

ROYAL BANK OF SCOTLAND GROUP PLC
Form 6-K
August 01, 2014

FORM 6-K
SECURITIES AND EXCHANGE COMMISSION
Washington D.C. 20549

Report of Foreign Private Issuer

Pursuant to Rule 13a-16 or 15d-16
of the Securities Exchange Act of 1934

For August 1, 2014

Commission File Number: 001-10306

The Royal Bank of Scotland Group plc

RBS, Gogarburn, PO Box 1000
Edinburgh EH12 1HQ

(Address of principal executive offices)

Indicate by check mark whether the registrant files or will file annual reports under cover of Form 20-F or Form 40-F.

Form 20-F X

Form 40-F ___

Indicate by check mark if the registrant is submitting the Form 6-K in paper as permitted by Regulation S-T Rule 101(b)(1): _____

Indicate by check mark if the registrant is submitting the Form 6-K in paper as permitted by Regulation S-T Rule 101(b)(7): _____

Indicate by check mark whether the registrant by furnishing the information contained in this Form is also thereby furnishing the information to the Commission pursuant to Rule 12g3-2(b) under the Securities Exchange Act of 1934.

Yes ___

No X

If "Yes" is marked, indicate below the file number assigned to the registrant in connection with Rule 12g3-2(b): 82-

The following information was issued as a Company announcement in London, England and is furnished pursuant to General Instruction B to the General Instructions to Form 6-K:

01 August 2014

The Royal Bank of Scotland Group plc - G-SIB Indicators Disclosure

The Basel Committee on Banking Supervision ('BCBS') is conducting a data collection exercise as part of the methodology to assess the systemic importance of banks in a global context, as outlined in the July 2013 document 'Global systemically important banks: updated assessment methodology and the higher loss absorbency requirement'. The Royal Bank of Scotland Group plc ('RBS') is assessed as a global systemically important bank ('GSIB'). The indicators selected by BCBS reflect the size of banks, their interconnectedness, the lack of readily available substitutes or financial institution infrastructure for the services they provide, their global (cross-jurisdictional) activity and their complexity.

The PRA has requested us to publish the full template containing data as of and for the year ended 31 December 2013, based on the 2014 guidance and related FAQs issued by the BCBS. This data has also been submitted to BCBS and will be used to determine the relevant GSIB buffer applicable to RBS when implemented in 2016.

This information was made available on the RBS website at the close of business on 31st July 2014, via the following link:

<http://www.investors.rbs.com/results-centre/archived-group-results/2014.aspx>

Summary

The 12 summary indicators at 31 December 2013 and basis of preparation are set out below.

| Category | Individual indicator | Note | Indicator £m | Indicator €m |
|--|---|------|-----------------|------------------------|
| Size | Total exposure as defined BCBS leverage ratio guidance issued in January 2014 | a | 1,162,209 | 1,394,038 1,394,038 |
| Inter-connectedness | Intra-financial system assets | b | 173,412 | 208,003 |
| | Intra-financial system liabilities | | 165,925 | 199,022 |
| | Securities outstanding | c | 117,370 | 140,782 |
| Substitutability / financial system infrastructure | Payment activity | d | 39,556,478 | 47,446,897 |
| | Assets under custody | e | 51,287 | 61,517 |
| | Underwritten transactions in debt and equity markets | f | 96,243 | 115,441 |
| Complexity | Notional amount of over-the-counter derivatives | g | 38,180,016 | 45,795,869 |
| | Trading and available-for-sale securities | h | 31,734 | 38,064 |
| | Level 3 assets | i | 6,761 | 8,110 |
| Cross-jurisdictional activity | Cross-jurisdictional claims | j | 384,301 | 460,958 |
| | Cross-jurisdictional liabilities | k | 289,006 | 346,655 |

Notes:

- a Based on December 2012 version of the Basel III monitoring exercise. The exposure above differs slightly from the leverage exposure included in RBS's 2013 Annual Report and Accounts (ARA) which reflects guidance in the proposal issued by the BCBS.

