

| Bank Name | LEI Code |
|--------------|----------------------|
| LEI Code | G5GSEF7VJP5I7OUK5573 |
| Country Code | GB |



2019 EU-wide Transparency Exercise Key Metrics Barclays Plc

| (mln GBP, %) | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 | COREP CODE | REGULATION |
|--|---------------------|---------------------|---------------------|---------------------|---|---|
| Available capital (amounts) | | | | | | |
| Common Equity Tier 1 (CET1) capital - transitional period | 41,744 | 41,101 | 41,436 | 42,889 | C 01.00 (r020,c010) | Article 50 of CRR |
| Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 40,458 | 39,816 | 40,266 | 41,705 | C 01.00 (r020,c010) - C 05.01 (r440,c010) | Article 50 of CRR |
| Tier 1 capital - transitional period | 55,202 | 52,999 | 54,725 | 55,592 | C 01.00 (r015,c010) | Article 25 of CRR |
| Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition | 53,916 | 51,714 | 53,556 | 54,408 | C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) | Article 25 of CRR |
| Total capital - transitional period | 67,195 | 64,595 | 66,556 | 68,330 | C 01.00 (r010,c010) | Articles 4(118) and 72 of CRR |
| Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 65,972 | 63,470 | 65,555 | 67,334 | C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) | Articles 4(118) and 72 of CRR |
| Risk-weighted assets (amounts) | | | | | | |
| Total risk-weighted assets | 315,747 | 311,653 | 319,716 | 319,020 | C 02.00 (r010,c010) | Articles 92(3), 95, 96 and 98 of CRR |
| Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 315,618 | 311,525 | 319,602 | 318,905 | C 02.00 (r010,c010) - C 05.01 (r440,c040) | Articles 92(3), 95, 96 and 98 of CRR |
| Capital ratios | | | | | | |
| Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition | 13.22% | 13.19% | 12.96% | 13.44% | CA3 {1} | - |
| Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 12.82% | 12.78% | 12.60% | 13.08% | (C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040)) | - |
| Tier 1 (as a percentage of risk exposure amount) - transitional definition | 17.48% | 17.01% | 17.12% | 17.43% | CA3 {3} | - |
| Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 17.08% | 16.60% | 16.76% | 17.06% | (C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040)) | - |
| Total capital (as a percentage of risk exposure amount) - transitional definition | 21.28% | 20.73% | 20.82% | 21.42% | CA3 {5} | - |
| Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 20.90% | 20.37% | 20.51% | 21.11% | (C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040)) | - |
| Leverage ratio | | | | | | |
| Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital | 1,192,371 | 1,143,804 | 1,206,473 | 1,214,984 | C 47.00 (r300,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |
| Leverage ratio - using a transitional definition of Tier 1 capital | 4.63% | 4.63% | 4.54% | 4.58% | C 47.00 (r340,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |



2019 EU-wide Transparency Exercise Leverage ratio Barclays Plc

| | (mln GBP, %) | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 | COREP CODE | REGULATION |
|-----|---|------------------|---------------------|---------------------|------------------|---------------------|---|
| A.1 | Tier 1 capital - transitional definition | 55,202 | 52,999 | 54,725 | 55,592 | C 47.00 (r320,c010) | |
| A.2 | Tier 1 capital - fully phased-in definition | 51,172 | 49,318 | 51,255 | 53,698 | C 47.00 (r310,c010) | |
| B.1 | Total leverage ratio exposures - using a transitional definition of Tier 1 capital | 1,192,371 | 1,143,804 | 1,206,473 | 1,214,984 | C 47.00 (r300,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |
| B.2 | Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital | 1,191,085 | 1,142,520 | 1,205,303 | 1,213,800 | C 47.00 (r290,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2013/62 of 10 October 2014 amending CRR |
| C.1 | Leverage ratio - using a transitional definition of Tier 1 capital | 4.6% | 4.6% | 4.5% | 4.6% | C 47.00 (r340,c010) | |
| C.2 | Leverage ratio - using a fully phased-in definition of Tier 1 capital | 4.3% | 4.3% | 4.3% | 4.4% | C 47.00 (r330,c010) | |

