

End-2019 G-SIB Assessment Exercise

v4.6.3

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	Coöperatieve Rabobank U.A.	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	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	2020-04-20	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	2020-04-29	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/nl	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in million EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	3.159	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	247	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	13.642	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	36.611	2.b.(1)
(2) Counterparty exposure of SFTs	1014	586	2.b.(2)
c. Other assets	1015	529.774	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	30.127	2.d.(1)
(2) Items subject to a 20% CCF	1022	19.104	2.d.(2)
(3) Items subject to a 50% CCF	1023	34.596	2.d.(3)
(4) Items subject to a 100% CCF	1024	4.314	2.d.(4)
e. Regulatory adjustments	1031	1.811	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	612.465	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in million EUR	
a. Funds deposited with or lent to other financial institutions	1033	11.685	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	4.043	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	223	3.c.(1)
(2) Senior unsecured debt securities	1037	182	3.c.(2)
(3) Subordinated debt securities	1038	10	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	2.226	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	733	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	567	3.e.(1)
(2) Potential future exposure	1044	2.155	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	21.825	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in million EUR	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	4.926	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	28.882	4.a.(2)
(3) Loans obtained from other financial institutions	1105	1.554	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	1.344	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3.191	4.d.(1)
(2) Potential future exposure	1051	8.716	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	48.614	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in million EUR	
a. Secured debt securities	1053	10.993	5.a.
b. Senior unsecured debt securities	1054	76.327	5.b.
c. Subordinated debt securities	1055	15.790	5.c.
d. Commercial paper	1056	1.226	5.d.
e. Certificates of deposit	1057	22.332	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	12.713	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	139.380	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in million EUR	
a. Australian dollars (AUD)	1061	288.473	6.a.
b. Brazilian real (BRL)	1062	68.625	6.b.
c. Canadian dollars (CAD)	1063	179.527	6.c.
d. Swiss francs (CHF)	1064	376.032	6.d.
e. Chinese yuan (CNY)	1065	65.943	6.e.
f. Euros (EUR)	1066	2.620.709	6.f.
g. British pounds (GBP)	1067	2.587.504	6.g.
h. Hong Kong dollars (HKD)	1068	305.866	6.h.
i. Indian rupee (INR)	1069	558	6.i.
j. Japanese yen (JPY)	1070	309.447	6.j.
k. Mexican pesos (MXN)	1108	42.746	6.k.
l. Swedish krona (SEK)	1071	70.099	6.l.
m. United States dollars (USD)	1072	16.567.310	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	23.482.839	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in million EUR	
a. Assets under custody indicator	1074	3	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR	
a. Equity underwriting activity	1075	83	8.a.
b. Debt underwriting activity	1076	4.971	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	5.054	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million EUR	
a. OTC derivatives cleared through a central counterparty	1078	2.756.899	9.a.
b. OTC derivatives settled bilaterally	1079	807.705	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	3.564.604	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR	
a. Held-for-trading securities (HFT)	1081	2.663	10.a.
b. Available-for-sale securities (AFS)	1082	13.299	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	14.117	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	292	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	1.553	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in million EUR	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	1.628	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in million EUR	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	239.980	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in million EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	124.533	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	70.198	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	43.228	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	97.563	13.c.