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	2023-12-31	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	2024-04-12	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2024-04-29	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.rabobank.com/about-us/organization/results-and	1.b.(5)
(6) LEI code	2015	DG3RU1DBUFHT4ZF9WN62	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8,214,619,277	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,333,500,000	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	11,089,911,077	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	36,731,014,239	2.b.(1)
(2) Counterparty exposure of SFTs	1014	237,162,577	2.b.(2)
c. Other assets	1015	553,545,534,194	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	29,110,113,016	2.d.(1)
(2) Items subject to a 20% CCF	1022	3,668,754,359	2.d.(2)
(3) Items subject to a 40% CCF	2300	68,222,867,837	2.d.(3)
(4) Items subject to a 50% CCF	1023	8,475,598,419	2.d.(4)
(5) Items subject to a 100% CCF	1024	6,843,061,064	2.d.(5)
e. Regulatory adjustments	1031	1,517,174,050	2.e.
f. 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	653,166,510,945.70	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	653,166,510,946	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	16,015,802,135	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	7,338,535,493	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	1,071,867,980	3.c.(1)
(2) Senior unsecured debt securities	2104	351,768,870	3.c.(2)
(3) Subordinated debt securities	2105	24,758,173	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	1,844,271,533	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	274,478,654	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	526,405,601	3.e.(1)
(2) Potential future exposure	2110	14,797,439,511	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	42,245,327,950	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	2111	5,889,505,426	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	28,259,854,883	4.a.(2)
(3) Loans obtained from other financial institutions	2113	5,076,327,148	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	0	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	1,374,395,174	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	245,312,628	4.d.(1)
(2) Potential future exposure	2115	2,018,376,682	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	42,863,771,942	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	21,217,158,047	5.a.
b. Senior unsecured debt securities	2117	51,811,290,326	5.b.
c. Subordinated debt securities	2118	8,816,563,740	5.c.
d. Commercial paper	2119	0	5.d.
e. Certificates of deposit	2120	38,765,061,445	5.e.
f. Common equity	2121	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	12,799,793,645	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	133,409,867,203	5.h.

Bank name: Rabobank

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	131,738,816,638	6.a.
b. Canadian dollars (CAD)	1063	132,145,048,791	6.c.
c. Swiss francs (CHF)	1064	123,526,369,784	6.d.
d. Chinese yuan (CNY)	1065	57,376,526,178	6.e.
e. Euros (EUR)	1066	3,389,631,714,719	6.f.
f. British pounds (GBP)	1067	2,134,174,084,502	6.g.
g. Hong Kong dollars (HKD)	1068	172,308,446,459	6.h.
h. Indian rupee (INR)	1069	580,518,821	6.i.
i. Japanese yen (JPY)	1070	64,855,960,407	6.j.
j. New Zealand dollars (NZD)	1109	541,288,379	6.k.
k. Swedish krona (SEK)	1071	23,554,336,695	6.l.
l. United States dollars (USD)	1072	17,601,597,832,027	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	23,836,837,704,820	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	0	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	8,982,150,091	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	8,982,150,091	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	68,416,061,731	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	920,432,807,632	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	988,848,869,363	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	0	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	0	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	0	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	5,540,039,640,695	10.a.
b. OTC derivatives settled bilaterally	1905	794,504,397,985	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	6,334,544,038,680	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	4,995,049,068	10.a.
b. Available-for-sale securities (AFS)	1082	14,179,880,545	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	15,363,359,110	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	741,184,980	10.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	3,070,385,523	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	3,084,831,963	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	291,134,331,118	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	14,233,964,984	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	305,368,296,102	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	69,390,103,201	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	11,947,999,021	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	81,338,102,222	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	232,393,310,261	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	11,064,166,082	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	67,108,389,215	21.g.

Section 22 - Ancillary Indicators