Capital

| | | (al-CDD W) | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 | COREP CODE | REGULATION |
|---|----------|---|-------------------------------------|------------------|------------------|------------------|---|--|
| | A | (min GBP, %) OWN FUNDS | 67,195 | 64,595 | 66,556 | 68,330 | C 01.00 (r010,c010) | Articles 4(118) and 72 of CRR |
| | A.1 | COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments) | 41,744 | 41,101 | 41,436 | 42,889 | C 01.00 (r020,c010) | Article 50 of CRR |
| | A.1.1 | Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments) | 4,251 | 4,261 | 4,270 | 4,444 | C 01.00 (r030,c010) | Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR |
| | A.1.2 | Retained earnings | 43,267 | 42,689 | 42,754 | 43,654 | C 01.00 (r130,c010) | Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (I) of CRR |
| | A.1.3 | Accumulated other comprehensive income | 3,245 | 4,179 | 4,433 | 5,433 | C 01.00 (r180,c010) | Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR |
| | A.1.4 | Other Reserves | 983 | 984 | 983 | 980 | C 01.00 (r200,c010) | Articles 4(117) and 26(1) point (e) of CRR |
| | A.1.5 | Funds for general banking risk | 0 | 0 | 0 | 0 | C 01.00 (r210,c010) | Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR |
| | A.1.6 | Minority interest given recognition in CET1 capital | 0 | 0 | 0 | 0 | C 01.00 (r230,c010) | Article 84 of CRR |
| | A.1.7 | Adjustments to CET1 due to prudential filters | -1,954 | -2,458 | -2,869 | -3,012 | C 01.00 (r250,c010) | Articles 32 to 35 of and 36 (1) point (I) of CRR |
| | A.1.8 | (-) Intangible assets (including Goodwill) | -7,887 | -7,983 | -7,924 | -7,999 | C 01.00 (r300,c010) + C 01.00 (r340,c010) | Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CR |
| | A.1.9 | (-) DTAs that rely on future profitability and do not arise from temporary differences net of | -618 | -520 | -441 | | C 01.00 (r370,c010) | Articles 36(1) point (c) and 38 of CRR |
| | A.1.10 | associated DTLs (-) IRB shortfall of credit risk adjustments to expected losses | 0 | 0 | 0 | | C 01.00 (r380,c010) | Articles 36(1) point (d), 40 and 159 of CRR |
| | A.1.11 | (-) Defined benefit pension fund assets | -829 | -1,335 | -940 | | C 01.00 (r390,c010) | Articles 4(109), 36(1) point (e) and 41 of CRR |
| | A.1.12 | (-) Reciprocal cross holdings in CET1 Capital | 0 | 0 | 0 | | C 01.00 (r430,c010) | Articles 4(122), 36(1) point (g) and 44 of CRR |
| | A.1.13 | (-) Excess deduction from AT1 items over AT1 Capital | 0 | 0 | 0 | | C 01.00 (r440,c010) | Article 36(1) point (j) of CRR |
| | A.1.13 | (*) Excess deduction from A11 terms over A11 Capital | 0 | 0 | - | 0 | C 01:00 (1440,C010) | Audie Jol J. Bain (J.) of Chr. |
| | A.1.14 | (-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight | 0 | 0 | 0 | 0 | C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010) | Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 153(8) of CRR. |
| | A.1.14.1 | | 0 | 0 | 0 | 0 | C 01.00 (r460,c010) | Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR |
| | A.1.15 | (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment | 0 | 0 | 0 | 0 | C 01.00 (r480,c010) | Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR |
| | A.1.16 | (-) Deductible DTAs that rely on future profitability and arise from temporary differences | 0 | 0 | 0 | 0 | C 01.00 (r490,c010) | Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR |
| | A.1.17 | (-) Holdings of CET1 capital instruments of financial sector entities where the institiution has a significant investment | 0 | 0 | 0 | 0 | C 01.00 (r500,c010) | Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR |
| OWN FUNDS | A.1.18 | (-) Amount exceding the 17.65% threshold | 0 | 0 | 0 | 0 | C 01.00 (r510,c010) | Article 48 of CRR |
| Transitional period | A.1.19 | (-) Additional deductions of CET1 Capital due to Article 3 CRR | 0 | 0 | 0 | 0 | C 01.00 (r524,c010) | Article 3 CRR |
| | A.1.20 | CET1 capital elements or deductions - other | 0 | 0 | 0 | 0 | C 01.00 (r529,c010) | |
| | A.1.21 | Transitional adjustments | 1,286 | 1,284 | 1,169 | 1,184 | CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26} | |
| | A.1.21.1 | Transitional adjustments due to grandfathered CET1 Capital instruments (+/-) | 0 | 0 | 0 | 0 | C 01.00 (r220,c010) | Articles 483(1) to (3), and 484 to 487 of CRR |
| | A.1.21.2 | Transitional adjustments due to additional minority interests (+/-) | 0 | 0 | 0 | 0 | C 01.00 (r240,c010) | Articles 479 and 480 of CRR |
| | A.1.21.3 | Other transitional adjustments to CET1 Capital (+/-) | 1,286 | 1,284 | 1,169 | 1,184 | C 01.00 (r520,c010) | Articles 469 to 472, 478 and 481 of CRR |
| | A.2 | ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments) | 13,458 | 11,898 | 13,290 | 12,704 | C 01.00 (r530,c010) | Article 61 of CRR |
| | A.2.1 | Additional Tier 1 Capital instruments | 10,713 | 9,502 | 10,989 | 11,993 | C 01.00 (r540,c010) + C 01.00 (r670,c010) | |
| | A.2.2 | (-) Excess deduction from T2 items over T2 capital | 0 | 0 | 0 | 0 | C 01.00 (r720,c010) | |
| | A.2.3 | Other Additional Tier 1 Capital components and deductions | 0 | 0 | 0 | 0 | C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010) | |
| | A.2.4 | Additional Tier 1 transitional adjustments | 2,745 | 2,396 | 2,300 | 711 | C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010) | |
| | A.3 | TIER 1 CAPITAL (net of deductions and after transitional adjustments) | 55,202 | 52,999 | 54,725 | 55,592 | C 01.00 (r015,c010) | Article 25 of CRR |
| | A.4 | TIER 2 CAPITAL (net of deductions and after transitional adjustments) | 11,993 | 11,596 | 11,831 | 12,738 | C 01.00 (r750,c010) | Article 71 of CRR |
| | A.4.1 | Tier 2 Capital instruments | 13,286 | 12,368 | 12,000 | 10,768 | C 01.00 (r760,c010) + C 01.00 (r890,c010) | |
| | A.4.2 | Other Tier 2 Capital components and deductions | 63 | 164 | 235 | 217 | C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r978,c010) + C 01.00 (r978,c010) | |
| | A.4.3 | Tier 2 transitional adjustments | -1,355 | -936 | -405 | | C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010) | |
| OWN FUNDS REQUIREMENTS | В | TOTAL RISK EXPOSURE AMOUNT | 315,747 | 311,653 | 319,716 | | C 02.00 (r010,c010) | Articles 92(3), 95, 96 and 98 of CRR |
| REQUIREMENTS | B.1 | Of which: Transitional adjustments included | 128 | 128 | 115 | 115 | C 05.01 (r010;c040) | |
| | C.1 | COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period) | 13.22% | 13.19% | 12.96% | 13.44% | CA3 {1} | • |
| CAPITAL RATIOS (%) Transitional period | C.2 | TIER 1 CAPITAL RATIO (transitional period) | 17.48% | 17.01% | 17.12% | 17.43% | CA3 {3} | |
| | C.3 | TOTAL CAPITAL RATIO (transitional period) | 21.28% | 20.73% | 20.82% | 21.42% | CA3 {5} | |
| CET1 Capital Fully loaded | D | COMMON EQUITY TIER 1 CAPITAL (fully loaded) | 40,458 | 39,816 | 40,266 | 41,705 | [A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)] | |
| CET1 RATIO (%) Fully loaded ¹ | E | COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) | 12.82% | 12.78% | 12.60% | 13.08% | [D.1]/[B-B.1] | - |
| | F | Adjustments to CET1 due to IFRS 9 transitional arrangements | 1,286 | 1,284 | 1,169 | 1,184 | C 05.01 (r440,c010) | |
| | F | Adjustments to AT1 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r440,c020) | |
| Memo items | F | Adjustments to T2 due to IFRS 9 transitional arrangements | -63 | -159 | -169 | -188 | C 05.01 (r440,c030) | |
| | F | Adjustments included in RWAs due to IFRS 9 transitional arrangements | 128 | 128 | 115 | 115 | C 05.01 (r440,c040) | |
| | | | atory point of view at the reportir | | | | <u> </u> | |

