

Bank name: Barclays

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	Barclays	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	https://www.home.barclays/content/dam/barclayspublic/doc	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	33,253	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	12,055	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	136,170	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	76,617	2.b.(1)
(2) Counterparty exposure of SFTs	1014	29,339	2.b.(2)
c. Other assets	1015	733,706	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	152,717	2.d.(1)
(2) Items subject to a 20% CCF	1022	23,995	2.d.(2)
(3) Items subject to a 50% CCF	1023	148,493	2.d.(3)
(4) Items subject to a 100% CCF	1024	24,949	2.d.(4)
e. Regulatory adjustments	1031	14,832	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 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	1,140,406	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	48,238	3.a.
(1) Certificates of deposit	1034	672	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	28,887	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	2,694	3.c.(1)
(2) Senior unsecured debt securities	1037	17,449	3.c.(2)
(3) Subordinated debt securities	1038	401	3.c.(3)
(4) Commercial paper	1039	473	3.c.(4)
(5) Equity securities	1040	12,690	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	10,574	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	10,577	3.e.(1)
(2) Potential future exposure	1044	53,326	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	185,309	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	13,006	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	89,004	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	18,441	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	15,633	4.d.(1)
(2) Potential future exposure	1051	55,010	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	191,095	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	17,833	5.a.
b. Senior unsecured debt securities	1054	62,204	5.b.
c. Subordinated debt securities	1055	24,319	5.c.
d. Commercial paper	1056	690	5.d.
e. Certificates of deposit	1057	26,887	5.e.
f. Common equity	1058	37,904	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	11,837	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	181,674	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	534,639	6.a.
b. Brazilian real (BRL)	1062	558	6.b.
c. Canadian dollars (CAD)	1063	741,108	6.c.
d. Swiss francs (CHF)	1064	805,032	6.d.
e. Chinese yuan (CNY)	1065	610,924	6.e.
f. Euros (EUR)	1066	3,947,343	6.f.
g. British pounds (GBP)	1067	10,586,233	6.g.
h. Hong Kong dollars (HKD)	1068	980,413	6.h.
i. Indian rupee (INR)	1069	11,019	6.i.
j. Japanese yen (JPY)	1070	8,128,081	6.j.
k. Swedish krona (SEK)	1071	185,426	6.k.
l. United States dollars (USD)	1072	11,332,266	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	37,863,042	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	119,285	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	15,418	8.a.
b. Debt underwriting activity	1076	238,158	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	253,577	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	13,111,340	9.a.
b. OTC derivatives settled bilaterally	1079	12,894,822	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	26,006,162	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	104,067	10.a.
b. Available-for-sale securities (AFS)	1082	63,111	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	71,436	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	19,785	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	75,957	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	21,811	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	628,954	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	478,859	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	201,851	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	207,269	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	484,277	13.c.

Ancillary Data