- b Relates to transactions with financial institutions; the components are over-the-counter derivatives, including potential future exposures, funds deposited and undrawn committed lines.
- c Carrying value of securities issued, generally as reflected in the 2013 ARA.
- d Payments made in the year by currency; includes correspondent banking but excludes intra-group transactions. This data is not part of RBS's financial or regulatory reporting systems and processes and is therefore not possible to validate against other information. The data is primarily sourced from SWIFT.
- e Based on client money assets, as reported in CMAR returns for UK legal entities and similar information for the rest of RBS.
- f Transactions underwritten by RBS during 2013, sourced from industry standard deal platform.
- g Includes OTCs derivatives cleared through central counterparties as well as those settled bilaterally, as published in the 2013 ARA.
- h Reflects balances reported in 2013 accounts adjusted for offsetting of securities that meet the definition of Level 1 and Level 2 (after haircuts) as per BCBS definition relating to liquidity coverage ratio.
- i Based on level 3 as defined in IFRS 13 'Fair value measurements' as reflected in 2013 ARA.
- j Based on the for Bank of England country exposures statistical return.
- k Based on the for Bank of England country exposures statistical return for UK legal entities and similar information for the rest of RBS.

GSIB template

The full template is set out below:

General bank data

Section 1: General Information

| | |
|-----------------------------------|--|
| (1) Reporting date | 31 December 2013 |
| (2) Reporting currency and unit | GBP million unless otherwise stated |
| (3) Euro conversion rate | 1.199472232 |
| (4) Accounting standard | IFRS |
| (5) Location of public disclosure | www.investors.rbs.com/results-centre/archived-group-results/2014.aspx |

Size indicator

Section 2: Total exposures

| | |
|--|---------|
| a. Counterparty exposure of derivatives contracts (method 1) | 54,224 |
| b. Gross value of securities financing transactions (SFTs) | 117,071 |
| c. Counterparty exposure of SFTs | 19,117 |
| d. Other assets | 674,034 |
| (1) Securities received in SFTs that are recognised as assets | 0 |
| e. Total on-balance sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1)) | 864,446 |
| f. Potential future exposure of derivative contracts (method 1) | 127,976 |
| | 62,273 |

| | |
|---|-----------|
| g. Notional amount of off-balance sheet items with a 0% CCF | |
| (1) Unconditionally cancellable credit card commitments | 27,053 |
| (2) Other unconditionally cancellable commitments | 35,220 |
| h. Notional amount of off-balance sheet items with a 20% CCF | 16,389 |
| i. Notional amount of off-balance sheet items with a 50% CCF | 145,304 |
| j. Notional amount of off-balance sheet items with a 100% CCF | 18,045 |
| 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 |
| l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes: | |
| (1) On-balance sheet assets | 366 |
| (2) Potential future exposure of derivatives contracts | 0 |
| (3) Unconditionally cancellable commitments | 0 |
| (4) Other off-balance sheet commitments | 0 |
| (5) Investment value in the consolidated entities | 111 |
| m. Regulatory adjustments | 16,433 |
| 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 |

Interconnectedness indicators

Section 3: Intra-financial system assets

| | |
|---|--------|
| a. Funds deposited with or lent to other financial institutions | 62,446 |
| (1) Certificates of deposit | 4 |
| b. Undrawn committed lines extended to other financial institutions | 17,378 |
| c. Holdings of securities issued by other financial institutions: | |
| (1) Secured debt securities | 4,640 |
| (2) Senior unsecured debt securities | 3,941 |
| (3) Subordinated debt securities | 547 |

