

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	2015-12-31	1.a.(3)
(4) Reporting currency	1004	GBP	1.a.(4)
(5) Euro conversion rate	1005	1.362490633	1.a.(5)
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	2016-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.home.barclays/content/dam/barclayspublic/docs/Investor	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	34,477	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	15,489	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	128,641	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	78,158	2.b.(1)
(2) Counterparty exposure of SFTs	1014	15,184	2.b.(2)
c. Other assets	1015	659,224	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	139,351	2.d.(1)
(2) Items subject to a 20% CCF	1022	22,904	2.d.(2)
(3) Items subject to a 50% CCF	1023	134,056	2.d.(3)
(4) Items subject to a 100% CCF	1024	25,223	2.d.(4)
e. Regulatory adjustments	1031		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	1,041,939	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	42,487	3.a.
(1) Certificates of deposit	1034	598	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	30,190	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	6,171	3.c.(1)
(2) Senior unsecured debt securities	1037	11,798	3.c.(2)
(3) Subordinated debt securities	1038	368	3.c.(3)
(4) Commercial paper	1039	27	3.c.(4)
(5) Equity securities	1040	9,908	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	1042	10,394	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	9,047	3.e.(1)
(2) Potential future exposure	1044	49,973	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	170,363	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	11,133	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	69,438	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	1049	13,650	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	16,270	4.d.(1)
(2) Potential future exposure	1051	52,285	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	162,776	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	17,830	5.a.
b. Senior unsecured debt securities	1054	60,283	5.b.
c. Subordinated debt securities	1055	21,468	5.c.
d. Commercial paper	1056	929	5.d.
e. Certificates of deposit	1057	18,074	5.e.
f. Common equity	1058	36,785	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	9,607	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	164,976	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	641,665	6.a.
b. Brazilian real (BRL)	1062	2,549	6.b.
c. Canadian dollars (CAD)	1063	536,295	6.c.
d. Swiss francs (CHF)	1064	659,369	6.d.
e. Chinese yuan (CNY)	1065	627,406	6.e.
f. Euros (EUR)	1066	2,571,404	6.f.
g. British pounds (GBP)	1067	6,116,028	6.g.
h. Hong Kong dollars (HKD)	1068	989,436	6.h.
i. Indian rupee (INR)	1069	8,201	6.i.
j. Japanese yen (JPY)	1070	8,043,621	6.j.
k. Swedish krona (SEK)	1071	212,265	6.k.
l. United States dollars (USD)	1072	9,973,348	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	30,381,587	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	110,255	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	21,526	8.a.
b. Debt underwriting activity	1076	224,881	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	246,407	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	11,976,321	9.a.
b. OTC derivatives settled bilaterally	1079	11,746,515	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	23,722,836	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	88,821	10.a.
b. Available-for-sale securities (AFS)	1082	88,115	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	91,906	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	32,864	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	52,166	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	29,254	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	462,109	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	533,530	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	255,262	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	149,230	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	427,498	13.c.

Ancillary Data