose it publicly

|  |             |
|--|-------------|
|  | provide URL |
|--|-------------|

<http://www.neuflyzeobcinvestissements.fr/fr>

|                 |   |
|-----------------|---|
| <b>LEA 26.2</b> | Indicate if the information disclosed to the public is the same as that disclosed to clients/beneficiaries. |
|-----------------|---|

Yes

|                 |  |
|-----------------|--|
| <b>LEA 26.3</b> | Indicate the voting information your organisation proactively discloses to the public and/or to clients/beneficiaries. |
|-----------------|--|

Indicate how much of your voting record you disclose

- All voting decisions
- Some voting decisions
- Only abstentions and opposing vote decisions
- Summary of votes only

Indicate what level of explanation you provide

- Explain all voting decisions
- Explain some voting decisions
- Only explain abstentions and votes against management
- No explanations provided

**LEA 26.4**

Indicate how frequently you typically report voting information.

- Continuously (primarily before meetings)
- Continuously (soon after votes are cast)
- Quarterly or more frequently
- Between quarterly and annually
- Less frequently than annually
- Other, specify
- No
- We disclose it to clients/beneficiaries only
- We do not proactively disclose our voting activities to the public and/or to clients/beneficiaries

ABN AMRO Bank N.V.

Reported Information

Public version

Direct - Fixed Income

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## ESG incorporation in actively managed fixed income

### Fixed Income - Corporate

#### Implementation processes

|       |           |                       |       |
|-------|-----------|-----------------------|-------|
| FI 04 | Mandatory | Gateway/Core Assessed | PRI 1 |
|-------|-----------|-----------------------|-------|

FI 04.1

Indicate (1) which ESG incorporation strategy and/or combination of strategies you apply to your actively managed corporate fixed income investments; and, (2) the breakdown of your actively managed corporate fixed income investments by incorporation strategy or combination of strategies.

#### ESG incorporation strategy (select all that apply)

- Screening alone (i.e. not combined with any other strategies)

|   |    |
|---|----|
| Percentage of active corporate fixed income to which the strategy is applied (estimate +/- 10%) | %  |
|   | 90 |

- Thematic alone (i.e. not combined with any other strategies)
- Integration alone (i.e. not combined with any other strategies)
- Screening + Integration strategies
- Thematic + integration strategies
- Screening + thematic strategies
- All three strategies combined
- No incorporation strategies applied

|   |    |
|---|----|
| Percentage of active corporate fixed income to which the strategy is applied (estimate +/- 10%) | %  |
|   | 10 |

Total actively managed fixed income - corporate

100%

FI 04.2

Describe your primary reasons for choosing a particular incorporation strategy.

We are in the process of developing a sustainable investment policy, which will include exclusions and positive screening elements.

We have made a first step by excluding companies involved in controversial weapons (Controversial Weapons List - CWL). Our CWL is based on a more extensive definition than the definition in the Dutch law.



In addition, we will also screen companies included in our investment universe on compliance with UN Global Compact Principles. We will start engagement processes with companies that are breaching the Principles. We start implementation of this process in the course of 2015. We have approached an external provider to execute a number of these engagement processes for us.

## (A) Implementation: Screening

|       |           |             |       |
|-------|-----------|-------------|-------|
| FI 06 | Mandatory | Descriptive | PRI 1 |
|-------|-----------|-------------|-------|

FI 06.1

Indicate and describe the type of screening you apply to your internally managed active corporate fixed income investments.

### Type of screening

- Negative/exclusionary screening

#### Screened by

- Product
- Activity
- Sector
- Country/geographic region
- Environmental and social practices and performance
- Corporate governance

#### Description

We exclude companies involved in controversial weapons.  
Triodos-MeesPierson invests based on the above categories.

- Positive/best-in-class screening

#### Screened by

- Product
- Activity
- Sector
- Country/geographic region
- Environmental and social practices and performance
- Corporate governance

#### Description

Triodos-MeesPierson invests based on the above categories.

- Norms-based screening

FI 06.2

Describe how the screening criteria are established, how often the criteria are reviewed and how you notify clients and/or beneficiaries when changes are made.

The screening criteria have been established after consulting external stakeholders and are in line with our Sustainability Risk Management Policy and our Defence Policy. The criteria for the exclusion of companies are available on our website.

The criteria are being monitored on a quarterly basis and, if needed, adjusted. .

Clients are informed about the process through our advisors.

FI 07

Mandatory

Core Assessed

PRI 1

FI 07.1

Indicate which processes your organisation uses to ensure that screening in corporate fixed income is based on robust analysis.

- Comprehensive research is undertaken or sourced to determine issuers' ESG performance
- Issuers are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies
- External research and data used to identify issuers to be excluded/included is subject to internal audit by ESG/RI staff, the internal audit function or similar
- Information on ESG issues and/or ratings is updated regularly to ensure that portfolio holdings comply with fund policies
- A committee or body with representatives independent of the individuals who conduct ESG research reviews some or all screening decisions
- A periodic review of the quality of the research undertaken or provided is carried out
- Other, specify
- None of the above

## Communication

FI 18

Mandatory

Core Assessed

PRI 2,6

FI 18.1

Indicate if your organisation proactively discloses information on your approach to ESG incorporation in all fixed income investments.

We disclose it publicly

Provide URL

<http://www.abnamro.com/en/sustainable-banking/index.html>

Provide URL

<https://www.abnamro.nl/nl/privatebanking/beleggen/beleggingsvormen/vermogensbeheer/duurzaam-beleggen-mandaat/index.html>

**FI 18.2**

Indicate if the information disclosed to the public is the same as that disclosed to clients/beneficiaries.

- Yes
- No

**FI 18.3**

Indicate the information your organisation proactively discloses to the public regarding your approach to ESG incorporation.

- Broad approach to ESG incorporation
- Detailed explanation of ESG incorporation strategy used

**FI 18.4**

Indicate how frequently you typically report this information to the public.

- Quarterly or more frequently
- Between quarterly and annually
- Less frequently than annually
- Other, specify  
information is available on the website

**FI 18.5**

Indicate the information your organisation proactively discloses to clients/ beneficiaries regarding your approach to ESG incorporation.

- Broad approach to ESG incorporation
- Detailed explanation of ESG incorporation strategy used

**FI 18.6**

Indicate how frequently you typically report this information to clients/beneficiaries

- Quarterly or more frequently
  - Between quarterly and annually
  - Less frequently than annually
  - Other, specify  
information is available on the website
- We disclose it to clients/beneficiaries only
  - We do not proactively disclose it to the public and/or clients/beneficiaries