Bank Name: **RBS**

General Bank Data

Section 1: General Information	Response	
a. General information provided by the national supervisor:		
(1) Country code	UK	1.a.(1)
(2) Bank name	RBS	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	GBP	1.b.(2)
(3) Euro conversion rate	1.1995	1.b.(3)
(4) Reporting unit	1 000 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	www.investors.rbs.com/results-centre/archived-group-results/	1.b.(6)

Size Indicator

Section 2: Total Exposures	Amount	
a. Counterparty exposure of derivatives contracts (method 1)	54 224	2.a.
b. Gross value of securities financing transactions (SFTs)	117 071	2.b.
c. Counterparty exposure of SFTs	19 117	2.c.
d. Other assets	674 034	2.d.
(1) Securities received in SFTs that are recognised as assets	0	2.d.(1)
e. Total on-balance sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	864 446	2.e.
f. Potential future exposure of derivative contracts (method 1)	127 976	2.f.
g. Notional amount of off-balance sheet items with a 0% CCF	62 273	2.g.
(1) Unconditionally cancellable credit card commitments	27 053	2.g.(1)
(2) Other unconditionally cancellable commitments	35 220	2.g.(2)
h. Notional amount of off-balance sheet items with a 20% CCF	16 389	2.h.
i. Notional amount of off-balance sheet items with a 50% CCF	145 304	2.i.
j. Notional amount of off-balance sheet items with a 100% CCF	18 045	2.j.
k. Total off-balance sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	313 941	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:		
(1) On-balance sheet assets	366	2.l.(1)
(2) Potential future exposure of derivatives contracts	0	2.l.(2)
(3) Unconditionally cancellable commitments	0	2.l.(3)
(4) Other off-balance sheet commitments	0	2.l.(4)
(5) Investment value in the consolidated entities	111	2.l.(5)
m. Regulatory adjustments	16 433	2.m.
o. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1 162 209	2.o.

Interconnectedness Indicators

Section 3: Intra-Financial System Assets	Amount	
a. Funds deposited with or lent to other financial institutions	62 446	3.a.
(1) Certificates of deposit	4	3.a.(1)
b. Undrawn committed lines extended to other financial institutions	17 378	3.b.
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	4 640	3.c.(1)
(2) Senior unsecured debt securities	3 941	3.c.(2)
(3) Subordinated debt securities	547	3.c.(3)
(4) Commercial paper	16	3.c.(4)
(5) Stock (including par and surplus of common and preferred shares)	2 948	3.c.(5)
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	165	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	2 628	3.d.
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	7 850	3.e.(1)
(2) Potential future exposure	71 183	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))	173 412	3.f.

Section 4: Intra-Financial System Liabilities	Amount	
a. Deposits due to depository institutions	35 016	4.a.
b. Deposits due to non-depository financial institutions	54 569	4.b.
c. Undrawn committed lines obtained from other financial institutions	4 943	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1 473	4.d.
e. OTC derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)	14 482	4.e.(1)
(2) Potential future exposure	55 442	4.e.(2)
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	165 925	4.g.

Section 5: Securities Outstanding	Amount	
a. Secured debt securities	16 795	5.a.
b. Senior unsecured debt securities	47 164	5.b.
c. Subordinated debt securities	24 012	5.c.
d. Commercial paper	1 583	5.d.
e. Certificates of deposit	2 277	5.e.
f. Common equity	20 972	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	4 567	5.g.
i. Securities outstanding indicator (sum of items 5.a through 5.g)	117 370	5.i.

Substitutability/Financial Institution Infrastructure Indicators

Section 6: Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	Amount	
a. Australian dollars	AUD	AUD 984,171	609 480	6.a.
b. Brazilian real	BRL	BRL 85	25	6.b.
c. Canadian dollars	CAD	CAD 862,885	536 092	6.c.
d. Swiss francs	CHF	CHF 567,421	391 446	6.d.
e. Chinese yuan	CNY	CNY 1,746,992	181 778	6.e.
f. Euros	EUR	EUR 6,779,317	5 757 403	6.f.
g. British pounds	GBP	GBP 19,230,405	19 230 405	6.g.
h. Hong Kong dollars	HKD	HKD 4,490,031	370 322	6.h.
i. Indian rupee	INR	INR 2,469,253	27 083	6.i.
j. Japanese yen	JPY	JPY 114,145,429	749 294	6.j.
k. Swedish krona	SEK	SEK 2,791,256	274 136	6.k.
l. United States dollars	USD	USD 17,865,137	11 429 015	6.l.
n. Payments activity indicator (sum of items 6.a through 6.l)			39 556 478	6.n.

Section 7: Assets Under Custody	Amount	
a. Assets under custody indicator	51 287	7.a.

Section 8: Underwritten Transactions in Debt and Equity Markets	Amount	
a. Equity underwriting activity	124	8.a.
b. Debt underwriting activity	96 119	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	96 243	8.c.

Bank Name: RBS

General Bank Data

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b. General Information provided by the reporting institution:		
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(6) Location of public disclosure	www.investors.rbs.com/results-centre/archived-group-results/	1.b.(6)

Complexity Indicators

Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives	Amount	
a. OTC derivatives cleared through a central counterparty	22 598 790	9.a.
b. OTC derivatives settled bilaterally	15 581 226	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	38 180 016	9.c.

Section 10: Trading and Available-for-Sale Securities	Amount	
a. Held-for-trading securities (HFT)	73 774	10.a.
b. Available-for-sale securities (AFS)	61 104	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	83 380	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	19 764	10.d.
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	31 734	10.f.

Section 11: Level 3 Assets	Amount	
a. Level 3 assets indicator	6 761	11.a.

Cross-Jurisdictional Activity Indicators

Section 12: Cross-Jurisdictional Claims	Amount	
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	384 301	12.a.
c. Cross-jurisdictional claims indicator (item 12.a)	384 301	12.c.

Section 13: Cross-Jurisdictional Liabilities	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	181 892	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	28 756	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	135 870	13.b.
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	289 006	13.d.

Additional Indicators