

General Bank Data					
Section 1: General Information		Response			
a. General information provided by the national supervisor:					
(1) Country code		UK	1.a.(1)		
(2) Bank name		Lloyds	1.a.(2)		
b. General information provided by the reporting institution:					
(1) Reporting date (yyyy-mm-dd)		31/12/2013	1.b.(1)		
(2) Reporting currency		GBP	1.b.(2)		
(3) Euro conversion rate		1.1995	1.b.(3)		
(4) Reporting unit		1 000 000	1.b.(4)		
(5) Accounting standard		IFRS	1.b.(5)		
(6) Location of public disclosure		http://www.lloydsbankinggroup.com/Investors/financial-performance/lloyds-banking-group/	1.b.(6)		
Size Indicator					
Section 2: Total Exposures		Amount			
a. Counterparty exposure of derivatives contracts (method 1)					
		12 187	2.a.		
b. Gross value of securities financing transactions (SFTs)					
		34 162	2.b.		
c. Counterparty exposure of SFTs					
		6 700	2.c.		
d. Other assets					
		629 688	2.d.		
(1) Securities received in SFTs that are recognised as assets		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))					
		682 737	2.e.		
f. Potential future exposure of derivative contracts (method 1)					
		12 411	2.f.		
g. Notional amount of off-balance sheet items with a 0% CCF					
		47 891	2.g.		
(1) Unconditionally cancellable credit card commitments		33 401	2.g.(1)		
(2) Other unconditionally cancellable commitments		14 490	2.g.(2)		
h. Notional amount of off-balance sheet items with a 20% CCF					
		5 977	2.h.		
i. Notional amount of off-balance sheet items with a 50% CCF					
		38 318	2.i.		
j. Notional amount of off-balance sheet items with a 100% CCF					
		30 844	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))					
		92 339	2.k.		
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:					
(1) On-balance sheet assets		72 256	2.l.(1)		
(2) Potential future exposure of derivatives contracts		0	2.l.(2)		
(3) Unconditionally cancellable commitments		0	2.l.(3)		
(4) Other off-balance sheet commitments		0	2.l.(4)		
(5) Investment value in the consolidated entities		2 685	2.l.(5)		
m. Regulatory adjustments					
		11 555	2.m.		
o. 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)					
		833 092	2.o.		
Interconnectedness Indicators					
Section 3: Intra-Financial System Assets		Amount			
a. Funds deposited with or lent to other financial institutions					
		5 075	3.a.		
(1) Certificates of deposit		1 699	3.a.(1)		
b. Undrawn committed lines extended to other financial institutions					
		10 573	3.b.		
c. Holdings of securities issued by other financial institutions:					
(1) Secured debt securities		1 527	3.c.(1)		
(2) Senior unsecured debt securities		1 667	3.c.(2)		
(3) Subordinated debt securities		1 692	3.c.(3)		
(4) Commercial paper		0	3.c.(4)		
(5) Stock (including par and surplus of common and preferred shares)		1 351	3.c.(5)		
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)		0	3.c.(6)		
d. Net positive current exposure of securities financing transactions with other financial institutions					
		821	3.d.		
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)		1 023	3.e.(1)		
(2) Potential future exposure		15 028	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))					
		38 757	3.f.		
Section 4: Intra-Financial System Liabilities		Amount			
a. Deposits due to depository institutions					
		12 108	4.a.		
b. Deposits due to non-depository financial institutions					
		15 931	4.b.		
c. Undrawn committed lines obtained from other financial institutions					
		0	4.c.		
d. Net negative current exposure of securities financing transactions with other financial institutions					
		152	4.d.		
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)		759	4.e.(1)		
(2) Potential future exposure		6 616	4.e.(2)		
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))					
		35 566	4.g.		
Section 5: Securities Outstanding		Amount			
a. Secured debt securities					
		52 480	5.a.		
b. Senior unsecured debt securities					
		23 921	5.b.		
c. Subordinated debt securities					
		32 312	5.c.		
d. Commercial paper					
		1 835	5.d.		
e. Certificates of deposit					
		8 866	5.e.		
f. Common equity					
		56 295	5.f.		
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.					
		0	5.g.		
i. Securities outstanding indicator (sum of items 5.a through 5.g)					
		175 709	5.i.		
Substitutability/Financial Institution Infrastructure Indicators					
Section 6: Payments made in the reporting year (excluding intragroup payments)		Reported in	Amount in specified currency	Amount	
a. Australian dollars	AUD	AUD 491,278		304 240	6.a.
b. Brazilian real	BRL	BRL 0		0	6.b.
c. Canadian dollars	CAD	CAD 275,188		170 968	6.c.
d. Swiss francs	CHF	CHF 1,880,823		1 297 520	6.d.
e. Chinese yuan	CNY	CNY 14,890		1 549	6.e.
f. Euros	EUR	EUR 5,662,936		4 809 305	6.f.
g. British pounds	GBP	GBP 5,037,068		5 037 068	6.g.
h. Hong Kong dollars	HKD	HKD 145,027		11 961	6.h.
i. Indian rupee	INR	INR 8,448		93	6.i.
j. Japanese yen	JPY	JPY 11,563,136		75 905	6.j.
k. Swedish krona	SEK	SEK 1,210,372		118 873	6.k.
l. United States dollars	USD	USD 23,484,613		15 024 009	6.l.
n. Payments activity indicator (sum of items 6.a through 6.l)				26 851 492	6.n.
Section 7: Assets Under Custody		Amount			
a. Assets under custody indicator			10 176	7.a.	
Section 8: Underwritten Transactions in Debt and Equity Markets		Amount			
a. Equity underwriting activity			0	8.a.	
b. Debt underwriting activity			10 155	8.b.	
c. Underwriting activity indicator (sum of items 8.a and 8.b)			10 155	8.c.	

General Bank Data		
Section 1: General Information		
a. General information provided by the national supervisor:	Response	
(1) Country code	UK	1.a.(1)
(2) Bank name	Lloyds	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	GBP	1.b.(2)
(3) Euro conversion rate	1.1995	1.b.(3)
(4) Reporting unit	1 000 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	http://www.lloydsbankinggroup.com/Investors/financial-performance/lloyds-banking-group/	1.b.(6)
Complexity Indicators		
Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives		
	Amount	
a. OTC derivatives cleared through a central counterparty	3 897 247	9.a.
b. OTC derivatives settled bilaterally	1 342 477	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	5 239 725	9.c.
Section 10: Trading and Available-for-Sale Securities		
	Amount	
a. Held-for-trading securities (HFT)	7 930	10.a.
b. Available-for-sale securities (AFS)	45 622	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	43 376	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	637	10.d.
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	9 539	10.f.
Section 11: Level 3 Assets		
	Amount	
a. Level 3 assets indicator	7 700	11.a.
Cross-Jurisdictional Activity Indicators		
Section 12: Cross-Jurisdictional Claims		
	Amount	
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	67 241	12.a.
c. Cross-jurisdictional claims indicator (item 12.a)	67 241	12.c.
Section 13: Cross-Jurisdictional Liabilities		
	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	127 985	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	22 050	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	7 980	13.b.
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	113 915	13.d.
Additional Indicators		