

Composition of capital

GB090
BARCLAYS plc

(in million GBP)

Capital position CRD3 rules	Dec-11		Jun-12		References to COREP reporting
	Million GBP	% RWA	Million GBP	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	44,903		44,937		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	52,058		50,427		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-7,560		-7,574		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	555		83		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-4,867	-1.2%	-2,830	-0.7%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-2,606		-516		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⁾	-1,577	-0.4%	-1,663	-0.4%	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)	-635	-0.2%	-601	-0.2%	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)	40,036	10.2%	42,107	10.8%	
Of which: ordinary shares subscribed by government		0.0%		0.0%	Paid up ordinary shares subscribed by government
D) Other instruments eligible for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st of October 2012					
New CoCos issued according to EBA Common Term Sheet					
E) Other Existing government support measures (+)		0.0%		0.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	40,036	10.2%	42,107	10.8%	
G) Hybrid instruments not subscribed by government	6,765		6,746		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 (F+G) (Total original own funds for general solvency purposes)	46,801	12.0%	48,854	12.5%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	390,999		390,223		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	-168		-168		
I) 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⁾, as of 30th September 2011.	8		8		
Sovereign capital buffer for exposures in EEA (H+I)	0		0		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 11 + Jun 2012) of the sovereign buffer for each country
Shortfall (+) / Surplus (-) to 9% before application sovereign capital buffer	-4,847		-6,987		9% RWA-Core Tier 1 including existing government support measures.
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-4,847		-6,987		9% RWA-(Core Tier 1 including existing government support measures-Sovereign capital buffer for exposures in EEA)

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

Composition of RWA

GB090
BARCLAYS plc

(in million GBP)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	390,999	390,223
RWA for credit risk	283,307	274,204
RWA Securitisation and re-securitisations	5,691	5,320
RWA Other credit risk	277,616	268,884
RWA for market risk	71,951	73,548
RWA operational risk	35,740	42,471
Transitional floors	0	0
RWA Other	0	0

