

Composition of capital as of 30 September 2011 (CRD3 rules)

Name of the bank:

GB090

BARCLAYS plc

Capital position CRD3 rules	September 2011		References to COREP reporting
	Million GBP	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	45,144		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	53,067		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-7,902		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	873		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-4,562		COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-2,018		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 ⁽²⁾	-1,905		COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-609		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	40,582	9.76%	
Of which: ordinary shares subscribed by government			Paid up ordinary shares subscribed by government
D) Other Existing government support measures (+)			
E) Core Tier 1 including existing government support measures (C+D)	40,582	9.76%	Common equity + Existing government support measures included in T1 other than ordinary shares
Shortfall to 9% before application sovereign capital buffer	0	0.00%	9%RWA-Core Tier 1 including existing government support measures; if >0.
F) Hybrid instruments not subscribed by government	7,271		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (E+F) (Total original own funds for general solvency purposes)	47,853	11.51%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA as of end September 2011 including add-on for CRD3	415,921		
Of which: RWA add-on for CRD III as of end September 2011	24,427		
Sovereign Capital buffer			
G) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	-168		Please report the prudential filter as a positive number if the AFS revaluation reserve for sovereign assets is negative. Please report the prudential filter as a negative number if the AFS revaluation reserve is positive. If the bank does not apply a prudential filter on AFS sovereign assets, please fill in zero.
H) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios⁽³⁾.	8		Difference between the book value and the fair value at the reference date. Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.
Sovereign capital buffer for exposures in EEA (G+H)	0	0.00%	Sum of Prudential filter and valuation. If negative it is set to 0
Overall Shortfall after including sovereign capital buffer	0	0.00%	9%RWA-(Core Tier 1 including existing government support measures-Sovereign capital buffer for exposures in EEA); if >0.

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

(3) It includes also possible differences between the book value and the fair value of: i) direct sovereign exposures in derivatives; ii) indirect sovereign exposures in the banking and trading book