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure



2019 EU-wide Transparency Exercise Overview of Risk exposure amounts Barclays Plc

| | | R\ | WAs | | <u> </u> |
|--|------------------|------------------|------------------|------------------|---|
| (mln GBP, %) | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 | COREP CODE |
| Credit risk (excluding CCR and Securitisations) | 188,990 | 190,773 | 195,486 | 194,856 | C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r050, c260, s002) - C 02.00 (R250, c010) + C 02.00 (R250, c010) - C |
| Of which the standardised approach | 58,981 | 63,130 | 65,235 | 63,339 | C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)] |
| Of which the foundation IRB (FIRB) approach | 0 | 0 | 0 | 0 | C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] |
| Of which the advanced IRB (AIRB) approach | 115,714 | 114,368 | 116,677 | 118,428 | C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)] |
| Of which equity IRB | 0 | 0 | 0 | 0 | C 02.00 (R420, c010) |
| Counterparty credit risk (CCR, excluding CVA) | 32,527 | 25,074 | 26,281 | 29,104 | C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)] |
| Credit valuation adjustment - CVA | 3,505 | 3,410 | 4,133 | 3,441 | C 02.00 (R640, c010) |
| Settlement risk | 91 | 170 | 55 | 167 | C 02.00 (R490, c010) |
| Securitisation exposures in the banking book (after the cap) | 3,913 | 4,809 | 4,967 | 5,641 | C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010) |
| Position, foreign exchange and commodities risks (Market risk) | 30,061 | 30,756 | 32,134 | 29,150 | Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010) |
| Of which the standardised approach | 15,661 | 13,912 | 16,415 | 15,061 | C 02.00 (R530, c010) |
| Of which IMA | 14,400 | 16,844 | 15,574 | 13,867 | C 02.00 (R580, c010) |
| Of which securitisations and resecuritisations in the trading book | 3,045 | 2,661 | 2,379 | 2,339 | Q3 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5 from Q4 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_100,C 24.00_010_110)*12.5+C 02.00_910_010 |
| Large exposures in the trading book | 0 | 0 | 0 | 0 | C 02.00 (R680, c010) |
| Operational risk | 56,660 | 56,660 | 56,660 | 56,660 | C 02.00 (R590, c010) |
| Of which basic indicator approach | 0 | 0 | 0 | 0 | C 02.00 (R600, c010) |
| Of which standardised approach | 56,660 | 56,660 | 56,660 | 56,660 | C 02.00 (R610, c010) |
| Of which advanced measurement approach | 0 | 0 | 0 | 0 | C 02.00 (R620, c010) |
| Other risk exposure amounts | 0 | 0 | 0 | 0 | C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) |
| Total | 315,747 | 311,653 | 319,716 | 319,020 | |



