Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	GB	1.a.
(2) Bank name	1002	RBS	1.a.
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	1.a.
(4) Reporting currency	1004	GBP	1.a.
(5) Euro conversion rate	1005	1.175364363	1.a.
(6) Submission date (yyyy-mm-dd)	1006	2020-06-23	1.a.
b. General Information provided by the reporting institution:	1000	2020 00 20	
	4007	4 000 000	4 6
(1) Reporting unit	1007	1,000,000	1.b.
(2) Accounting standard	1008	IFRS	1.b.
(3) Date of public disclosure (yyyy-mm-dd)	1009	2020-06-30	1.b.
(4) Language of public disclosure	1010	English	1.b.
(5) Web address of public disclosure	1011	http://investors.rbs.com/results-centre.aspx	1.b.
	1011	Ingenitrestois-tos-consteduits centre-dag	1.0.
Indicator			
Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
	1012	10.464	2.0
(1) Counterparty exposure of derivatives contracts	1012	10,464	
(2) Capped notional amount of credit derivatives	1201	865	
(3) Potential future exposure of derivative contracts	1018	43,002	2.a.
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	34,909	2.b.
(2) Counterparty exposure of SFTs	1013	2,224	
c. Other assets	1015	518,533	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	54,880	2.d.
(2) Items subject to a 20% CCF	1022	10,336	
(3) Items subject to a 50% CCF	1023	61,002	
	1023		
(4) Items subject to a 100% CCF		4,556	
e. Regulatory adjustments	1031	8,735	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	652,609.20	2.f.
		II	
	CSIR	Amount	
connectedness Indicators iection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions	GSIB 1033	Amount 35,948	3.a.
iection 3 - Intra-Financial System Assets			
ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit	1033	35,948 0	3.a.
ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions	1033 1034	35,948	3.a.
iection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions:	1033 1034 1035	35,948 0 12,318	3.a. 3.b.
ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities	1033 1034 1035 1036	35,948 0 12,318 5,480	3.a. 3.b. 3.c.
ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities	1033 1034 1035 1036 1037	35,948 0 12,318 5,480 2,566	3.a. 3.b. 3.c. 3.c.
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ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities	1033 1034 1035 1036 1037	35,948 0 12,318 5,480 2,566	3.a. 3.b. 3.c. 3.c. 3.c.
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	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 5 1045	35,948 0 12,318 5,480 2,566 2 0 356 0 1 1 1 1 1 1,641 24,898 83,210 83,210	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e. 3.f.
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	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 3 1045 GSIB 0046 1047 1105	35,948 0 12,318 5,480 2,566 2 0 356 0 1 1 1,641 24,898 33,210 Amount 1,7,606 57,763 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e. 3.e. 3.f. 4.a. 4.a. 4.a.
	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB GSIB 1046 1047	35,948 0 12,318 5,480 2,566 2 0 356 0 1 1 1 1 4,641 24,888 83,210 83,210	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e. 3.e. 3.f. 4.a. 4.a. 4.a.
	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 3 1045 GSIB 0046 1047 1105	35,948 0 12,318 5,480 2,566 2 0 356 0 1 1 1,641 24,898 33,210 Amount 1,7,606 57,763 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e. 3.e. 3.f. 4.a. 4.a. 4.a. 4.b.
	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 3 1045 GSIB CSIB 1046 1047 1105 1048	35,948 35,948 12,318 5,480 2,566 2 0 356 0 1 1,641 24,898 33,210 Amount 17,606 57,763 0 0 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.e. 3.e. 3.f. 4.a. 4.a. 4.a. 4.b.
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	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1043 1044 1045 GSIB 1046 1047 1105 1048 1214	35,948 0 12,318 5,480 2,566 2 0 356 0 1 1 1 24,898 33,210 Amount 1,641 24,898 0 33,210 0 0 0 0 0 0 0 0 0 0 0 0 0	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.c. 3.e. 3.e
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	1033 1034 1035 1037 1038 1039 1040 1041 1213 1044 1045 1045 1045 1046 1047 1105 1046 1047 1105 1048 1214 1055	35,948 0 12,318 5,480 2,566 2 0 356 1 1 1 1 1 1 1 1 1 1 1 1 1	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.f. 4.a. 4.a. 4.b. 4.c. 4.d. 4.d. 4.d. 5.a. 5.b. 5.d. 5.d.
iection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (5) Equity securities (2) Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (5) Equity securities (6) Offsetting short positions in relation (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minu (3.c.(6)) (6) Offsetting of the other financial institutions (7) Net positive fair value (2) Potential future exposure (1) Intra-Financial System Liabilities (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (3) Loans obtained from other financial institutions (4) Over-the-counter derivatives with other financial institutions (5) Potential future exposure (2) Potential future exposure (3) Loans obtained from other financial institutions (4) Over-the-counter derivatives with other financial institutions (5) Loans obtained from other financial institutions (5) Loans obtained from other financial institutions (6) Over-the-counter derivatives with other financial institutions (1) Net negative fair value (2) Potential future exposure (2) Potential future exposure (3) Loans obtained from other financial institutions (4) Over-the-counter derivatives with other financial institutions (5) Loans obtained from other financial institutions (5) Loans obtained from other financial institutions (6) Over-the-counter derivatives with other fina	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1041 1045 1045 1045 1046 1047 1105 1046 1047 1105 1056 1055 1055 1055	35,948 0 12,318 5,480 2,566 2 0 356 0 1 1 1 1 1 1 1 1 1 1 1 1 1	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.f. 4.a. 4.a. 4.b. 4.c. 4.d. 4.d. 4.d. 4.d. 5.a. 5.c. 5.c. 5.c. 5.c.
	1033 1034 1035 1036 1037 1038 1039 1040 1041 1213 1044 1043 1044 1045 6SIB 1046 1047 1105 1048 1214 1050 1051 1052 6SIB 1055 1055	35,948 0 12,318 5,480 2,566 2 0 356 1 1 1 1 1,641 24,898 33,210 Amount 17,606 57,763 0 17,606 57,763 0 17,606 17,606 24,886 105,200	3.a. 3.b. 3.c. 3.c. 3.c. 3.c. 3.d. 3.e. 3.f. 4.a. 4.a. 4.b. 4.c. 4.d. 4.d. 4.d. 4.d. 5.a. 5.c. 5.c. 5.c. 5.c.

