Bank name: RBS

| Bank name: | | RBS | |
|--|--|---|--|
| and David Date | | | |
| eral Bank Data | | | |
| ection 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 | 2014-12-31 | 1.a.(3) |
| (4) Reporting currency | 1004 | GBP | 1.a.(4) |
| (5) Euro conversion rate b. General Information provided by the reporting institution: | 1005 | 1.283861856 | 1.a.(5) |
| (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 | 2015-04-30 | 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/archived-group- | 1.b.(5) |
| Indicator | | | |
| ation 2. Tatal Francisco | GSIB | • | |
| a. Counterparty exposure of derivatives contracts | 1012 | Amount 68,403 | 2.a. |
| b. Gross value of securities financing transactions (SFTs) | 1013 | 95,517 | 2.b. |
| c. Counterparty exposure of SFTs | 1014 | 24,972 | 2.c. |
| d. Other assets | 1015 | 644,148 | 2.d. |
| (1) Securities received in SFTs that are recognised as assets | 1016 | 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)) | 1017 | 833,040 | 2.e. |
| f. Potential future exposure of derivative contracts | 1018 | 98,814 | 2.f. |
| g. Notional amount of off-balance-sheet items with a 0% credit conversion factor | 1019 | 86,069 | 2.g. |
| (1) Unconditionally cancellable credit card commitments | 1020 | 26,917 | 2.g.(1) |
| (2) Other unconditionally cancellable commitments | 1021 | 59,152 | 2.g.(2) |
| h. Notional amount of off-balance-sheet items with a 20% credit conversion factor | 1022 | 24,136 | 2.h. |
| i. Notional amount of off-balance-sheet items with a 50% credit conversion factor j. Notional amount of off-balance-sheet items with a 100% credit conversion factor | 1023 1024 | 127,350 19,398 | 2.i. |
| 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 | 1024 | 19,396 | 2.j. |
| items 2.g.(1) and 2.g.(2)) | 1025 | 278,305 | 2.k. |
| Entities consolidated for accounting purposes but not for risk-based regulatory purposes: | 1020 | | |
| (1) On-balance-sheet assets | 1026 | 2,189 | 2.l.(1) |
| (2) Potential future exposure of derivatives contracts | 1027 | 0 | 2.1.(2) |
| (3) Unconditionally cancellable commitments | 1028 | 0 | 2.1.(3) |
| (4) Other off-balance-sheet commitments | 1029 | 0 | 2.l.(4) |
| | | | |
| (5) Investment value in the consolidated entities | 1030 | 2,189 | 2.1.(5) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments | 1030 1031 | 2,189 12,670 | 2.l.(5) 2.m. |
| (5) Investment value in the consolidated entities | | | |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) | 1031 | 12,670 | 2.m. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators | 1031 1032 GSIB | 12,670 | 2.m. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators action 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions | 1031 1032 GSIB 1033 | 12,670 1,098,675 Amount 63,308 | 2.m. 2.n. 3.a. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit | 1031 1032 GSIB 1033 1034 | 12,670 1,098,675 Amount 63,308 0 | 2.m. 2.n. 3.a. 3.a.(1) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators action 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions | 1031 1032 GSIB 1033 | 12,670 1,098,675 Amount 63,308 | 2.m. 2.n. 3.a. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators 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 | 1031 1032 GSIB 1033 1034 | 12,670 1,098,675 Amount 63,308 0 | 2.m. 2.n. 3.a. 3.a.(1) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connectedness Indicators cution 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: | GSIB 1033 1034 1035 | Amount 63,308 0 16,846 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connectedness Indicators cution 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 | 1031 1032 1032 1033 1034 1035 1036 1037 1038 | Amount 63,308 0 16,846 0 6,290 164 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(2) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connectedness Indicators cution 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 | 1031 1032 1032 1033 1034 1035 1036 1037 1038 1039 | Amount 63,308 0 16,846 0 6,290 164 250 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connected | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 | Amount 63,308 0 16,846 0 6,290 164 250 2,230 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators 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) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 | 12,670 1,098,675 Amount 63,308 0 16,846 0 0 6,290 1644 250 2,230 2,230 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators section 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) d. Net positive current exposure of securities financing transactions with other financial institutions | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 | Amount 63,308 0 16,846 0 6,290 164 250 2,230 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connectedness Indicators cetion 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) d. 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: | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 | Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connecte | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 | 12,670 1,098,675 Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators 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) d. 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 | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 | Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators 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) d. 