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 September 2011, mln GBP

Name of the bank: GB090

BARCLAYS PLC

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽²⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: <u>loans and advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾							
3M	Austria	0	0	0	0	0	0	0	0		0	0	0
1Y		9	0	-2	9	0	-11	0	0		0	0	0
2Y		0	0	0	0	0	0	32	0		0	0	0
3Y		57	0	46	0	0	46	38	-4		0	0	0
5Y		316	0	316	9	0	307	2	-1		0	0	0
10Y		388	0	262	11	0	251	9	9		-1	1	0
15Y		8	0	-13	6	0	-19	45	0		-1	1	0
Tot		778	0	608	35	0	574	126	4	0	-3	3	0
3M	Belgium	69	0	2	4	0	-2	-25	0		0	0	0
1Y		536	0	529	0	0	529	-56	1		0	0	0
2Y		152	0	76	100	0	-24	-102	0		1	-1	0
3Y		188	0	126	160	0	-35	-128	1		-1	1	0
5Y		1,759	0	1,737	1,546	0	-191	-84	-10		-3	3	0
10Y		317	0	6	9	0	-3	-107	7		0	0	0
15Y		267	0	-103	0	0	-103	-138	0		0	0	0
Tot		3,288	0	2,372	1,819	0	553	-639	-1	0	-3	3	0
3M	Bulgaria	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	1		0	0	0
2Y		0	0	0	0	0	0	0	-2		0	0	0
3Y		0	0	0	0	0	0	0	2		0	0	0
5Y		1	0	1	0	0	1	0	-5		0	0	0
10Y		0	0	0	0	0	0	0	10		0	0	0
15Y		0	0	0	0	0	0	0	0		0	0	0
Tot		1	0	1	0	0	1	0	6	0	0	0	0
3M	Cyprus	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	-1		0	0	0
5Y		0	0	0	0	0	0	0	2		0	0	0
10Y		0	0	0	0	0	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	0	0	0	0	0	0	0	0	0	0
3M	Czech Republic	0	0	0	0	0	0	1	0		0	0	0
1Y		0	0	0	0	0	0	3	0		0	0	0
2Y		1	0	-3	0	0	-3	0	0		0	0	0
3Y		1	0	1	0	0	1	0	2		0	0	0
5Y		23	0	22	0	0	22	0	1		0	0	0
10Y		16	0	16	5	0	10	0	1		0	0	0
15Y		3	0	3	0	0	3	0	0		0	0	0
Tot		45	0	38	5	0	33	5	4	0	0	0	0
3M	Denmark	122	0	0	0	0	0	39	0		0	0	0
1Y		0	0	0	0	0	0	5	0		0	0	0
2Y		0	0	-32	0	0	-32	-1	0		0	0	0
3Y		3	0	2	0	0	2	-4	1		0	0	0
5Y		196	0	116	0	0	116	-31	-1		0	0	0
10Y		17	0	10	0	0	10	-10	-7		0	0	0
15Y		30	0	13	0	0	13	-1	0		0	0	0
Tot		369	0	110	0	0	110	-3	-6	0	0	0	0
3M	Estonia	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	-1		0	0	0
3Y		0	0	0	0	0	0	0	1		0	0	0
5Y		0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	1		0	0	0
15Y		0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	0	0	0	0	1	0	0	0	0	0
3M	Finland	0	0	0	0	0	0	11	0		0	0	0
1Y		975	0	20	0	0	20	-61	0		0	0	0
2Y		1	0	-5	0	0	-5	-13	0		0	0	0
3Y		34	0	34	0	0	34	26	-1		0	0	0
5Y		1	0	-129	0	0	-129	1	2		0	0	0
10Y		133	0	108	17	0	91	133	-3		-1	1	0
15Y		1	0	1	0	0	1	-33	0		0	0	0
Tot		1,144	0	28	17	0	12	64	-1	0	-1	1	0
3M	France	3,042	0	-153	43	0	-196	-7	0		0	0	0
1Y		1,843	0	780	609	0	-21	170	1		-1	1	0
2Y		189	0	-235	0	0	-235	12	-2		0	0	0
3Y		202	0	94	19	0	75	-29	-6		-1	1	0
5Y		361	0	20	63	0	-43	11	21		-2	2	0
10Y		1,496	0	1,024	1,210	0	-185	15	-15		-126	126	0
15Y		2,691	0	1,355	1,728	0	-373	47	0		-3	3	0
Tot		9,825	0	2,885	3,671	0	-786	29	-1	0	-133	133	0