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

(in million GBP)														
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 Nominal Value Debt securities in HTM and Loans and Receivables portfolios	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: loans and advances 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)							
[0 - 3M]	Austria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		9	0	-11	9	0	-20	0	0	0		0	0	0
[1Y - 2Y]		11	0	-11	0	0	-11	32	1	0		0	0	0
[2Y - 3Y]		10	0	-86	9	0	-95	20	-7	0		0	0	0
[3Y - 5Y]		26	0	18	0	0	18	-2	0	0		0	0	0
[5Y - 10Y]		240	0	171	0	0	171	8	10	0		0	0	0
[10Y - more]	16	0	-83	15	0	-98	43	0	0		0	0	0	
Total	312	0	20	33	0	-13	101	4	0	0	0	-2	2	0
[0 - 3M]	Belgium	32	0	32	0	0	32	1	0	0		0	0	0
[3M - 1Y]		31	0	-17	0	0	-17	24	0	0		0	0	0
[1Y - 2Y]		99	0	57	97	0	-40	-28	-1	0		3	-3	0
[2Y - 3Y]		305	0	305	161	0	144	5	4	0		0	0	0
[3Y - 5Y]		1,597	0	1,569	1,445	0	124	132	-10	0		26	-23	-3
[5Y - 10Y]		289	0	140	4	0	136	1	3	0		0	0	0
[10Y - more]	94	0	-54	5	0	-59	-227	0	0		0	0	0	
Total	2,447	0	2,032	1,712	0	320	-92	-4	0	0	0	-29	-26	-3
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	1	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-3	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	6	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-9	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	10	0		0	0	0
[10Y - more]	0	0	0	0	0	0	0	0	0		0	0	0	
Total	0	0	0	0	0	0	0	5	0	0	0	0	0	0
[0 - 3M]	Cyprus	15	15	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-1	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	1	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]	0	0	0	0	0	0	0	0	0		0	0	0	
Total	15	15	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	0	0		0	0	0
[1Y - 2Y]		3	0	-3	0	0	-3	0	0	0		0	0	0
[2Y - 3Y]		2	0	2	0	0	2	0	2	0		0	0	0
[3Y - 5Y]		3	0	2	0	0	2	0	-2	0		0	0	0
[5Y - 10Y]		16	0	13	5	0	8	-2	1	0		0	0	0
[10Y - more]	0	0	-5	0	0	-5	0	0	0		0	0	0	
Total	25	0	10	5	0	5	-4	2	0	0	0	0	0	0
[0 - 3M]	Denmark	225	0	225	0	0	225	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-23	0		0	0	0
[1Y - 2Y]		0	0	-1	0	0	-1	-2	-1	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	-6	3	0		0	0	0
[3Y - 5Y]		3	0	3	0	0	3	-22	2	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	-20	-9	0		0	0	0
[10Y - more]	0	0	0	0	0	0	-1	0	0		0	0	0	
Total	228	0	227	0	0	227	-74	-5	0	0	0	0	0	0
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	1	0		0	0	0
[10Y - more]	0	0	0	0	0	0	0	0	0		0	0	0	
Total	0	0	0	0	0	0	0	1	0	0	0	0	0	0
[0 - 3M]	Finland	0	0	0	0	0	0	-7	0	0		0	0	0
[3M - 1Y]		11	0	11	0	0	11	-66	0	0		0	0	0
[1Y - 2Y]		5	0	5	0	0	5	7	0	0		0	0	0
[2Y - 3Y]		0	0	-4	0	0	-4	25	-1	0		0	0	0
[3Y - 5Y]		168	0	109	0	0	109	-20	3	0		0	0	0
[5Y - 10Y]		264	0	169	9	0	160	99	-4	0		0	0	0
[10Y - more]	8	0	8	7	0	1	-38	0	0		-1	1	0	
Total	456	0	298	16	0	282	0	-2	0	0	0	-1	1	0

