

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	2018-12-31	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	2019-04-25	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	2019-04-26	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-end18-gsib.pdf	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	3 026	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	142	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	11 688	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	21 867	2.b.(1)
(2) Counterparty exposure of SFTs	1014	530	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	545 937	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	29 868	2.d.(1)
(2) Items subject to a 20% CCF	1022	20 115	2.d.(2)
(3) Items subject to a 50% CCF	1023	32 243	2.d.(3)
(4) Items subject to a 100% CCF	1024	3 781	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	2 250	2.e.
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))			
	1103	610 102,30	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	12 590	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	3 299	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	484	3.c.(1)
(2) Senior unsecured debt securities	1037	625	3.c.(2)
(3) Subordinated debt securities	1038	16	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	2 457	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			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	1 087	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	630	3.e.(1)
(2) Potential future exposure	1044	2 247	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	23 436	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	5 038	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	28 823	4.a.(2)
(3) Loans obtained from other financial institutions	1105	1 115	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) 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			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	594	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2 614	4.d.(1)
(2) Potential future exposure	1051	7 437	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	45 621	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	6 315	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	79 720	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	16 498	5.c.
d. Commercial paper			
(1) Commercial paper	1056	5 209	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	19 927	5.e.
f. Common equity			
(1) Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	14 491	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	142 160	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	286 947	6.a.
b. Brazilian real (BRL)	1062	257 475	6.b.
c. Canadian dollars (CAD)	1063	162 448	6.c.
d. Swiss francs (CHF)	1064	450 070	6.d.
e. Chinese yuan (CNY)	1065	61 350	6.e.
f. Euros (EUR)	1066	4 250 887	6.f.
g. British pounds (GBP)	1067	3 410 899	6.g.
h. Hong Kong dollars (HKD)	1068	695 070	6.h.
i. Indian rupee (INR)	1069	14 638	6.i.
j. Japanese yen (JPY)	1070	275 751	6.j.
k. Mexican pesos (MXN)	1108	20 390	6.k.
l. Swedish krona (SEK)	1071	63 023	6.l.
m. United States dollars (USD)	1072	15 907 335	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	25 856 282	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	18	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	247	8.a.
b. Debt underwriting activity	1076	8 294	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	8 540	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	2 603 763	9.a.
b. OTC derivatives settled bilaterally	1079	803 060	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	3 406 823	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	3 344	10.a.
b. Available-for-sale securities (AFS)	1082	18 711	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	18 349	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1 339	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	2 367	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	2 354	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	219 309	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	136 917	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	76 064	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	50 988	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	111 841	13.c.

Ancillary Data