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽²⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: <u>loans and advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios					
3M	Malta	0	0	0	0	0	0	4	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	0	0	0	0	4	0	0	0	0	0	0
3M	Netherlands	806	0	-36	129	0	-165	-73	0	0		0	0	0
1Y		337	0	-126	0	0	-126	-29	0	0		0	0	0
2Y		54	0	5	0	0	5	2	0	0		0	0	0
3Y		593	0	579	0	0	579	39	-2	0		0	0	0
5Y		145	0	-191	0	0	-191	863	1	0		0	0	0
10Y		1,347	0	1,148	246	0	903	-522	1	0		-12	12	0
15Y		236	0	-676	4	0	-680	-291	5	0		-1	1	0
Tot		3,518	0	703	378	0	325	-11	6	0	0	-12	12	0
3M	Norway	0	0	0	0	0	0	-44	0	0		0	0	0
1Y		0	0	0	0	0	0	-1	0	0		0	0	0
2Y		2	0	2	0	0	2	11	0	0		0	0	0
3Y		0	0	0	0	0	0	-4	0	0		0	0	0
5Y		12	0	12	0	0	12	-8	2	0		0	0	0
10Y		5	0	5	0	0	5	-33	0	0		0	0	0
15Y		0	0	0	0	0	0	116	0	0		0	0	0
Tot		19	0	19	0	0	19	38	1	0	0	0	0	0
3M	Poland	0	0	0	0	0	0	0	0	0		0	0	0
1Y		2	0	2	0	0	2	0	0	0		0	0	0
2Y		2	0	-1	0	0	-1	0	1	0		0	0	0
3Y		4	0	0	0	0	0	0	5	0		0	0	0
5Y		12	0	-7	0	0	-7	0	-11	0		0	0	0
10Y		21	0	15	8	0	8	0	-1	0		0	0	0
15Y		6	0	-3	0	0	-3	0	0	0		0	0	0
Tot		47	0	6	8	0	-2	0	-6	0	0	0	0	0
3M	Portugal	9	7	2	0	0	2	0	0	0		0	0	0
1Y		270	4	255	264	0	-9	0	2	-9		14	-14	0
2Y		15	2	10	0	0	10	43	12	0		0	0	0
3Y		199	3	196	179	0	17	10	-59	0		43	-43	0
5Y		370	1	293	288	0	5	27	115	0		49	-49	0
10Y		45	9	29	8	3	18	-349	-35	0		3	-3	0
15Y		14	0	14	0	0	14	77	0	0		0	0	0
Tot		922	27	798	739	3	57	-192	35	0	0	109	-109	0
3M	Romania	20	0	20	0	0	20	0	0	0		0	0	0
1Y		26	0	26	0	0	26	0	1	0		0	0	0
2Y		11	0	11	0	0	11	0	-4	0		0	0	0
3Y		4	0	4	0	0	4	0	2	0		0	0	0
5Y		7	0	7	0	0	7	0	-3	0		0	0	0
10Y		0	0	0	0	0	0	0	6	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		69	0	68	0	0	68	0	2	0	0	0	0	0
3M	Slovakia	0	0	0	0	0	0	-2	0	0		0	0	0
1Y		0	0	0	0	0	0	-2	0	0		0	0	0
2Y		1	0	1	0	0	1	0	0	0		0	0	0
3Y		0	0	0	0	0	0	-1	0	0		0	0	0
5Y		0	0	-2	0	0	-2	7	-2	0		0	0	0
10Y		4	0	3	0	0	3	0	3	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		5	0	1	0	0	1	5	1	0	0	0	0	0
3M	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		2	0	2	0	0	2	0	0	0		0	0	0
5Y		2	0	-1	0	0	-1	0	0	0		2	-2	0
10Y		214	0	214	204	0	9	0	0	0		6	-6	0
15Y		0	0	-1	0	0	-1	0	0	0		0	0	0
Tot		219	0	214	204	0	9	0	0	0	0	8	-8	0
3M	Spain	35	0	2	0	0	2	6	0	0		0	0	0
1Y		175	0	150	6	0	144	-14	1	0		3	-3	0
2Y		750	0	640	554	0	86	-87	2	0		4	-4	0
3Y		127	0	8	1	0	7	0	-14	0		0	0	0
5Y		1,119	0	710	911	0	-201	10	-27	0		16	-16	0
10Y		1,202	0	1,024	1,063	0	-39	34	40	0		33	-33	0
15Y		294	0	66	3	0	64	27	0	0		0	0	0
Tot		3,701	0	2,601	2,538	0	63	-25	2	0	0	56	-56	0
3M	Sweden	361	0	0	0	0	0	43	0	0		0	0	0
1Y		593	0	19	0	0	19	11	0	0		0	0	0
2Y		4	0	-107	0	0	-107	-4	0	0		0	0	0
3Y		0	0	-136	0	0	-136	-23	2	0		0	0	0
5Y		1	0	-112	0	0	-112	-7	6	0		0	0	0
10Y		207	0	194	0	0	194	-63	-2	0		0	0	0
15Y		105	0	-96	0	0	-96	-17	0	0		0	0	0
Tot		1,271	0	-238	0	0	-238	-60	6	0	0	0	0	0