2019 EU-wide Transparency Exercise P&L Barclays Plc

| (min GBP) | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 |
|--|------------------|------------------|------------------|------------------|
| Interest income | 11.353 | 15,406 | 3,869 | 7.684 |
| Of which debt securities income | 646 | 870 | 219 | 467 |
| Of which loans and advances income | 8,773 | 11,849 | 3,063 | 6,114 |
| Interest expenses | 4,495 | 6,276 | 1,583 | 3,128 |
| (Of which deposits expenses) | 1,438 | 2,137 | 535 | 983 |
| (Of which debt securities issued expenses) | 1,315 | 1,844 | 535 | 1,142 |
| (Expenses on share capital repayable on demand) | 0 | 0 | 0 | 0 |
| Dividend income | 87 | 81 | 39 | 43 |
| Net Fee and commission income | 4,950 | 6,736 | 1,606 | 3,354 |
| Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net | 210 | 186 | 62 | 250 |
| Gains or (-) losses on financial assets and liabilities held for trading, net | 2,627 | 3,216 | 866 | 1,485 |
| Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net | 1,175 | 1,506 | 416 | 1,091 |
| Gains or (-) losses from hedge accounting, net | -36 | -5 | -37 | 35 |
| Exchange differences [gain or (-) loss], net | 0 | 0 | 0 | 0 |
| Net other operating income /(expenses) | 151 | -150 | -7 | -61 |
| TOTAL OPERATING INCOME, NET | 16,022 | 20,701 | 5,230 | 10,753 |
| (Administrative expenses) | 9,057 | 12,281 | 2,903 | 5,910 |
| (Depreciation) | 935 | 1,252 | 359 | 730 |
| Modification gains or (-) losses, net | 0 | 0 | 0 | 0 |
| (Provisions or (-) reversal of provisions) | 2,204 | 2,361 | 23 | 181 |
| (Commitments and guarantees given) | 0 | 0 | 0 | 0 |
| (Other provisions) | 2,204 | 2,361 | 23 | 181 |
| Of which pending legal issues and tax litigation 1 | | 1,618 | | |
| Of which restructuring ¹ | | 114 | | |
| (Increases or (-) decreases of the fund for general banking risks, net) ² | 0 | 0 | 0 | 0 |
| (Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss) | 826 | 1,468 | 447 | 927 |
| (Financial assets at fair value through other comprehensive income) | 5 | 4 | 0 | 1 |
| (Financial assets at amortised cost) | 821 | 1,464 | 448 | 927 |
| (Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets) | 6 | 8 | 20 | 28 |
| (of which Goodwill) | 0 | 0 | 0 | 0 |
| Negative goodwill recognised in profit or loss | 0 | 0 | 0 | 0 |
| Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates | 61 | 124 | -3 | 13 |
| Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations | 53 | 53 | 0 | 0 |
| PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS | 3,108 | 3,508 | 1,476 | 2,991 |
| PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS | 2,124 | 2,377 | 1,229 | 2,448 |
| Profit or (-) loss after tax from discontinued operations | 0 | 0 | 0 | 0 |
| PROFIT OR (-) LOSS FOR THE YEAR | 2,124 | 2,377 | 1,229 | 2,448 |
| Of which attributable to owners of the parent | 1,973 | 2,150 | 1,211 | 2,414 |

⁽¹⁾ Information available only as of end of the year

⁽²⁾ For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

| (mln GBP) | Į. | As of 30/09/20 | 18 | | | As of 31/ | 12/2018 | | | As of 31/ | 03/2019 | | | As of 30/0 | 06/2019 | | |
|---|-----------------|----------------|-------------------|---------|--------------------|-----------|------------------|---------|--------------------|-----------|------------------|---------|--------------------|------------|-----------------|---------|--|
| | | Fi | air value hierarc | hy | | Fa | ir value hierarc | hy | | Fa | ir value hierarc | hy | | Fair | r value hierarc | hy | |
| ASSETS: | Carrying amount | Level 1 | Level 2 | Level 3 | Carrying amount | Level 1 | Level 2 | Level 3 | Carrying amount | Level 1 | Level 2 | Level 3 | Carrying amount | Level 1 | Level 2 | Level 3 | References |
| Cash, cash balances at central banks and other demand deposits | 171,595 | | | | 177,682 | | | | 168,727 | | | | 160,820 | | | | IAS 1.54 (i) |
| Financial assets held for trading | 344,518 | 73,312 | 262,505 | 8,700 | 329,188 | 60,555 | 259,804 | 8,829 | 339,243 | 67,638 | 262,484 | 9,121 | 369,950 | 70,082 | 290,620 | 9,248 | IFRS 7.8(a)(ii);IFRS 9.Appendix A |
| Non-trading financial assets mandatorily at fair value through profit or loss | 143,349 | 2,801 | 136,956 | 3,592 | 140,258 | 5,063 | 130,684 | 4,512 | 147,109 | 5,057 | 138,453 | 3,599 | 147,534 | 6,200 | 137,991 | 3,342 | IFRS 7.8(a)(ii); IFRS 9.4.1.4 |
| Financial assets designated at fair value through profit or loss | 7,978 | 2,537 | 38 | 5,403 | 9,228 | 3,855 | 147 | 5,226 | 10,018 | 4,701 | 153 | 5,164 | 10,085 | 4,653 | 139 | 5,293 | IFRS 7.8(a)(i); IFRS 9.4.1.5 |
| Financial assets at fair value through other comprehensive income | 55,656 | 19,181 | 36,304 | 171 | 52,925 | 19,873 | 32,697 | 355 | 66,943 | 23,850 | 42,782 | 312 | 72,270 | 27,163 | 44,936 | 170 | IFRS 7.8(h); IFRS 9.4.1.2A |
| Financial assets at amortised cost | 425,109 | | | | 400,039 | | | | 436,983 | | | | 447,377 | | | | IFRS 7.8(f); IFRS 9.4.1.2 |
| Derivatives – Hedge accounting | 165 | 0 | 165 | 0 | 154 | 0 | 154 | 0 | 164 | 0 | 164 | 0 | 146 | 0 | 146 | 0 | IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26 |
| Fair value changes of the hedged items in portfolio hedge of interest rate risk | 0 | | | | 0 | | | | 0 | | | | 0 | | | | IAS 39.89A(a); IFRS 9.6.5.8 |
| Other assets ¹ | 21,317 | | | | 21,606 | | | | 22,128 | | | | 23,224 | | | | |
| TOTAL ASSETS | 1,169,687 | | | | 1,131,080 | | | | 1,191,315 | | | | 1,231,405 | | | | IAS 1.9(a), IG 6 |

