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	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	2020-05-01	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	2020-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	www.lloydsbankinggroup.com	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	6,781	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	458	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	16,337	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	67,090	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,164	2.b.(2)
c. Other assets	1015	567,136	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	64,726	2.d.(1)
(2) Items subject to a 20% CCF	1022	11,266	2.d.(2)
(3) Items subject to a 50% CCF	1023	39,103	2.d.(3)
(4) Items subject to a 100% CCF	1024	24,914	2.d.(4)
e. Regulatory adjustments	1031	9,661	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	712,156.85	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	23,056	3.a.
(1) Certificates of deposit	1034	984	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	13,147	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	2,127	3.c.(1)
(2) Senior unsecured debt securities	1037	1,916	3.c.(2)
(3) Subordinated debt securities	1038	2,246	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	633	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	195	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1,941	3.e.(1)
(2) Potential future exposure	1044	11,918	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	57,179	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	12,404	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	54,560	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	301	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,759	4.d.(1)
(2) Potential future exposure	1051	1,885	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	71,910	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	29,821	5.a.
b. Senior unsecured debt securities	1054	49,374	5.b.
c. Subordinated debt securities	1055	15,630	5.c.
d. Commercial paper	1056	7,014	5.d.
e. Certificates of deposit	1057	10,598	5.e.
f. Common equity	1058	43,783	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	5,906	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	162,126	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	45,972	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	72,583	6.c.
d. Swiss francs (CHF)	1064	46,054	6.d.
e. Chinese yuan (CNY)	1065	6,319	6.e.
f. Euros (EUR)	1066	795,443	6.f.
g. British pounds (GBP)	1067	3,872,214	6.g.
h. Hong Kong dollars (HKD)	1068	11,985	6.h.
i. Indian rupee (INR)	1069	213	6.i.
j. Japanese yen (JPY)	1070	60,974	6.j.
k. Mexican pesos (MXN)	1108	2,902	6.k.
l. Swedish krona (SEK)	1071	49,657	6.l.
m. United States dollars (USD)	1072	7,201,157	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	12,165,473	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	27,904	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	25,375	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	25,375	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	6,218,025	9.a.
b. OTC derivatives settled bilaterally	1079	713,849	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6,931,874	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	11,973	10.a.
b. Available-for-sale securities (AFS)	1082	25,090	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	24,558	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	247	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	12,257	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	5,292	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	74,133	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	70,494	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	8,724	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	11,589	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	73,358	13.c.

Ancillary Data