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 | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 | 12,670 1,098,675 Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connectedness Indicators ction 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) d. Net positive current exposure of securities financial institutions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (2) Potential future exposure 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)) | GSIB 1033 1034 1035 1036 1037 1038 1040 1041 1042 1043 1044 1045 | 12,670 1,098,675 Amount 63,308 0 16,846 0 0 6,290 164 250 2,230 2,230 145 2,302 11,131 51,888 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connecte | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB | 12,670 1,098,675 Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 2,302 11,131 51,888 154,264 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators cetion 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) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 | Amount Amount 63,308 0 16,846 0 6,290 16,446 250 2,230 145 2,302 11,131 51,888 154,264 Amount | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connecte | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB | 12,670 1,098,675 Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 11,131 51,888 154,264 Amount 40,146 59,817 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators cetion 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) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (3) 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)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 | Amount Amount 63,308 0 16,846 0 6,290 16,446 250 2,230 145 2,302 11,131 51,888 154,264 Amount | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connectedness Indicators ction 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) d. 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 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)) ction 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions | GSIB 1033 1034 1035 1036 1037 1038 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 | 12,670 1,098,675 Amount 63,308 0 16,846 0 0 6,290 164 250 2,230 2,230 145 2,302 11,131 51,888 154,264 Amount 40,146 59,817 3,775 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a. 4.b. 4.c. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connectedness Indicators connectedness Indicators cution 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) d. Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure 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)) control - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions | GSIB 1033 1034 1035 1036 1037 1038 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1048 | 12,670 1,098,675 Amount 63,308 0 16,846 0 0 6,290 164 250 2,230 2,230 145 2,302 11,131 51,888 154,264 Amount 40,146 59,817 3,775 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a. 4.b. 4.c. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connecte | GSIB 1033 1034 1035 1036 1037 1038 1040 1041 1042 1043 1044 1045 GSIB 1049 1050 1051 | Amount Amount 63,308 0 16,846 0 0 6,290 164 250 2,230 2,230 145 2,302 11,131 51,888 154,264 Amount 40,146 59,817 3,775 3,263 9,936 41,356 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connecte | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 1046 1047 1048 1049 1050 1050 | 12,670 1,098,675 Amount 63,308 0 16,846 0 0 6,290 164 250 2,230 145 2,302 11,131 51,888 154,264 Amount 40,146 59,817 3,775 3,263 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connecte | GSIB 1033 1034 1035 1036 1037 1038 1040 1041 1042 1043 1044 1045 GSIB 1049 1050 1051 | Amount Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 11,131 51,888 154,264 Amount 40,146 59,817 3,775 3,263 9,936 41,356 158,293 | 2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connecte | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 1046 1047 1048 1049 1050 1051 1052 1052 1052 1052 1052 1055 1055 | Amount Amount 63,308 0 16,846 0 0 6,290 164 250 2,230 2,230 145 2,302 11,131 51,888 154,264 Amount 40,146 59,817 3,775 3,263 9,936 41,356 | 2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators setion 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) d. Net positive current exposure of securities financial institutions 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 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)) section 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative date to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions d. Net negative fair value (2) Potential future exposure f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2)) | GSIB 1033 1034 1035 1036 1037 1038 1040 1041 1042 1043 1044 1045 1049 1050 1051 1052 GSIB 1050 1051 1052 GSIB | Amount Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 2,302 11,131 51,888 154,264 Amount 40,146 59,817 3,775 3,263 9,936 41,356 158,293 | 2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) 4.f. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators connecte | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 1050 1050 1050 1050 1050 1050 | Amount Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 111,131 51,888 154,264 Amount 40,146 59,817 3,775 3,263 3,263 158,293 Amount 4,046 41,356 158,293 | 2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.(3) 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) 4.f. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) of items 2.l.(5) and 2.m) connectedness Indicators cetion 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) d. 