⁽¹⁾ Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets

| (min | n GBP) | | | As of 30/09/20 | 18 | | | | As | of 31/12/2018 | | | | | As of 31/03 | 3/2019 | | | | | As of 30 | /06/2019 | | | |
|---|--------------------|--|--|--|--|----------------|--------------------------------------|--|--|--------------------|---|--------------------------------------|--|---------------------------------|--------------------------------------|--|----------------------------|--|--|----------------|--|----------|--|--|--------------------------|
| | | Gross car | rying amour | t | Accu | mulated impair | rment | Gross | carrying amount | Ac | cumulated impai | rment | Gro | oss carrying amou | ınt | Accun | nulated impai | ment | Gro | ss carrying am | ount | Accur | nulated impairr | nent | |
| Breakdown of financial assets by instrument and by counterparty sector ¹ | | Stage 1 Assets without significant increase in credit risk since initial recognition | Stage: Assets wisignification increase credit risks initial recognition not credit impaired. | th in Stage 3 ince Credit-impaired assets but t- | Stage 1 Assets without significant I increase in credit risk since initial recognition | | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | Stage 2 Assets with significant increase in redit risk since initial recognition but not credit-impaired | paired increase in | increase in credit risk since ce initial recognition but | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in credit risk since C | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in credit risk | Stage 3 Credit- impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | | with cant cant Stage 3 Creditrisk impaired initial assets with sice inition creditries c | | Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired | Stage 3 Credit- impaired assets | References |
| Financial assets at fair value | e Debt securities | 54,00 | 8 | 0 | -6 | 0 | 0 | 50,563 | 578 | 0 | -4 -2 | | 65,130 | 407 | 0 | -4 | -2 | | 70,427 | 419 | C | -5 | -2 | 0 | Annex V.Part 1.31, 44(b) |
| through other comprehensive income | Loans and advances | 37 | 5 | 233 | 0 | -1 | . 0 | 603 | 66 | 0 | -1 | (| 349 | 74 | 0 | 0 | 0 | | 0 144 | 41 | C | 0 | 0 | 0 | Annex V.Part 1.32, 44(a) |
| Financial assets at | Debt securities | 7,68 | 0 | 66 | 0 | -2 | . 0 | 5,648 | 91 | 0 | -1 -4 | | 8,958 | 32 | 0 | -1 | 3 | | 12,217 | 7 73 | C | -2 | -3 | 0 | Annex V.Part 1.31, 44(b) |
| amortised cost | Loans and advances | 366,69 | 9 48 | .748 8,62 | -563 | -2,807 | -3,340 | 349,144 | 43,422 | 8,581 -7 | 11 -2,72 | -3,406 | 382,318 | 43,651 | 8,653 | -675 | -2,651 | -3,29 | 9 388,181 | 45,019 | 8,501 | -711 | -2,568 | -3,330 | Annex V.Part 1.32, 44(a) |

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.