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
			of which: <u>loans and advances</u> in the HTM and Loans and receivables portfolios	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾							
3M	United Kingdom	106	0	105	0	0	105	-33	0	0	0	0	0
1Y		348	0	296	0	0	296	-95	0	0	0	0	0
2Y		259	0	104	0	0	104	-121	0	0	0	0	0
3Y		208	0	38	0	0	38	-67	0	0	0	0	0
5Y		1,708	0	1,382	1,145	0	237	4	0	0	-28	28	0
10Y		6,838	0	1,573	1,696	0	-122	16	0	0	17	-17	0
15Y		12,855	0	3,996	3,187	0	809	2	0	0	-263	263	0
Tot		22,322	0	7,494	6,028	0	1,466	-293	0	0	-274	274	0
TOTAL EEA 30		67,274	27	20,669	18,170	6	2,493	152	98	0	17	-168	168

Notes and definitions

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

(2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(3) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Composition of RWA as of 30 September 2011

Name of the bank:

GB090

BARCLAYS plc

(in million GBP)

	Rules at the end of September	CRD 3 rules
Total RWA ⁽¹⁾	391,493	415,921
RWA for credit risk	289,484	290,412
RWA Securitisation and re-securitisations	6,664	7,592
RWA Other credit risk	282,821	282,821
RWA for market risk	66,115	89,614
RWA operational risk	35,894	35,894
Transitional floors ⁽²⁾	-	-
RWA Other	-	-

Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

(2) All IRB/AMA banks in the exercise have applied transitional floor which assess the impact 80% of the Basel 1 requirements. However, wide divergences in national approaches to the floors means that two main approaches have been identified as set out in the methodological note. The transitional floor has been applied according to the following approach:

option 1

CDS and other contract Sovereign exposures (central, regional and local governments) in EEA towards other counterparties, as of 30 September 2011, mln GBP

Name of the bank: GB090 BARCLAYS plc

Country (2)	Credit default swaps (CDS) and other contracts (1)		Largest net protection amount outstanding with EEA bank (4)
	Bank is protection seller	Bank is protection buyer	
	Notional amount outstanding (3)	Notional amounts outstanding (3)	
Austria	2,859	-2,942	-163
Belgium	2,641	-2,739	-112
Bulgaria	1,158	-1,150	-10
Cyprus	4	-4	n/a
Czech Republic	322	-360	-30
Denmark	1,328	-1,185	-68
Estonia	143	-159	-7
Finland	775	-765	-61
France	6,605	-6,341	-163
Germany	6,019	-5,855	-235
Greece	3,857	-3,789	-97
Hungary	2,725	-2,718	-89
Iceland	465	-451	-31
Ireland	2,587	-2,628	-136
Italy	13,777	-14,253	-458
Latvia	398	-422	-26
Liechtenstein	0	0	n/a
Lithuania	291	-321	-12
Luxembourg	0	0	n/a
Malta	0	0	n/a
Netherlands	1,018	-1,243	-84
Norway	555	-576	-57
Poland	1,850	-1,794	-50
Portugal	3,345	-3,455	-109
Romania	715	-691	-37
Slovakia	220	-197	-10
Slovenia	55	-41	-4
Spain	8,748	-8,978	-341
Sweden	1,530	-1,478	-131
United Kingdom	103	-93	-6

(1) It includes credit derivatives and other credit risk transfer contracts/instruments that irrespective of the denomination represent indirect exposures (as protection seller/buyer) on sovereign risk (reference entity)

(2) The country/region identify the reference entity single name/multi-name of the CDS and other contracts.

(3) Notional amounts outstanding: Nominal or notional amounts outstanding are defined as the gross nominal or notional value of all contracts concluded and not yet settled on the reporting date. For contracts with variable nominal or notional principal amounts, the basis for reporting is the nominal or notional principal amounts at the time of reporting.

(4) These exposures are with well rated, fully collateralised counterparties domiciled outside of the country.