Bank name: Rabobank

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	Rabobank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2017-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2018-07-16	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	2018-04-25	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.rabobank.com/en/images/template-end17-gsib.p	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	3,741	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	11,340	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	30,254	2.b.(1)
(2) Counterparty exposure of SFTs	1014	717	2.b.(2)
c. Other assets	1015	546,911	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	32,142	2.d.(1)
(2) Items subject to a 20% CCF	1022	19,226	2.d.(2)
(3) Items subject to a 50% CCF	1023	31,559	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,742	2.d.(4)
e. Regulatory adjustments	1031	2,445	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	619,543.90	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	12,994	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	2,777	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	272	3.c.(1)
(2) Senior unsecured debt securities	1037	335	3.c.(2)
(3) Subordinated debt securities	1038	40	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	2,456	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	846	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	561	3.e.(1)
(2) Potential future exposure	1044	2,065	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	22,346	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	4,539	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	29,385	4.a.(2)
(3) Loans obtained from other financial institutions	1105	1,458	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	1,018	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	530	4.d.(1)
(2) Potential future exposure	1051	7,327	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	44,257	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	2,462	5.a.
b. Senior unsecured debt securities	1054	86,743	5.b.
c. Subordinated debt securities	1055	16,002	5.c.
d. Commercial paper	1056	7,054	5.d.
e. Certificates of deposit	1057	26,749	5.e.
f. Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	13,759	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	152,769	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	165,162	6.a.
b. Brazilian real (BRL)	1062	186,922	6.b.
c. Canadian dollars (CAD)	1063	213,579	6.c.
d. Swiss francs (CHF)	1064	259,412	6.d.
e. Chinese yuan (CNY)	1065	35,581	6.e.
f. Euros (EUR)	1066	3,365,422	6.f.
g. British pounds (GBP)	1067	2,484,804	6.g.
h. Hong Kong dollars (HKD)	1068	129,783	6.h.
i. Indian rupee (INR)	1069	471	6.i.
j. Japanese yen (JPY)	1070	67,388	6.j.
k. Mexican pesos (MXN)	1108	13,349	6.k.
l. Swedish krona (SEK)	1071	47,146	6.l.
m. United States dollars (USD)	1072	10,591,396	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	17,560,415	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	10	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	810	8.a.
b. Debt underwriting activity	1076	6,367	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	7,177	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	2,150,874	9.a.
b. OTC derivatives settled bilaterally	1079	759,667	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,910,541	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	2,189	10.a.
b. Available-for-sale securities (AFS)	1082	28,685	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	27,855	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1,116	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	1,903	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	1,432	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	221,848	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	108,700	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	93,321	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	53,295	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	68,673	13.c.

Ancillary Data