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 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)) cetion 4 - Intra-Financial System Liabilities a. Deposits due to depository institutions b. Deposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions f. Net negative current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions b. Peposits due to depository institutions c. Unused portion of committed lines obtained from other financial institutions c. Unused portion of committed lines obtained from other financial institutions e. Over-the-counter derivatives with other financial institutions f. Intra-financial system liabilities indicat | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 1050 1051 1052 1056 1056 1056 1056 1056 1056 1056 1056 | Amount Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 151,888 154,264 Amount 40,146 59,817 3,775 3,263 158,293 Amount 12,688 36,748 23,311 625 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 4.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) 4.f. 5.a. 5.b. 5.c. 5.d. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) **Connectedness Indicators** **Connectedness Indicator (some financial institutions** (1) Certificates of deposite** (2) Serior unsecured debt securities (3) Subordinated debt securities (4) Connectedness Indicator (some properties of the specific equity securities included in item 3.c.(5) (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) (7) Net positive current exposure of securities financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (5) Lintra-financial System Liabilities a. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions c. Unused portion of committed lines obtained from o | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 1050 1050 1050 1050 1055 1056 1057 1056 1057 | Amount Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 11,131 51,888 154,264 Amount 40,146 59,817 3,775 3,263 3,263 3,263 41,356 158,293 Amount 12,688 36,748 23,131 625 625 1,844 | 2.m. 2.n. 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) 4.f. 5.a. 5.b. 5.c. 5.d. 5.e. |
| (5) Investment value in the consolidated entities m. Regulatory adjustments n. 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) connectedness Indicators 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) d. 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 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)) continued to the oppository financial institutions b. Deposits due to non-depository financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative current exposure of securities financing transactions with other financial institutions c. Unused portion of committed lines obtained from other financial institutions d. Net negative fair value (2) Potential future exposure f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 1050 1051 1052 1056 1056 1056 1056 1056 1056 1056 1056 | Amount Amount 63,308 0 16,846 0 6,290 164 250 2,230 145 2,302 151,888 154,264 Amount 40,146 59,817 3,775 3,263 158,293 Amount 12,688 36,748 23,311 625 | 2.m. 2.n. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 4.f. 4.a. 4.b. 4.c. 4.d. 4.e.(1) 4.e.(2) 4.f. 5.a. 5.b. 5.c. 5.d. |

Bank name: RBS

| ection 1 - General Information | an couth a -th | | GSIB | Response | |
|---|--|---|---|---|---|
| a. General information provided by the relevant supervise (1) Country code | ory autnority: | | 1001 | OP | 1 0 (1) |
| (2) Bank name | | | 1001 | GB RBS | 1.a.(1) 1.a.(2) |
| (3) Reporting date (yyyy-mm-dd) | | | 1002 | 2014-12-31 | 1.a.(2) |
| (4) Reporting currency | | | 1003 | GBP | 1.a.(4) |
| (5) Euro conversion rate | | | 1005 | 1.283861856 | 1.a.(5) |
| b. General Information provided by the reporting institution | on: | | | 25555.555 | - (-/ |
| (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 | 2015-04-30 | 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/archived-group- | 1.b.(5) |
| stitutability/Financial Institution Infrastructure | e Indicators | | | | |
| ection 6 - Payments made in the reporting year | Reported | Amount in specified | | Amazonat | |
| excluding intragroup payments) | in | currency | GSIB | Amount | |
| a. Australian dollars | AUD | AUD 1,100,903 | 1061 | 603,134 | 6.a. |
| b. Brazilian real | BRL | BRL 65 | 1062 | 17 | 6.b. |
| c. Canadian dollars | CAD | CAD 693,065 | 1063 | 381,174 | 6.c. |
| d. Swiss francs | CHF | CHF 562,430 | 1064 | 373,250 | 6.d. |
| e. Chinese yuan | CNY | CNY 4,350,560 | 1065 | 428,948 | 6.e. |
| f. Euros | EUR | EUR 6,153,341 | 1066 | 4,960,331 | 6.f. |
| g. British pounds | GBP | GBP 17,630,866 | 1067 | 17,630,866 | 6.g. |
| h. Hong Kong dollars | HKD INR | HKD 2,945,735 | 1068 | 230,706 25,129 | 6.h. |
| i. Indian rupee j. Japanese yen | JPY | INR 2,524,772 JPY 164,558,002 | 1069 1070 | 25,129 945,904 | 6.i. 6.j. |
| k. Swedish krona | SEK | SEK 2,558,433 | 1070 | 226,839 | 6.k. |
| I. United States dollars | USD | USD 22,173,303 | 1071 | 13,467,141 | 6.I. |
| m. Payments activity indicator (sum of items 6.a through | | , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | 1073 | 39,273,438 | 6.m. |
| ection 7 - Assets Under Custody a. Assets under custody indicator | | | GSIB 1074 | Amount 109,862 | 7.a. |
| a. Assets under custody indicator | y Markets | | | | 7.a. |
| a. Assets under custody indicator | y Markets | | 1074 | 109,862 | 7.a. 8.a. |
| a. Assets under custody indicator iection 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity | | | GSIB 1075 1076 | 109,862 Amount 805 95,156 | 8.a. 8.b. |