2019 EU-wide Transparency Exercise Market Risk Barclays Plc

| SA | Ι | | | | | | | | | | | | | | | | | | | | |
|---|----------------------------|---------------------------|------------------------------|--|--|---------------|--|-------------|--------------|---|------------------------|--|---|--|---|---|---|---|---|--------------------|---|
| | | | | | | 4 | | | | | | | | | IM | | | | | | |
| | | VaR (Memoran | idum item) | | Memorandum item) | INCREMENTAL D | DEFAULT A | ALL PRICE F | RISKS CAPITA | AL CHARGE | | VaR (Memora | indum item) | STRESSED VaR (M | emorandum item) | INCREM | ENTAL | ALL PRICE F | RISKS CAPITAI | . CHARGE | |
| | | MULTIPLICATION | | MULTIPLICATION | | | | | | | TOTAL DICK | MULTIPLICATION | | MULTIPLICATION | | | | | | | TOTAL DICK |
| E AMOUNT | TOTAL RISK EXPOSURE AMOUNT | FACTOR (mc) x | DDELIZALIC DAV | FACTOR (ms) x | LATECT AVAILABLE | 12 WEEKS | | | 12 WEEKS | | TOTAL RISK EXPOSURE | | PREVIOUS DAY | FACTOR (ms) x | LATECT AVAILABLE | 12 WEEKS | | | 12 WEEKS | | TOTAL RISK EXPOSURE |
| E AMOUNT | TOTAL RISK EXPOSURE AMOUNT | AVERAGE OF PREVIOUS 60 | PREVIOUS DAY (VaRt-1) | AVERAGE OF PREVIOUS 60 | LATEST AVAILABLE (SVaRt-1) | AVERAGE LAST | MEASURE | FLOOR | AVERAGE | LAST MEASURE | AMOUNT | AVERAGE OF PREVIOUS 60 | PREVIOUS DAY (VaRt-1) | AVERAGE OF PREVIOUS 60 | LATEST AVAILABLE (SVaRt-1) | AVERAGE | LAST MEASURE | FLOOR | AVERAGE , | LAST MEASURE | AMOUNT |
| | | WORKING DAYS | (Vart-1) | WORKING DAYS | (SVaRC-1) | MEASURE | | | MEASURE | MEASURE | AMOUNT | WORKING DAYS | (Vart-1) | WORKING DAYS | (SVaRC-1) | MEASURE | MEASURE | | MEASURE ' | TEASURE | AMOUNT |
| | | (VaRavg) | | (SVaRavg) | | | | | | | | (VaRavg) | | (SVaRavg) | | | | | | | |
| 18 | As of 31/12/2018 | (FUICUTE) | | (Statute) | As of 30/ | 09/2018 | | | | | | (valued) | | (Stakara) | As of 31/12 | 2/2018 | | | | | |
| 9,871 | 8,205 | 282 | 102 | 940 | 353 | | | | | | | 279 | 88 | 883 | 433 | | | | | | |
| 1,290 | 1,235 | 146 | 50 | 632 | 225 | | | | | | | 139 | 39 | 559 | 293 | | | | | | |
| 8,581 | 6,969 | 137 | 53 | 307 | 128 | | | | | | | 141 | 49 | 324 | 140 | | | | | | |
| 4,517 | 4,526 | 104 | 44 | 211 | 163 | | | | | | | 150 | 86 | 330 | 186 | | | | | | |
| 442 | 262 | 104 | 44 | 211 | 163 | | | | | | | 150 | 86 | 330 | 186 | | | | | | |
| 3,231 | 3,114 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| 589 | 546 | 50 | 19 | 236 | 156 | | | | | | | 59 | 19 | 290 | 139 | | | | | | |
| 0 | 0 | 48 | 37 | 48 | 28 | | | | | | | 45 | 34 | 46 | 26 | | | | | | |
| 14,977 | 13,277 | 231 | 93 | 821 | 431 | 100 | 100 | 0 | 0 | 0 | 14,400 | 260 | 124 | 937 | 568 | 130 | 150 | 0 | 0 | 0 | 16,844 |
|)19 | As of 30/06/2019 | 252 | 100 | 000 | As of 31/ | 03/2019 | | | | | | 252 | 101 | 225 | As of 30/06 | /2019 | | | | | |
| 9,286 | 8,966 | 252 | 120 | 800 488 | 375 | | | | | | | 253 | 131 | //5 467 | 380 | | | | | | |
| 1,353 | 1,160 | 109 | 45 | 488 | 227 | | | | | | | 109 | 55 | 107 | 204 176 | | | | | | |
| 7,933 5,720 | 7,806 4.685 | 143 | 75 | 254 | 148 163 | | | | | | | 144 | /6 | 308 202 | 1/6 | | | | | | |
| | 4,685 | 135 | 70 | 254 | | | | | | | | 101 | 54 | 202 | 122 | | | | | | |
| | 200 | 135 | /0 | 234 | 103 | | | | | | | 101 | 0 | 202 | 122 | | | | | | |
| 512 | 3,274 | 87 | 40 | 370 | 236 | | | | | | | 61 | 24 | 261 | 121 | | | | | | |
| 512 0 | 1 439 | 33 | 20 | 370 | 230 | | | | | | | 16 | 6 | 201 | 121 | | | | | | |
| 15.518 | 14.111 | 266 | 146 | 826 | 553 | 121 | 154 | 0 | 0 | 0 | 15.574 | 218 | 130 | 690 | 470 | 164 | 201 | 0 | 0 | 0 | 13,867 |
| 648 4,019 512 0 15,518 | | 0 14,111 | 459 87 0 33 14,111 266 | 459 87 40 0 33 20 14,111 266 146 | 200 133 70 254 3,274 0 0 0 0 459 87 40 370 0 33 20 39 14,111 266 146 826 | 260 | 200 133 70 254 103 3,274 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 153 | 260 | 3,274 0 0 0 0 0 0 459 87 40 370 236 0 33 20 39 21 | 150 | 280 133 70 234 103 3,274 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 260 133 70 234 103 3,274 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 260 133 70 254 105 37 3,274 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 260 133 70 254 105 26 106 254 264 261 262 262 262 262 262 262 262 262 262 | 100 101 102 103 104 105 | 260 133 70 254 105 105 101 34 202 122 122 105 105 105 105 105 105 105 105 105 105 | 100 150 | 260 133 70 234 103 3 101 34 202 122 122 123 134 105 3,274 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 260 135 70 254 105 | 260 133 70 254 105 105 101 34 202 122 105 105 105 105 105 105 105 105 105 105 |

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OVI template.

