

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	2018-12-31	1.a.(3)
(4) Reporting currency	1004	GBP	1.a.(4)
(5) Euro conversion rate	1005	1,117905492	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-05-03	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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://home.barclays/investor-relations/reports-and-events/annual-report">https://home.barclays/investor-relations/reports-and-events/annual-report</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	20 887	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	19 031	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	122 969	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	121 349	2.b.(1)
(2) Counterparty exposure of SFTs	1014	16 725	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	745 717	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	152 557	2.d.(1)
(2) Items subject to a 20% CCF	1022	28 663	2.d.(2)
(3) Items subject to a 50% CCF	1023	138 159	2.d.(3)
(4) Items subject to a 100% CCF	1024	18 198	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	12 425	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	1 154 943,80	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	31 310	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	22 515	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	5 121	3.c.(1)
(2) Senior unsecured debt securities	1037	4 847	3.c.(2)
(3) Subordinated debt securities	1038	624	3.c.(3)
(4) Commercial paper	1039	249	3.c.(4)
(5) Equity securities	1040	13 771	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	12 419	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	8 469	3.e.(1)
(2) Potential future exposure	1044	49 965	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	149 290	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	9 953	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	75 124	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	21 827	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	10 339	4.d.(1)
(2) Potential future exposure	1051	43 926	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	161 169	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	15 518	5.a.
b. Senior unsecured debt securities	1054	83 116	5.b.
c. Subordinated debt securities	1055	20 558	5.c.
d. Commercial paper	1056	7 731	5.d.
e. Certificates of deposit	1057	15 669	5.e.
f. Common equity	1058	25 789	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	10 650	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	179 030	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	473 715	6.a.
b. Brazilian real (BRL)	1062	1	6.b.
c. Canadian dollars (CAD)	1063	940 574	6.c.
d. Swiss francs (CHF)	1064	1 099 241	6.d.
e. Chinese yuan (CNY)	1065	663 519	6.e.
f. Euros (EUR)	1066	2 171 681	6.f.
g. British pounds (GBP)	1067	11 382 217	6.g.
h. Hong Kong dollars (HKD)	1068	793 979	6.h.
i. Indian rupee (INR)	1069	17 130	6.i.
j. Japanese yen (JPY)	1070	8 555 904	6.j.
k. Mexican pesos (MXN)	1108	268 051	6.k.
l. Swedish krona (SEK)	1071	367 584	6.l.
m. United States dollars (USD)	1072	12 305 411	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	39 039 007	6.n.

  

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	99 137	7.a.

  

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	14 178	8.a.
b. Debt underwriting activity	1076	203 406	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	217 584	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	18 239 350	9.a.
b. OTC derivatives settled bilaterally	1079	10 157 631	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	28 396 981	9.c.

  

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	126 223	10.a.
b. Available-for-sale securities (AFS)	1082	52 257	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	88 967	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	25 113	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	64 401	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	18 922	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	669 355	12.a.

  

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	641 137	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	268 092	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	125 468	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	498 513	13.c.

**Ancillary Data**