(in million GBP)														
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: loans and advances 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 Debt securities in HTM and Loans and Receivables and Receivables portfolios					
[0 - 3M]	France	589	0	581	182	1	398	0	0	0	1	-1	0	
[3M - 1Y]		434	0	363	225	0	138	-287	0	0	-2	2	0	
[1Y - 2Y]		272	0	129	179	0	-49	5	0	0	-3	3	0	
[2Y - 3Y]		79	0	55	27	0	28	-288	0	0	-1	1	0	
[3Y - 5Y]		270	0	-95	56	0	-151	3	0	0	-1	1	0	
[5Y - 10Y]		3,896	0	2,943	2,366	9	568	-2	0	0	22	85	36	-121
[10Y - more]		947	0	213	287	5	-79	20	0	0	0	11	-3	-8
Total	6,486	0	4,189	3,321	15	853	-549	6	0	0	90	39	-129	
[0 - 3M]	Germany	74	0	-169	6	16	-190	6	0	0	0	0	0	
[3M - 1Y]		172	0	55	0	0	55	-14	0	0	0	0	0	
[1Y - 2Y]		464	0	332	36	0	296	36	0	0	-1	1	0	
[2Y - 3Y]		318	0	133	128	0	5	8	0	0	-3	3	0	
[3Y - 5Y]		1,156	0	461	223	0	238	29	0	0	-6	6	0	
[5Y - 10Y]		3,687	0	1,912	4	0	1,908	-108	0	0	5	0	0	
[10Y - more]		952	0	665	7	0	658	95	0	0	7	-1	1	
Total	6,823	0	3,390	404	16	2,970	52	-2	0	0	-11	11	0	
[0 - 3M]	Greece ⁽⁶⁾	0	0	0	0	0	0	1	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		8	0	8	1	0	7	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		2	0	2	2	0	0	0	0	0	0	0	0	
[10Y - more]		3	0	3	3	0	0	0	0	0	0	0	0	
Total	13	0	13	6	0	7	1	-60	0	18	0	0	0	
[0 - 3M]	Hungary	37	0	37	0	0	37	0	0	0	0	0	0	
[3M - 1Y]		8	0	8	0	0	8	0	0	0	-1	0	0	
[1Y - 2Y]		2	0	2	0	0	2	0	0	0	0	0	0	
[2Y - 3Y]		14	0	14	0	0	14	0	0	0	3	0	0	
[3Y - 5Y]		1	0	1	0	0	1	-1	0	0	-22	0	0	
[5Y - 10Y]		1	0	-4	0	0	-4	0	0	0	10	0	0	
[10Y - more]		2	0	1	0	0	1	0	0	0	0	0	0	
Total	63	0	59	0	0	59	-11	-12	0	0	0	0	0	
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	-1	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	-2	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	-5	0	0	
[3Y - 5Y]		11	0	11	0	0	11	0	0	0	6	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	-1	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	
Total	11	0	11	0	0	11	0	-3	0	0	0	0	0	
[0 - 3M]	Ireland	67	0	67	0	0	67	5	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		5	0	5	0	0	5	0	0	0	5	0	0	
[2Y - 3Y]		205	0	172	205	0	-33	0	0	0	-12	0	0	
[3Y - 5Y]		0	0	-18	0	0	-18	0	0	0	11	10	-10	
[5Y - 10Y]		26	0	19	0	0	19	0	0	0	4	0	0	
[10Y - more]		0	0	-6	0	0	-6	0	0	0	-8	0	0	
Total	303	0	239	205	0	34	5	0	0	0	10	-10	0	
[0 - 3M]	Italy	330	10	289	209	1	79	0	0	0	0	0	0	
[3M - 1Y]		265	5	169	125	0	44	-180	0	0	1	0	0	
[1Y - 2Y]		231	0	56	116	0	-60	0	0	0	4	3	-3	
[2Y - 3Y]		873	0	720	646	0	74	0	0	0	-11	25	-18	
[3Y - 5Y]		926	0	819	728	0	91	-263	0	0	-2	50	-43	
[5Y - 10Y]		991	0	650	499	0	151	-129	0	0	71	58	-58	
[10Y - more]		331	0	198	11	0	187	1,149	0	0	25	1	-1	
Total	4,447	15	2,901	2,334	1	566	577	98	0	0	137	-123	-14	
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	4	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	1	0	0	
Total	0	0	0	0	0	0	0	3	0	0	0	0	0	