Credit Risk - Standardised Approach

Barclays Plc

| | | | | | | | | S | tandardised Approach | | | | | | | | |
|-----------------|---|--------------------------------|-----------------------------|----------------------|----------------------------------|--------------------------------|-----------------------------|----------------------|----------------------------------|--|-----------------------------|----------------------|----------------------------------|--------------------------------|-----------------------------|----------------------|----------------------------------|
| | | | As of 30/ | 09/2018 | | | As of 31 | 1/12/2018 | | | As of 31/ | 03/2019 | | | As of 30/ | 06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions |
| | (min GBP, %) Central governments or central banks | 202 507 | 207 022 | 40 | | 200 702 | 200.440 | 400 | | 404 240 | 200.025 | 404 | | 204 200 | 240.050 | 105 | |
| | Regional governments or local authorities | 203,597 1,343 | 207,822 919 | 40 | | 200,792 1.268 | 206,149 924 | 192 | | 191,318 | 200,925 1.549 | 191 | | 201,309 1,528 | 210,650 1,472 | 196 | |
| | Public sector entities | 6,545 | 6.380 | 175 | | 7.237 | 7,023 | 169 | | 1,908 7,520 7,095 | 7,334 | 191 | | 8,200 | 8,005 | 218 | |
| | Multilateral Development Banks | 4,598 | 4,598 | 0 | | 4,692 | 4,692 | 0 | | 7.095 | 7,095 | 2 | | 8,084 | 8,084 | 2 | |
| | International Organisations | 920 | 920 | 0 | | 1.018 | 1.018 | 0 | | 1.462 | 1,462 | 0 | | 1,017 | 1,017 | 0 | |
| | Institutions | 5,761 | 5,112 | 1,808 | | 5,362 | 4,443 | 1,489 | | 1,462 7,130 | 6,404 | 1,859 | | 27,992 | 27,267 | 2,397 | |
| | Corporates | 86,904 | 54,223 | 37,731 | | 84,499 | 50,524 | 34,756 | | 87,972 | 54,033 | 35,964 | | 70,980 | 35,806 | 34,445 | |
| | of which: SME | 5,518 | 2,718 | 2,522 | | 5,757 | 2,721 | 2,543 | | 5,957 | 2,537 | 2,401 | | 5,613 | 2,307 | 2,128 | |
| | Retail | 102,944 | 27,312 | 20,482 | | 108,402 | 30,060 | 22,545 | | 108,316 | 29,169 | 21,876 | | 110,319 | 30,014 | 22,510 | |
| acolidatod data | of which: SME | 3,810 | 830 | 620 | | 3,784 | 738 | 553 | | 87,972 5,957 108,316 3,856 8,859 | 884 | 663 | | 4,017 | 853 | 639 | |
| isoliuateu uata | of which: SME Secured by mortgages on immovable property | 8,982 | 8,931 | 3,590 | | 8,895 | 8,875 | 3,497 | | 8,859 | 8,837 | 3,481 | | 9,671 | 9,626 | 3,817 | |
| | or which: SME | 401 | 370 | 356 | | 2/1 | 270 | 254 | | 238 | 236 | 219 | | 247 | 245 | 230 | |
| | Exposures in default | 4,331 | 2,498 | 3,021 | 1,719 | 4,625 | 2,530 | 3,047 | 1,846 | 4,479 | 2,532 | 3,117 | 1,814 | 3,978 | 2,040 | 2,401 | 1,755 |
| | Items associated with particularly high risk | 2,978 | 2,946 | 5,564 | | 3,173 | 3,160 | 6,012 | | 1,926 240 | 1,916 | 2,874 | | 2,187 | 2,176 1,768 | 3,265 178 | |
| | Covered bonds Claims on institutions and corporates with a ST credit assessment | 121 | 121 | 24 | | 122 | 122 | 24 | | 240 | 240 | 48 | | 1,768 | 1,/68 | 1/8 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | l o | 0 | 0 | |
| | Fauity | 0 | 0 | 0 | | 0 | 0 | 0 | | 1,107 | 1,105 | 2,762 | | 1,305 | 1,303 | 3.257 | |
| | Other exposures | 4.580 | 4.580 | 1.074 | | 2.699 | 2.699 | 711 | | 6.332 | 6.332 | 2,672 | | 5.988 | 5.988 | 2.301 | |
| | Standardised Total ² | 433,603 | 326,361 | 73,547 | 3,299 | 432,785 | 322,220 | 72.461 | 3,432 | 435,663 | 328,932 | 75,051 | 3,303 | 454,326 | 345.217 | 74,991 | 3,248 |

| Original exposure, | , unlike Exposure value, is | reported before to | aking into account ai | ny effect due to cred | it conversion factor |
|--------------------|-----------------------------|--------------------|-----------------------|-----------------------|----------------------|
| | | | | | |

