

Bank name:

RBS

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	GB	1.a.(1)
(2) Bank name	1002	RBS	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	1.a.(3)
(4) Reporting currency	1004	GBP	1.a.(4)
(5) Euro conversion rate	1005	1,117905492	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-04-09	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	http://investors.rbs.com/results-centre.aspx	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	0	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	719	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	42 060	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	27 759	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2 083	2.b.(2)
c. Other assets			
(1) Other assets	1015	530 962	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	91 319	2.d.(1)
(2) Items subject to a 20% CCF	1022	11 559	2.d.(2)
(3) Items subject to a 50% CCF	1023	65 929	2.d.(3)
(4) Items subject to a 100% CCF	1024	5 933	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	8 707	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	653 923,71	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	42 191	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	22 930	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	808	3.c.(1)
(2) Senior unsecured debt securities	1037	4 247	3.c.(2)
(3) Subordinated debt securities	1038	1 901	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	483	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	27 665	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1 416	3.e.(1)
(2) Potential future exposure	1044	28 762	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	130 403	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	17 868	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	54 714	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	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	1 451	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1 587	4.d.(1)
(2) Potential future exposure	1051	27 008	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	102 628	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	6 742	5.a.
b. Senior unsecured debt securities	1054	30 524	5.b.
c. Subordinated debt securities	1055	10 535	5.c.
d. Commercial paper	1056	1 895	5.d.
e. Certificates of deposit	1057	1 262	5.e.
f. Common equity	1058	26 109	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	5 311	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	82 378	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	197 387	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	350 834	6.c.
d. Swiss francs (CHF)	1064	298 738	6.d.
e. Chinese yuan (CNY)	1065	194 432	6.e.
f. Euros (EUR)	1066	3 695 314	6.f.
g. British pounds (GBP)	1067	14 978 885	6.g.
h. Hong Kong dollars (HKD)	1068	82 693	6.h.
i. Indian rupee (INR)	1069	737	6.i.
j. Japanese yen (JPY)	1070	260 902	6.j.
k. Mexican pesos (MXN)	1108	51 577	6.k.
l. Swedish krona (SEK)	1071	177 963	6.l.
m. United States dollars (USD)	1072	5 816 172	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	26 105 634	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	22 145	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	51 826	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	51 826	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	5 952 160	9.a.
b. OTC derivatives settled bilaterally	1079	6 380 732	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	12 332 893	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	30 016	10.a.
b. Available-for-sale securities (AFS)	1082	45 594	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	64 068	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5 638	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	5 904	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	3 300	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	199 143	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	95 070	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	1 461	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	62 408	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	156 016	13.c.

Ancillary Data