(in million GBP)		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⁾}
Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS				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 Debt securities in HTM and Loans and Receivables portfolios				
		of which: loans and advances 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⁾								
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0		
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	-2	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	-3	0	0	0	0	
[5Y - 10Y]		0	0	-1	0	0	-1	-4	-3	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0		
Total		0	0	-1	0	-1	-4	3	0	0	0	0	0	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0		
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0		
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Netherlands	20	0	20	0	0	20	-32	0	0	0	0	0	
[3M - 1Y]		21	0	-63	0	0	-63	0	0	0	0	0	0	
[1Y - 2Y]		18	0	-114	0	0	-114	-4	0	0	0	0	0	
[2Y - 3Y]		21	0	-2	0	0	-2	82	-2	0	0	0	0	
[3Y - 5Y]		56	0	-106	0	0	-106	750	2	0	0	0	0	
[5Y - 10Y]		801	0	581	233	0	348	-498	12	0	-1	12	-11	
[10Y - more]	114	0	91	11	0	-102	-409	0	0	-1	1	0		
Total		1,051	0	225	244	0	-311	12	0	0	-2	13	-11	
[0 - 3M]	Norway	0	0	0	0	0	0	-2	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	25	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	-5	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	-16	1	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	-38	0	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	135	0	0	0	0	0		
Total		0	0	0	0	0	99	1	0	0	0	0	0	
[0 - 3M]	Poland	4	0	4	0	0	4	0	0	0	0	0	0	
[3M - 1Y]		7	0	6	0	0	6	-9	0	0	0	0	0	
[1Y - 2Y]		11	0	9	0	0	9	0	3	0	0	0	0	
[2Y - 3Y]		0	0	-17	0	-10	-7	0	-1	0	0	0	0	
[3Y - 5Y]		12	0	4	0	0	4	0	2	0	0	0	0	
[5Y - 10Y]		11	0	4	7	0	-3	0	0	0	0	0	0	
[10Y - more]	2	0	-1	0	0	-1	0	0	0	0	0	0		
Total		47	0	9	7	-10	12	-9	4	0	0	0	0	
[0 - 3M]	Portugal	24	18	1	0	2	-1	0	-1	0	0	0	0	
[3M - 1Y]		344	7	340	271	0	69	0	2	0	8	-8	0	
[1Y - 2Y]		26	0	14	26	0	-12	44	-38	0	5	-5	0	
[2Y - 3Y]		326	0	317	321	0	-4	0	-38	0	117	-117	0	
[3Y - 5Y]		93	0	40	91	0	-45	32	0	-26	26	-26	0	
[5Y - 10Y]		51	0	51	7	0	44	-381	-23	0	3	-3	0	
[10Y - more]	22	0	22	7	0	22	0	0	0	0	0	0	0	
Total		886	25	785	716	2	67	-212	24	0	159	-159	0	

(in million GBP)														
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 of 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: loans and advances 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 Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]		1	0	1	0	0	1	0	0	0	0	0	0	
[3M - 1Y]		14	0	14	0	0	14	0	0	0	0	0	0	
[1Y - 2Y]		8	0	8	0	0	8	0	-3	0	0	0	0	
[2Y - 3Y]		8	0	8	0	0	8	0	-2	0	0	0	0	
[3Y - 5Y]		1	0	-1	0	0	-1	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	8	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	
Total		32	0	30	0	0	30	0	2	0	0	0	0	
[0 - 3M]		1	0	0	0	0	0	1	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	2	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	4	1	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	8	-1	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	7	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	4	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	
Total		1	0	0	0	0	0	22	4	0	0	0	0	
[0 - 3M]		0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		2	0	2	0	0	2	0	0	0	0	0	0	
[10Y - more]		183	0	180	176	0	4	0	0	0	30	-21	-9	
Total		3	0	-2	176	0	-2	0	0	0	0	0	-9	
[0 - 3M]		188	0	180	176	0	4	0	0	0	30	-21	-9	
[3M - 1Y]		71	48	24	21	0	3	0	0	0	0	0	0	
[1Y - 2Y]		649	1	616	340	0	276	-13	2	0	3	-3	0	
[2Y - 3Y]		300	1	221	211	0	10	-277	1	0	2	-2	0	
[3Y - 5Y]		463	1	193	455	0	-262	7	-10	0	7	-7	0	
[5Y - 10Y]		435	4	88	411	0	-323	3	12	0	6	-6	0	
[10Y - more]		1,067	7	797	1,019	0	-222	31	-3	0	33	-33	0	
Total		229	0	114	11	0	103	26	0	0	0	0	0	
[0 - 3M]		-3,214	62	2,053	2,468	0	-415	-223	2	0	51	-51	0	
[3M - 1Y]		0	0	-1	0	0	-1	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	-2	0	0	0	0	0	
[2Y - 3Y]		6	0	-118	0	0	-118	-153	0	0	0	0	0	
[3Y - 5Y]		6	0	-2	0	0	-2	-130	1	0	0	0	0	
[5Y - 10Y]		78	0	55	0	0	55	-55	0	0	0	0	0	
[10Y - more]		129	0	129	0	0	129	-201	3	0	0	0	0	
Total		4	0	4	0	0	4	-11	0	0	0	0	0	
[0 - 3M]		217	0	67	0	0	67	-553	4	0	0	0	0	
[3M - 1Y]		749	600	144	17	0	127	-48	0	0	0	0	0	
[1Y - 2Y]		44	27	-77	0	0	-77	0	0	0	0	0	0	
[2Y - 3Y]		100	7	53	0	0	53	-9	0	0	0	0	0	
[3Y - 5Y]		111	0	-5	0	0	-5	-1	0	0	0	0	0	
[5Y - 10Y]		2,966	0	2,706	2,702	0	4	-4	0	0	-36	46	-10	
[10Y - more]		5,472	0	4,757	4,294	0	463	-1	-2	0	-55	75	-20	
Total		16,174	53	15,476	2,259	5,645	7,572	-5	0	-22	258	-236	-266	
Total EEA 30		52,883	804	39,791	20,919	5,669	13,203	-1,243	85	0	18	55	-432	