Bank name:

RBS

General Bank Data

		RBS	
stitutability/Financial Institution Infrastructure Indicators			
Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	296,788	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	599,447	6.c.
d. Swiss francs (CHF)	1064	617,845	6.d.
e. Chinese yuan (CNY)	1065	509,506	6.e.
f. Euros (EUR)	1066	5,421,114	6.f.
g. British pounds (GBP)	1067	15,179,319	6.g.
h. Hong Kong dollars (HKD)	1068	99,334	6.h.
i. Indian rupee (INR)	1069	1,053	
j. Japanese yen (JPY)	1070	427,523	6.j.
k. Mexican pesos (MXN)	1108	44,472	6.k.
I. Swedish krona (SEK)	1071	195,262	6.I.
m. United States dollars (USD)	1072	7,488,488	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	30,880,151	6.n.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	26,067	7.a.
	1071	20,001	1.0.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	
b. Debt underwriting activity	1076	51,233	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	51,233	8.c.
nplexity indicators			
nplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty	1078	7,090,477	
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives			9.a. 9.b.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty	1078	7,090,477	
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b)	1078 1079 1080	7,090,477 6,374,894 13,465,371	9.b.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities	1078 1079 1080 GSIB	7,090,477 6,374,894 13,465,371 Amount	9.b. 9.c.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT)	1078 1079 1080 GSIB 1081	7,090,477 6,374,884 13,465,371 Amount 30,124	9.b. 9.c. 10.a.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	1078 1079 1080 GSIB	7,090,477 6,374,894 13,465,371 Amount	9.b. 9.c. 10.a. 10.b.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	1078 1079 1080 GSIB 1081 1082 1083	7,090,477 6,374,894 13,465,371 Amount 30,124 48,334 67,308	9.b. 9.c. 10.a. 10.b. 10.c.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS)	1078 1079 1080 GSIB 1081 1082	7,090,477 6,374,894 13,465,371 Amount 30,124 48,334	9.b. 9.c. 10.a. 10.b.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124	9.b. 9.c. 10.a. 10.b. 10.c. 10.d.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) c. Arading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets	1078 1079 1080 GSIB 1081 1082 1083 1084 1085	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124 Amount	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) b. Available-for-sale securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124 Amount	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) securitional Activity Indicators	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124 Amount 2,554	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ssc-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims	1078 1079 1080 GSIB 1081 1083 1084 1085 GSIB 1086 GSIB	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124 Amount 2,554 Amount	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124 Amount 2,554	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (AFS) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) sscion 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 GSIB 1086	7,090,477 6,374,894 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124 Amount 2,554 Amount 210,182 Amount	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a.
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1078 1079 1080 GSIB 1081 1083 1084 1085 GSIB 1086 GSIB 1086 GSIB 1087 GSIB 1087	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124 Amount 2,554 Amount 2,554	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. 12.a.
Section 2 Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency) (1) Ary foreign liabilities to related offices included in item 13.a.	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1085 GSIB 1086 GSIB 1086 GSIB 1087 GSIB 1087 GSIB 1088 1088 1088	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124 Amount 2,554 2,556	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. 12.a. 13.a. 13.a. (1)
Section 1 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. b. OTC derivatives settled bilaterally c. c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. b. Available-for-sale securities (AFS) c. c. Trading and AFS securities that meet the definition of Level 1 assets d. d. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) sss-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1078 1079 1080 GSIB 1081 1083 1084 1085 GSIB 1086 GSIB 1086 GSIB 1087 GSIB 1087	7,090,477 6,374,884 13,465,371 Amount 30,124 48,334 67,308 4,026 7,124 Amount 2,554 Amount 210,182 Amount 56,388	9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. 12.a.

Ancillary Data