| | |
|---|---------|
| (4) Commercial paper | 16 |
| (5) Stock (including par and surplus of common and preferred shares) | 2,948 |
| (6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5) | 165 |
| d. Net positive current exposure of securities financing transactions with other financial institutions | 2,628 |
| 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 |
| (2) Potential future exposure | 71,183 |
| 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 |
| Section 4: Intra-financial system liabilities | |
| a. Deposits due to depository institutions | 35,016 |
| b. Deposits due to non-depository financial institutions | 54,569 |
| c. Undrawn committed lines obtained from other financial institutions | 4,943 |
| d. Net negative current exposure of securities financing transactions with other financial institutions | 1,473 |
| 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 |
| (2) Potential future exposure | 55,442 |
| Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2)) | 165,925 |
| Section 5: Securities outstanding | |
| a. Secured debt securities | 16,795 |
| b. Senior unsecured debt securities | 47,164 |
| c. Subordinated debt securities | 24,012 |
| d. Commercial paper | 1,583 |
| e. Certificates of deposit | 2,277 |
| f. Common equity | 20,972 |
| g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. | 4,567 |
| Securities outstanding indicator (sum of items 5.a through 5.g) | 117,370 |

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| Section 6: Payments made in the reporting year (excluding Intra-group payments) | Reported in | Amount in millions of the specified currency | |
|--|-------------|--|------------|
| a. Australian dollars | AUD | AUD 984,171 | 609,480 |
| b. Brazilian real | BRL | BRL 85 | 25 |
| c. Canadian dollars | CAD | CAD 862,885 | 536,092 |
| d. Swiss francs | CHF | CHF 567,421 | 391,446 |
| e. Chinese yuan | CNY | CNY 1,746,992 | 181,778 |
| f. Euros | EUR | EUR 6,779,317 | 5,757,403 |
| g. British pounds | GBP | GBP 19,230,405 | 19,230,405 |
| h. Hong Kong dollars | HKD | HKD 4,490,031 | 370,322 |
| i. Indian rupee | INR | INR 2,469,253 | 27,083 |
| j. Japanese yen | JPY | JPY 114,145,429 | 749,294 |
| k. Swedish krona | SEK | SEK 2,791,256 | 274,136 |
| l. United States dollars | USD | USD 17,865,137 | 11,429,015 |
| Payments activity indicator (sum of items 6.a through 6.l) | | | 39,556,478 |
| Section 7: Assets under custody | | | |
| a. Assets under custody indicator | | | 51,287 |
| Section 8: Underwritten transactions in Debt and Equity Markets | | | |
| a. Equity underwriting activity | | | 124 |
| b. Debt underwriting activity | | | 96,119 |
| Underwriting activity indicator (sum of items 8.a and 8.b) | | | 96,243 |
| Complexity indicators | | | |
| Section 9: Notional amount of over-the-counter (OTC) Derivatives | | | |
| a. OTC derivatives cleared through a central counterparty | | | 22,598,790 |
| b. OTC derivatives settled bilaterally | | | 15,581,226 |
| OTC derivatives indicator (sum of items 9.a and 9.b) | | | 38,180,016 |
| Section 10: Trading and available-for-sale securities | | | |
| a. Held-for-trading securities (HFT) | | | 73,774 |
| b. Available-for-sale securities (AFS) | | | 61,104 |
| c. Trading and AFS securities that meet the definition of Level 1 assets | | | 83,380 |
| d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts | | | 19,764 |
| Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) | | | 31,734 |
| Section 11: Level 3 Assets | | | |
| a. Level 3 assets indicator | | | 6,761 |
| Cross-Jurisdictional Activity Indicators | | | |
| Section 12: Cross-Jurisdictional Claims | | | |
| a. Foreign claims on an ultimate risk basis (excluding derivatives activity) | | | 384,301 |
| Cross-jurisdictional claims indicator (item 12.a) | | | 384,301 |
| Section 13: Cross-Jurisdictional Liabilities | | | |
| a. Foreign liabilities (excluding derivatives and local liabilities in local currency) | | | 181,892 |
| (1) Any foreign liabilities to related offices included in item 13.a. | | | 28,756 |

| | |
|---|---------|
| b. Local liabilities in local currency (excluding derivatives activity) | 135,870 |
| Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1)) | 289,006 |

Signatures

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Date: 1 August 2014

THE ROYAL BANK OF
SCOTLAND GROUP plc
(Registrant)

By: /s/ Jan Cargill

Name: Jan Cargill
Title: Deputy Secretary