

Bank name: Barclays

**General Bank Data**

Section 1 - General Information	GSIB	Response	
<b>a. General information provided by the relevant supervisory authority:</b>			
(1) Country code	1001	GB	1.a.(1)
(2) Bank name	1002	Barclays	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	1.a.(3)
(4) Reporting currency	1004	GBP	1.a.(4)
(5) Euro conversion rate	1005	1.175364363	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2020-04-09	1.a.(6)
<b>b. General Information provided by the reporting institution:</b>			
(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	2020-04-30	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/a">https://home.barclays/investor-relations/reports-and-events/a</a>	1.b.(5)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	21,480	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	13,784	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	119,118	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	111,307	2.b.(1)
(2) Counterparty exposure of SFTs	1014	18,339	2.b.(2)
<b>c. Other assets</b>			
(1) Gross notional amount of off-balance sheet items	1015	750,052	2.c.
<b>d. Gross notional amount of off-balance sheet items</b>			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	147,783	2.d.(1)
(2) Items subject to a 20% CCF	1022	30,390	2.d.(2)
(3) Items subject to a 50% CCF	1023	137,569	2.d.(3)
(4) Items subject to a 100% CCF	1024	15,648	2.d.(4)
<b>e. Regulatory adjustments</b>			
(1) Regulatory adjustments	1031	11,365	2.e.
<b>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))</b>			
	1103	1,139,368.80	2.f.

**Interconnectedness Indicators**

Section 3 - Intra-Financial System Assets	GSIB	Amount	
<b>a. Funds deposited with or lent to other financial institutions</b>			
(1) Certificates of deposit	1033	30,766	3.a.
(2) Deposits due to depository institutions	1034	0	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
(1) Unused portion of committed lines extended to other financial institutions	1035	23,275	3.b.
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	9,010	3.c.(1)
(2) Senior unsecured debt securities	1037	4,701	3.c.(2)
(3) Subordinated debt securities	1038	600	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	23,514	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)
<b>d. Net positive current exposure of securities financing transactions with other financial institutions</b>			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	13,653	3.d.
<b>e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:</b>			
(1) Net positive fair value	1043	7,968	3.e.(1)
(2) Potential future exposure	1044	48,804	3.e.(2)
<b>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))</b>			
	1045	162,290	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
<b>a. Funds deposited by or borrowed from other financial institutions:</b>			
(1) Deposits due to depository institutions	1046	9,817	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	70,274	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
<b>b. Unused portion of committed lines obtained from other financial institutions</b>			
(1) Unused portion of committed lines obtained from other financial institutions	1048	91	4.b.
<b>c. Net negative current exposure of securities financing transactions with other financial institutions</b>			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	22,892	4.c.
<b>d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:</b>			
(1) Net negative fair value	1050	10,676	4.d.(1)
(2) Potential future exposure	1051	42,692	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	156,442	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
<b>a. Secured debt securities</b>			
(1) Secured debt securities	1053	13,865	5.a.
<b>b. Senior unsecured debt securities</b>			
(1) Senior unsecured debt securities	1054	86,500	5.b.
<b>c. Subordinated debt securities</b>			
(1) Subordinated debt securities	1055	18,156	5.c.
<b>d. Commercial paper</b>			
(1) Commercial paper	1056	7,079	5.d.
<b>e. Certificates of deposit</b>			
(1) Certificates of deposit	1057	11,274	5.e.
<b>f. Common equity</b>			
(1) Common equity	1058	31,117	5.f.
<b>g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.</b>			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	11,586	5.g.
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>			
	1060	179,577	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	488,510	6.a.
b. Brazilian real (BRL)	1062	34	6.b.
c. Canadian dollars (CAD)	1063	852,671	6.c.
d. Swiss francs (CHF)	1064	1,340,665	6.d.
e. Chinese yuan (CNY)	1065	794,327	6.e.
f. Euros (EUR)	1066	2,109,045	6.f.
g. British pounds (GBP)	1067	11,618,384	6.g.
h. Hong Kong dollars (HKD)	1068	709,086	6.h.
i. Indian rupee (INR)	1069	20,575	6.i.
j. Japanese yen (JPY)	1070	8,853,373	6.j.
k. Mexican pesos (MXN)	1108	295,957	6.k.
l. Swedish krona (SEK)	1071	409,911	6.l.
m. United States dollars (USD)	1072	16,593,290	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	44,085,828	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	112,699	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	14,748	8.a.
b. Debt underwriting activity	1076	233,248	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	247,996	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	18,764,431	9.a.
b. OTC derivatives settled bilaterally	1079	10,073,394	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	28,837,825	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	142,088	10.a.
b. Available-for-sale securities (AFS)	1082	65,239	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	98,294	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	38,350	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	70,683	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	14,774	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	693,623	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	831,337	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	416,968	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	106,887	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	521,256	13.c.

**Ancillary Data**