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 or 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).

(in million GBP)														
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 Nominal Value Debt securities in HTM and Loans and Receivables portfolios	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: loans and advances 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⁾									
[0 - 3M]	Austria	30	0	30	8	0	22	0	0	0	0	0	0	
[3M - 1Y]		6	0	6	0	0	6	0	0	0	0	0	0	
[1Y - 2Y]		0	0	-17	0	0	-17	20	-2	0	0	0	0	
[2Y - 3Y]		106	0	99	68	0	31	0	0	0	0	0	0	
[3Y - 5Y]		195	0	108	135	0	-27	-4	1	0	-3	4	-1	
[5Y - 10Y]		416	0	340	362	0	-22	-3	5	0	-12	15	-3	
[10Y - more]	210	0	-89	22	0	-91	50	0	0	-2	2	0		
Total	963	0	497	595	0	-88	80	4	0	-17	21	-4		
[0 - 3M]	Belgium	82	0	82	0	0	82	0	0	0	0	0	0	
[3M - 1Y]		198	0	100	0	0	100	6	0	0	0	0	0	
[1Y - 2Y]		340	0	317	310	0	7	-27	-2	0	-7	7	0	
[2Y - 3Y]		348	0	266	318	0	-52	0	-2	0	-5	5	0	
[3Y - 5Y]		1,978	0	1,867	1,874	0	-7	137	2	0	-92	98	-6	
[5Y - 10Y]		401	0	156	4	0	-152	0	-2	0	0	0	0	
[10Y - more]	229	0	-119	89	0	-208	-225	0	0	-3	3	0		
Total	3,576	0	2,669	2,595	0	74	-109	-4	0	-107	113	-6		
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		2	0	0	0	0	0	0	2	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	1	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0		
Total	2	0	2	0	0	2	0	5	0	0	0	0		
[0 - 3M]	Cyprus	7	7	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		-1	0	-1	0	0	-1	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	-1	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	1	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0		
Total	8	7	1	0	0	1	0	0	0	0	0	0		
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		3	0	3	0	0	3	0	0	0	0	0	0	
[1Y - 2Y]		0	0	-2	0	0	-2	0	2	0	0	0	0	
[2Y - 3Y]		1	0	1	0	0	1	0	0	0	0	0	0	
[3Y - 5Y]		0	0	-1	0	0	-1	0	0	0	0	0	0	
[5Y - 10Y]		17	0	11	8	0	3	0	1	0	0	0	0	
[10Y - more]	0	0	-1	0	0	-1	0	0	0	0	0	0		
Total	21	0	11	8	0	3	0	3	0	0	0	0		
[0 - 3M]	Denmark	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		670	0	670	217	0	453	0	0	0	0	0	0	
[1Y - 2Y]		718	0	718	598	0	120	-3	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	-7	1	0	0	0	0	
[3Y - 5Y]		0	0	-2	0	0	-2	-24	2	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	19	-5	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0		
Total	1,388	0	1,386	815	0	571	-15	0	0	0	0	0		
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	1	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0		
Total	0	0	0	0	0	0	0	2	0	0	0	0		
[0 - 3M]	Finland	18	0	18	0	0	18	-34	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	-8	0	0	0	0	0	
[1Y - 2Y]		0	0	-3	0	0	-3	11	0	0	0	0	0	
[2Y - 3Y]		0	0	-1	0	0	-1	0	1	0	0	0	0	
[3Y - 5Y]		9	0	-123	0	0	-123	25	0	0	0	0	0	
[5Y - 10Y]		631	0	631	394	0	237	0	-3	0	7	-2	-5	
[10Y - more]	57	0	-13	55	0	-68	-39	0	0	0	1	-1		
Total	715	0	509	449	0	60	78	-2	0	7	-1	-6		

