Bank name: Lloyds

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	Lloyds	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	1005	1.283861856	1.a.(5)
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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.lloydsbankinggroup.com/investors/financial-	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	10,255	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	50,285	2.b.
c. Counterparty exposure of SFTs	1014	13,330	2.c.
d. Other assets	1015	626,067	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	699,937	2.e.
f. Potential future exposure of derivative contracts	1018	12,722	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	43,799	2.g.
(1) Unconditionally cancellable credit card commitments	1020	34,082	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	9,717	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	10,768	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	46,950	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	20,972	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))	1025	95,792	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	85,289	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	5,470	2.l.(5)
m. Regulatory adjustments	1031	13,217	2.m.
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)	1032	862,331	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	4,362	3.a.
(1) Certificates of deposit	1034	852	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	12,406	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,425	3.c.(1)
(2) Senior unsecured debt securities	1037	1,336	3.c.(2)
(3) Subordinated debt securities	1038	2,147	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	1,043	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	1042	1,909	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	996	3.e.(1)
(2) Potential future exposure	1044	1,645	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	30,269	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	9,812	4.a.
b. Deposits due to non-depository financial institutions	1047	41,730	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	120	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1,322	4.e.(1)
(2) Potential future exposure	1051	8,211	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	61,195	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	42,474	5.a.
b. Senior unsecured debt securities	1054	29,467	5.b.
c. Subordinated debt securities	1055	26,042	5.c.
d. Commercial paper	1056	3,998	5.d.
e. Certificates of deposit	1057	7,033	5.e.
f. Common equity	1058	54,116	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	5,355	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	168,485	5.h.

Bank name: **Lloyds**

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 154,908	1061	84,867	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 193,490	1063	106,416	6.c.
d. Swiss francs	CHF	CHF 70,678	1064	46,904	6.d.
e. Chinese yuan	CNY	CNY 33,281	1065	3,281	6.e.
f. Euros	EUR	EUR 5,256,305	1066	4,237,213	6.f.
g. British pounds	GBP	GBP 4,978,459	1067	4,978,459	6.g.
h. Hong Kong dollars	HKD	HKD 175,852	1068	13,772	6.h.
i. Indian rupee	INR	INR 8,254	1069	82	6.i.
j. Japanese yen	JPY	JPY 9,795,243	1070	56,305	6.j.
k. Swedish krona	SEK	SEK 451,174	1071	40,003	6.k.
l. United States dollars	USD	USD 30,678,034	1072	18,632,561	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	28,199,863	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	10,397	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	20,707	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	20,707	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	5,767,709	9.a.
b. OTC derivatives settled bilaterally	1079	1,503,764	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	7,271,473	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	11,769	10.a.
b. Available-for-sale securities (AFS)	1082	56,491	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	62,535	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3,876	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	1,849	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	5,338	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	68,722	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	122,166	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	17,549	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	7,464	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	112,081	13.c.

Ancillary Data