

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	2017-12-31	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	2018-04-30	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	2018-04-30	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-perfor	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	7,415	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	881	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	12,335	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	44,490	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,596	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	592,661	2.c.
d. Items subject to a credit conversion factor (CCF)			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	62,749	2.d.(1)
(2) Items subject to a 20% CCF	1022	15,449	2.d.(2)
(3) Items subject to a 50% CCF	1023	41,248	2.d.(3)
(4) Items subject to a 100% CCF	1024	28,368	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	14,348	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	718,734.70	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	17,293	3.a.
(2) Deposits due to depository institutions	1034	389	3.a.(1)
(3) Deposits due to non-depository financial institutions	1035	18,038	3.b.
b. Unused portion of committed lines extended to other financial institutions			
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	741	3.c.(1)
(2) Senior unsecured debt securities	1037	3,056	3.c.(2)
(3) Subordinated debt securities	1038	2,919	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	908	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	1213	47	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,507	3.e.(1)
(2) Potential future exposure	1044	1,493	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	46,002	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	5,567	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	50,815	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	1214	1,472	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	647	4.d.(1)
(2) Potential future exposure	1051	9,083	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	67,584	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	26,132	5.a.
b. Senior unsecured debt securities	1054	37,543	5.b.
c. Subordinated debt securities	1055	16,371	5.c.
d. Commercial paper	1056	854	5.d.
e. Certificates of deposit	1057	9,999	5.e.
f. Common equity	1058	48,985	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	145,239	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	32,809	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	44,043	6.c.
d. Swiss francs (CHF)	1064	26,614	6.d.
e. Chinese yuan (CNY)	1065	3,783	6.e.
f. Euros (EUR)	1066	947,470	6.f.
g. British pounds (GBP)	1067	2,733,596	6.g.
h. Hong Kong dollars (HKD)	1068	21,843	6.h.
i. Indian rupee (INR)	1069	112	6.i.
j. Japanese yen (JPY)	1070	25,864	6.j.
k. Mexican pesos (MXN)	1108	1,694	6.k.
l. Swedish krona (SEK)	1071	31,428	6.l.
m. United States dollars (USD)	1072	8,339,515	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	12,208,771	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	27,941	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	22,948	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	22,948	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	3,070,318	9.a.
b. OTC derivatives settled bilaterally	1079	675,131	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	3,745,449	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	10,640	10.a.
b. Available-for-sale securities (AFS)	1082	42,098	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	40,442	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1,035	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	11,261	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	3,691	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	52,367	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	91,843	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	6,760	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	10,349	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	95,432	13.c.

Ancillary Data