(in million GBP)														
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: loans and advances 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 Debt securities, in HTM and Loans and Receivables portfolios					
[0 - 3M]	France	472	0	389	150	1	238	5	0	0		1	-1	0
[3M - 1Y]		1,773	0	1,729	506	0	1,223	-2	0	0		0	0	0
[1Y - 2Y]		92	0	-125	0	0	-125	6	-4	0		0	0	0
[2Y - 3Y]		223	0	96	129	0	-32	-278	6	0		-3	3	0
[3Y - 5Y]		439	0	78	368	0	-290	-18	1	0		-3	4	-1
[5Y - 10Y]		2,656	0	1,221	2,373	8	-1,160	-12	6	0		-103	266	-163
[10Y - more]		1,123	0	479	290	4	185	15	2	0		8	8	-16
Total	6,778	0	3,867	3,815	13	39	-284	-11	0	0	0	-100	280	-180
[0 - 3M]	Germany	37	0	24	18	0	6	-4	0	0		0	0	0
[3M - 1Y]		106	0	65	12	0	-79	10	0	0		0	0	0
[1Y - 2Y]		534	0	92	182	0	-90	8	-4	0		-1	1	0
[2Y - 3Y]		200	0	169	11	0	158	4	0	0		0	0	0
[3Y - 5Y]		444	0	36	9	0	27	-377	-11	0		0	0	0
[5Y - 10Y]		813	0	12	4	0	7	8	0	0		0	0	0
[10Y - more]		1,694	0	903	7	0	896	113	0	0		-1	1	0
Total	3,828	0	1,170	243	0	927	-175	-5	0	0	0	-2	2	0
[0 - 3M]	Greece ⁽⁶⁾	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		1	0	1	1	0	0	0	0	0		0	0	0
Total	1	0	1	1	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		21	0	21	0	0	21	0	-1	0		0	0	0
[1Y - 2Y]		-1	0	1	0	0	-1	0	-1	0		0	0	0
[2Y - 3Y]		12	0	10	0	0	10	0	-10	0		0	0	0
[3Y - 5Y]		2	0	-5	0	0	-5	-12	0	0		0	0	0
[5Y - 10Y]		24	0	8	0	0	8	0	0	0		0	0	0
[10Y - more]		21	0	18	0	0	18	0	0	0		0	0	0
Total	81	0	53	0	0	53	-12	-1	0	0	0	0	0	0
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-1	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-3	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	1	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	7	0		0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	-8	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	-1	0		0	0	0
Total	1	0	1	0	0	1	0	-5	0	0	0	0	0	0
[0 - 3M]	Ireland	0	0	0	0	0	0	0	1	0		0	0	0
[3M - 1Y]		2	0	2	0	0	2	0	0	0		0	0	0
[1Y - 2Y]		204	0	191	204	0	-13	0	-5	0		5	-5	0
[2Y - 3Y]		0	0	-17	0	0	-17	0	2	0		0	0	0
[3Y - 5Y]		0	0	-11	0	0	-11	0	8	0		0	0	0
[5Y - 10Y]		21	0	-4	7	0	-11	0	-13	0		0	0	0
[10Y - more]		4	0	-14	0	0	-14	0	0	0		0	0	0
Total	231	0	147	211	0	-64	0	-7	0	0	5	-5	0	0
[0 - 3M]	Italy	330	13	289	0	0	289	0	0	0		0	0	0
[3M - 1Y]		241	0	188	0	0	188	-219	0	0		0	0	0
[1Y - 2Y]		746	0	572	421	0	151	0	-2	0		8	-3	-5
[2Y - 3Y]		832	0	665	719	0	-54	-442	-14	0		22	-21	-1
[3Y - 5Y]		502	0	405	261	0	144	-332	-9	0		18	-10	-8
[5Y - 10Y]		1,155	0	417	527	0	-110	-125	63	0		45	-45	0
[10Y - more]		558	0	-287	12	0	-299	1,407	58	0		1	-1	0
Total	6,394	13	2,249	1,940	0	309	289	98	0	0	94	-80	-14	
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	3	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	2	0		0	0	0
[3Y - 5Y]		2	0	2	0	0	2	0	-3	0		0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	1	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	3	0	3	0	0	3	-3	3	0	0	0	0	0	0