| a. Assets under custody indicator Section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity | | | 1074 GSIB 1075 | 109,862 Amount 805 | 8.a. |
| a. Assets under custody indicator incition 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.) | | | GSIB 1075 1076 | 109,862 Amount 805 95,156 | 8.a. 8.b. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. | b) | | GSIB 1075 1076 1077 | Amount 805 95,961 | 8.a. 8.b. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.anplexity indicators | b) Derivatives | | GSIB 1075 1076 1077 | Amount 805 95,156 95,961 Amount | 8.a. 8.b. 8.c. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterparty | b) Derivatives | | GSIB 1075 1076 1077 GSIB 1078 | Amount 805 95,156 95,961 Amount Amount 18,473,979 | 8.a. 8.b. 8.c. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.amplexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart b. OTC derivatives settled bilaterally | b) Derivatives | | GSIB 1075 1076 1077 GSIB 1078 1079 | Amount 805 95,156 95,961 Amount 18,473,979 11,299,021 | 8.a. 8.b. 8.c. 9.a. 9.b. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.anplexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterparty | b) Derivatives | | GSIB 1075 1076 1077 GSIB 1078 | Amount 805 95,156 95,961 Amount Amount 18,473,979 | 8.a. 8.b. 8.c. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.anplexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart b. OTC derivatives indicator (sum of items 9.a and 9.b) | b) Derivatives | | GSIB 1075 1076 1077 GSIB 1078 1079 | Amount 805 95,156 95,961 Amount 18,473,979 11,299,021 | 8.a. 8.b. 8.c. 9.a. 9.b. |
| a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) | b) Derivatives | | GSIB 1075 1076 1077 GSIB 1079 1080 | Amount 805 95,156 95,961 Amount 18,473,979 11,289,021 29,773,000 | 8.a. 8.b. 8.c. 9.a. 9.b. |
| a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities | b) Derivatives | | GSIB 1076 1077 1076 1077 1078 1079 1080 | Amount 805 95,156 95,961 Amount 18,473,979 11,299,021 29,773,000 Amount | 9.a. 9.b. 9.c. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart 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 I | Derivatives | | GSIB 1075 1076 1077 1078 1078 1079 1080 GSIB 1081 | Amount Amount Amount Amount 18,473,979 11,299,021 29,773,000 Amount 57,205 | 9.a. 9.b. 9.c. |
| a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (hAFS) c. Trading and AFS securities that meet the definition of I d. Trading and AFS securities that meet the definition of I | Derivatives y Level 1 assets Level 2 assets, w | | GSIB 1075 1076 1077 GSIB 1078 1079 1080 GSIB 1081 1082 | Amount 805 95,156 95,961 Amount 18,473,979 11,299,021 29,773,000 Amount 57,205 50,403 | 9.a. 9.b. 9.c. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart 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 I | Derivatives y Level 1 assets Level 2 assets, w | | GSIB 1075 1076 1077 | Amount 805 95,156 95,961 Amount 18,473,979 11,299,021 29,773,000 Amount 57,205 50,403 70,783 | 9.a. 9.b. 9.c. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart 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 I d. Trading and AFS securities indicator (sum of items 10. Trading and AFS securities indicator (sum of items 10. | Derivatives y Level 1 assets Level 2 assets, w | | GSIB 1075 1076 1077 1078 1079 1080 GSIB 1081 1082 1083 1084 1085 | Amount 805 95,156 95,961 Amount 18,473,979 11,299,021 29,773,000 Amount 57,205 50,403 70,783 12,802 24,023 | 9.a. 9.b. 9.c. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart 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 I d. Trading and AFS securities indicator (sum of items 10. Trading and AFS securities indicator (sum of items 10. | Derivatives y Level 1 assets Level 2 assets, w a and 10.b, minu | s the sum of 10.c and 10.d) | GSIB 1076 1077 1076 1077 1078 1079 1080 1081 1082 1083 1084 | Amount Amount Amount Amount 18,473,979 11,299,021 29,773,000 Amount 57,205 50,403 70,783 12,802 | 9.a. 9.b. 9.c. |
| a. Assets under custody indicator ection 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8. nplexity indicators ection 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (hAFS) c. Trading and AFS securities that meet the definition of 1 d. Trading and AFS securities that meet the definition of 1 e. Trading and AFS securities indicator (sum of items 10. ection 11 - Level 3 Assets | Derivatives y Level 1 assets Level 2 assets, w a and 10.b, minu | s the sum of 10.c and 10.d) | GSIB 1076 1077 1076 1077 1078 1079 1080 1081 1082 1083 1084 1085 GSIB | Amount Amount Amount Amount 18,473,979 11,299,021 29,773,000 Amount 57,205 50,403 70,783 12,802 24,023 | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. Assets under custody indicator section 8 - Underwritten Transactions in Debt and Equit a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.anplexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) a. OTC derivatives cleared through a central counterpart 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 1 d. Trading and AFS securities that meet the definition of 1 e. Trading and AFS securities indicator (sum of items 10.action 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 to | Derivatives y Level 1 assets Level 2 assets, w a and 10.b, minu | s the sum of 10.c and 10.d) | GSIB 1076 1077 1076 1077 1078 1079 1080 1081 1082 1083 1084 1085 GSIB | Amount Amount Amount Amount 18,473,979 11,299,021 29,773,000 Amount 57,205 50,403 70,783 12,802 24,023 | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
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Ancillary Data