# End-2018 G-SIB Assessment Exercise

v4.5.5

## 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 | 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 | 2019-04-25 | 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/ab | 1.b.(5) |

## Size Indicator

| Section 2 - Total Exposures | GSIB | Amount in million EUR | |
|---|---|---|---|
| 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 | 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 | 1031 | 2.250 | 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 | 610.102 | 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 | 12.590 | 3.a. |
| (1) Certificates of deposit | 1034 | 0 | 3.a.(1) |
| b. 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 | 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 in million EUR | |
|---|---|---|---|
| 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 | 1048 | 0 | 4.b. |
| c. 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 | | |
|---|---|---|---|
| a. Secured debt securities | 1053 | 6.315 | 5.a. |
| b. Senior unsecured debt securities | 1054 | 79.720 | 5.b. |
| c. Subordinated debt securities | 1055 | 16.498 | 5.c. |
| d. Commercial paper | 1056 | 5.209 | 5.d. |
| e. Certificates of deposit | 1057 | 19.927 | 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 | 14.491 | 5.g. |
| h. Securities outstanding indicator (sum of items 5.a through 5.g) | 1060 | 142.160 | 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 | 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 in million EUR | |
|---|---|---|---|
| a. Assets under custody indicator | 1074 | 18 | 7.a. |

| Section 8 - Underwritten Transactions in Debt and Equity Markets | GSIB | Amount in million EUR | |
|---|---|---|---|
| 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 in million EUR | |
|---|---|---|---|
| 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 in million EUR | |
|---|---|---|---|
| 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 in million EUR | |
|---|---|---|---|
| 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 in million EUR | |
|---|---|---|---|
| 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 in million EUR | |
|---|---|---|---|
| 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. |