(in million GBP)		NET DIRECT POSITIONS						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)
Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(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)				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 Debt securities in HTM and Loans and Receivables portfolios				
		of which: loans and advances 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)								
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Lithuania	1	0	1	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		11	0	11	0	0	11	0	-2	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		5	0	-5	0	0	-5	-13	5	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	
Total		17	0	7	0	7	-13	3	0	0	0	0	0	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		10	0	10	0	0	10	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		14	0	14	0	0	14	0	0	0	0	0	0	
Total		24	0	24	0	24	0	0	0	0	0	0	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Netherlands	10	0	10	0	0	10	15	0	0	0	0	0	
[3M - 1Y]		56	0	55	0	0	55	0	0	0	0	0	0	
[1Y - 2Y]		50	0	50	0	0	50	-13	-2	0	0	0	0	
[2Y - 3Y]		154	0	76	0	0	76	350	0	0	0	0	0	
[3Y - 5Y]		826	0	670	485	0	185	453	4	-5	7	-2	-2	
[5Y - 10Y]		363	0	307	87	0	210	-130	6	-6	13	-7	-7	
[10Y - more]		1,776	0	1,345	1,667	0	-322	-473	1	0	47	-30	-30	
Total		3,235	0	2,513	2,249	0	264	-398	9	0	-28	67	-39	
[0 - 3M]	Norway	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	3	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	-4	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	-5	1	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	-22	-1	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	-27	-1	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	91	0	0	0	0	0	
Total		0	0	0	0	0	0	36	-1	0	0	0	0	
[0 - 3M]	Poland	3	0	3	0	0	3	-5	0	0	0	0	0	
[3M - 1Y]		8	0	-38	0	0	-38	0	0	0	0	0	0	
[1Y - 2Y]		12	0	-4	0	-10	6	0	3	0	0	0	0	
[2Y - 3Y]		31	0	31	0	0	31	0	0	0	0	0	0	
[3Y - 5Y]		84	0	3	0	0	3	0	3	0	0	0	0	
[5Y - 10Y]		14	0	-80	9	0	-89	0	1	0	-1	1	0	
[10Y - more]		6	0	-10	0	-10	0	0	0	0	0	0	0	
Total		158	0	-85	9	-10	-34	-5	7	0	-1	1	0	
[0 - 3M]	Portugal	16	14	2	0	0	2	0	0	0	0	0	0	
[3M - 1Y]		6	5	1	0	0	1	0	2	0	0	0	0	
[1Y - 2Y]		210	4	152	206	0	-54	53	-6	0	16	-16	0	
[2Y - 3Y]		348	11	337	0	0	47	0	20	0	38	-38	0	
[3Y - 5Y]		13	4	5	0	0	5	-9	23	0	0	23	0	
[5Y - 10Y]		44	0	33	7	0	26	-362	7	-32	2	-2	0	
[10Y - more]		15	0	3	0	0	-3	104	0	0	0	0	0	
Total		652	38	533	550	0	-17	-167	7	0	56	-56	0	

