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	2021-12-31	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	2022-04-19	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	2022-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://statics.rabobank.com/binaries-processed/template_en	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	3,380	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	872	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	12,175	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	30,975	2.b.(1)
(2) Counterparty exposure of SFTs	1014	649	2.b.(2)
c. Other assets	1015	581,922	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	31,916	2.d.(1)
(2) Items subject to a 20% CCF	1022	22,753	2.d.(2)
(3) Items subject to a 50% CCF	1023	41,765	2.d.(3)
(4) Items subject to a 100% CCF	1024	5,489	2.d.(4)
e. Regulatory adjustments	1031	1,092	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	664,086.76	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	664,087	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	13,405	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	4,592	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	289	3.c.(1)
(2) Senior unsecured debt securities	2104	299	3.c.(2)
(3) Subordinated debt securities	2105	41	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	2,170	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	833	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	259	3.e.(1)
(2) Potential future exposure	2110	3,311	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	25,199	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	3,898	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	19,592	4.a.(2)
(3) Loans obtained from other financial institutions	2113	5,712	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	1,341	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	316	4.d.(1)
(2) Potential future exposure	2115	10,270	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	41,130	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	15,265	5.a.
b. Senior unsecured debt securities	2117	54,159	5.b.
c. Subordinated debt securities	2118	9,813	5.c.
d. Commercial paper	2119	0	5.d.
e. Certificates of deposit	2120	23,063	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	11,803	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a	1226	114,104	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	129,476	6.a.
b. Canadian dollars (CAD)	1063	185,195	6.c.
c. Swiss francs (CHF)	1064	114,666	6.d.
d. Chinese yuan (CNY)	1065	33,742	6.e.
e. Euros (EUR)	1066	4,543,028	6.f.
f. British pounds (GBP)	1067	2,913,938	6.g.
g. Hong Kong dollars (HKD)	1068	114,653	6.h.
h. Indian rupee (INR)	1069	103,612	6.i.
i. Japanese yen (JPY)	1070	117,666	6.j.
j. New Zealand dollars (NZD)	1109	105,907	6.k.
k. Swedish krona (SEK)	1071	52,154	6.l.
l. United States dollars (USD)	1072	17,871,784	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	26,285,822	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	464	8.a.
b. Debt underwriting activity	1076	6,673	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	7,138	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	109,095	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	636,361	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	745,456	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	4,156,312	10.a.
b. OTC derivatives settled bilaterally	1905	877,897	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	5,034,209	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	3,232	11.a.
b. Available-for-sale securities (AFS)	1082	13,391	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	13,838	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	137	11.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	2,649	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	2,924	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	241,512	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	100,211	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	341,724	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	80,012	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	13,291	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	93,303	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			
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	196,210	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	91,707	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdictio	1282	71,773	21.g.

Section 22 - Ancillary Indicators