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	2016-12-31	1.a.(3)
(4) Reporting currency	1004	GBP	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-05-05	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	2017-04-28	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	3,643	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,647	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	65,307	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	41,787	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,271	2.b.(2)
c. Other assets	1015	520,573	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	101,141	2.d.(1)
(2) Items subject to a 20% CCF	1022	13,698	2.d.(2)
(3) Items subject to a 50% CCF	1023	67,359	2.d.(3)
(4) Items subject to a 100% CCF	1024	12,034	2.d.(4)
e. Regulatory adjustments	1031	10,493	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	693,795	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	47,529	3.a.
(1) Certificates of deposit	1034	2	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	19,897	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	1,292	3.c.(1)
(2) Senior unsecured debt securities	1037	1,941	3.c.(2)
(3) Subordinated debt securities	1038	39	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	602	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 (revised (	1213	1,981	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3,476	3.e.(1)
(2) Potential future exposure	1044	27,424	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	104,181	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	27,027	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	62,962	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 (revised	1214	1,556	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,489	4.d.(1)
(2) Potential future exposure	1051	34,709	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	128,743	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	5,416	5.a.
b. Senior unsecured debt securities	1054	18,622	5.b.
c. Subordinated debt securities	1055	19,419	5.c.
d. Commercial paper	1056	389	5.d.
e. Certificates of deposit	1057	2,819	5.e.
f. Common equity	1058	26,555	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	8,800	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	82,020	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	335,043	6.a.
b. Brazilian real (BRL)	1062	7	6.b.
c. Canadian dollars (CAD)	1063	382,040	6.c.
d. Swiss francs (CHF)	1064	491,288	6.d.
e. Chinese yuan (CNY)	1065	370,280	6.e.
f. Euros (EUR)	1066	3,712,755	6.f.
g. British pounds (GBP)	1067	18,251,193	6.g.
h. Hong Kong dollars (HKD)	1068	131,481	6.h.
i. Indian rupee (INR)	1069	11,005	6.i.
j. Japanese yen (JPY)	1070	989,214	6.j.
k. Swedish krona (SEK)	1071	269,493	6.k.
l. United States dollars (USD)	1072	10,628,475	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	35,572,272	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	20,830	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	48,872	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	48,872	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	9,723,954	9.a.
b. OTC derivatives settled bilaterally	1079	9,904,008	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	19,627,963	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	24,869	10.a.
b. Available-for-sale securities (AFS)	1082	43,587	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	55,298	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	2,579	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	10,579	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	4,537	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	190,087	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	113,936	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	10,246	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	44,505	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	148,195	13.c.

Ancillary Data