(in million GBP)		NET DIRECT POSITIONS						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)
Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(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)				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 Debt securities, in HTM and Loans and Receivables portfolios				
		of which: loans and advances 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)								
[0 - 3M]		0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		3	0	3	0	0	3	0	-2	0		0	0	0
[1Y - 2Y]		7	0	7	0	0	7	0	1	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		6	0	6	0	0	6	0	-8	0		0	0	0
[5Y - 10Y]		4	0	3	0	0	3	0	10	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		20	0	19	0	0	19	0	3	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	0	0		0	0	0
[1Y - 2Y]		1	0	1	0	0	1	0	2	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	6	0		0	0	0
[3Y - 5Y]		4	0	4	0	0	4	0	1	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	-11	4	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		6	0	6	0	0	6	-1	3	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		2	0	2	0	0	2	0	-2	0		0	0	0
[3Y - 5Y]		24	0	23	0	0	23	0	2	0		-5	0	0
[5Y - 10Y]		159	0	158	0	0	157	0	0	0		13	3	-16
[10Y - more]		1	0	0	0	0	0	0	0	0		0	0	0
Total		186	0	183	0	0	180	0	0	0	0	8	8	-16
[0 - 3M]		175	3	172	9	0	163	-14	0	0		0	0	0
[3M - 1Y]		439	10	410	200	0	210	-274	1	0		3	-3	0
[1Y - 2Y]		43	9	1	0	0	1	0	-8	0		0	0	0
[2Y - 3Y]		460	7	312	447	0	-135	8	7	0		16	-16	0
[3Y - 5Y]		517	9	321	426	0	-105	0	22	0		21	-21	0
[5Y - 10Y]		1,202	10	922	833	0	89	34	-11	0		117	-117	0
[10Y - more]		202	1	20	11	0	9	27	0	0		-1	-1	0
Total		3,038	49	2,158	1,926	0	232	-219	11	0	0	158	-158	0
[0 - 3M]		7	0	7	0	0	7	0	0	0		0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	-2	0		0	0	0
[1Y - 2Y]		196	0	196	0	0	196	-127	0	0		0	0	0
[2Y - 3Y]		100	0	100	64	0	36	-19	4	0		0	0	0
[3Y - 5Y]		44	0	-48	0	0	-48	-85	0	0		0	0	0
[5Y - 10Y]		35	0	3	0	0	3	-224	-1	0		0	0	0
[10Y - more]		7	0	-3	0	0	-3	0	0	0		0	0	0
Total		390	0	256	64	0	192	-458	3	0	0	0	0	0
[0 - 3M]		644	605	38	27	0	11	-4	0	0		0	0	0
[3M - 1Y]		1,304	0	1,289	1,294	0	-5	6	0	0		6	-6	0
[1Y - 2Y]		3,821	17	3,747	12	0	3,742	-7	1	0		0	0	0
[2Y - 3Y]		85	0	45	1	0	44	2	0	0		0	0	0
[3Y - 5Y]		2,545	0	2,506	1,142	1,251	113	0	-1	0		-27	36	-9
[5Y - 10Y]		6,314	0	5,941	2,647	0	3,294	1	-1	0		-29	63	-34
[10Y - more]		21,433	102	21,331	5,183	5,624	10,524	1	0	0		-46	347	-301
Total		36,146	724	34,897	10,306	10,617	13,974	7	-2	0	0	-96	440	-344
TOTAL EEA 30		65,832	831	53,060	25,956	10,620	16,484	-1,369	145	0	0	-23	632	-609

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 of 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).