| I | | | | | | | | S | tandardised Approach | ı | | | | | | | |
|-----------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 30/ | 09/2018 | | | As of 31 | /12/2018 | | | As of 31, | 03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min GBP, %) | | | | | | | | | | | | | | | | |
| 1 | Central governments or central banks | 116,806 554 | 121,038 130 | 5 | | 129,187 | 134,495 | 1 | | 139,078 | 148,916 | 1 | | 134,197 | 143,535 | 0 | |
| | Regional governments or local authorities Public sector entities | 554 | 130 | 26 | | 410 | 127 | 11 | | 398 | 39 | 24 | | 107 | 26 | 3 | |
| | Multilateral Development Banks | 170 | 125 | 25 | | 1/9 | 157 | 20 | | 201 | 272 | 34 | | 283 | 202 | 10 | |
| | International Organisations | 130 | 130 | 0 | | 0 | 100 | 0 | | 0 | 2/2 | 0 | | 203 | 203 | 0 | |
| | Institutions | 805 | 813 | 216 | | 697 | 665 | 184 | | 1,121 | 940 | 201 | | 7,594 | 7,471 | 420 | |
| | Corporates | 22,805 | 13,878 | 7,736 | | 20,315 | 11,514 | 7,441 | | 22,325 | 13,636 | 7,603 | | 15,227 | 6,593 | 6,362 | |
| | of which: SME | 3.033 | 1,559 | 1,370 | | 3,066 | 1,539 | 1,370 | | 2,898 | 1,439 | 1,300 | | 2,473 | 1,116 | 958 | |
| | Retail | 14,451 | 6,515 | 1,370 4,884 | | 14,746 | 6,665 | 4,999 | | 14,554 | 6,577 | 4,932 | | 14,031 | 1,116 6,562 | 4,921 | |
| LINITED KINCDOM | of which: SME | 3,162 | 734 | 549 | | 3,178 | 658 | 493 | | 3,163 | 742 | 556 | | 3,197 | 749 | 561 | |
| UNITED KINGDOM | of which: SME Secured by mortgages on immovable property | 4,183 | 4,175 | 1,685 | | 4,141 | 4,133 | 1,659 | | 4,167 | 4,163 | 1,652 | | 4,628 | 4,614 | 1,846 | |
| | or which: SME | 207 | 206 | 194 | | 216 | 214 | 202 | | 182 | 180 | 166 | | 198 | 196 | 185 | |
| | Exposures in default | 1,649 | 1,331 | 1,595 | 298 | 1,580 | 1,256 | 1,490 | 285 | 1,607 | 1,303 | 1,581 | 285 | 1,180 | 918 | | 254 |
| | Items associated with particularly high risk | 1,194 | 1,162 | 1,807 | | 1,150 | 1,137 | 1,796 | | 1,084 | 1,074 | 1,611 | | 1,561 | 1,550 | 2,324 | |
| | Covered bonds | 32 | 32 | 6 | | 32 | 32 | 6 | | 152 | 152 | 30 | | 571 | 571 | 57 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 138 | | 0 | 0 | 0 | |
| | Equity Other exposures | 2 900 | 2 900 | 762 | | 2.452 | 2 452 | 602 | | 4 020 | 4 020 | 138 | | 4 524 | 3/ 4 E24 | 1.160 | |
| | Other exposures Standardised Total ² | 2,099 | 2,099 | /62 | 648 | 2,432 | 2,432 | 003 | 625 | 4,920 | 4,920 | 1,53/ | 648 | 4,534 | 4,534 | 1,100 | 644 |

| | | copusares, but includes gen | ard creak hisk dajaskinenas. | | | | | | | | | | | | | | |
|---------------|--|--------------------------------|------------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|--|---|
| | | | | | | | | s | tandardised Approach | | | | | | | | |
| | | | As of 30/ | 09/2018 | | | As of 31, | 12/2018 | | | As of 31 | /03/2019 | | | As of 30/ | 06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min GBP, %) | | | | | | | | | | | _ | | | | <u>. </u> | |
| | Central governments or central banks Regional governments or local authorities | 7,297 | 7,307 | 1 | | 9,385 | 9,423 | 0 | | 9,107 | 9,133 | 3 | | 12,381 | 12,381 | 2 | |
| | Regional governments or local authorities Public sector entities | 24 | 24 | 9 | | 21 | 21 | 4 | | 39 | 39 | 8 | | 0 | 0 | 12 | |
| | Multilateral Development Banks | 1.091 | 39 | 22 | | 40 | 1,319 | | | 2,095 | 2.095 | 8 | | 2,869 | 2,869 | 15 | |
| | International Organisations | 1,091 | 1,091 | 0 | | 1,319 | 1,319 | 0 | | 2,095 | 2,095 | 0 | | 2,869 | 2,869 | 0 | |
| | Institutions | 967 | 950 | 184 | | 650 | 687 | 154 | | 1,274 | 1,292 | 201 | | 8,642 | 8,693 | 669 | |
| | Corporates | 26,974 | 16 572 | | | 25,432 | 14,703 | 8,473 | | 24,451 | 12.840 | 8,544 | | 20,693 | 8,590 | 8.145 | |
| | of which: SME | 277 | 16,573 202 | 201 | | 165 | 129 | 128 | | 153 | 133 | 133 | | 20,033 | 27 | 25 | |
| | Retail | 82,128 | 18,022 | 13,516 | | 87.301 | 20,558 | 15,418 | | 87,270 | 19,694 | 14,770 | | 89,188 | 20,343 | 15.257 | |
| | of which: SME | 1 | 1 | 0 | | 1 | , | | | 1 | 0 | 0., | | 1 | | 0 | |
| UNITED STATES | Secured by mortgages on immovable property | 52 | 52 | 19 | | 54 | 54 | 21 | | 50 | 50 | 20 | | 55 | 55 | 19 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 1,403 | 273 | 308 | 1,097 | 1,695 | 352 | 405 | 1,208 | 1,363 | 170 | 191 | 1,192 | 1,565 | 289 | 365 | 1,205 |
| | Items associated with particularly high risk | 452 | 452 | 692 | | 609 | 609 | 961 | | 559 | 559 | 838 | | 583 | 583 | 874 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | 9 | 9 | 22 | | 9 | 9 | 22 | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | | 1,100 | 1,100 | 1,101 | | 1,105 | 1,105 | 1,105 | |
| | Standardicad Total ² | | | | 2176 | | | | 2 242 | | | | 2 101 | | | | 2 1 2 7 |

2,176

10 Togrand exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk militigation techniques (e.g. substitution effects).

10 Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

| | | | | | | | | S | andardised Approach | | | | | | | | |
|--------|---|--------------------------------|-----------------------------|---------------------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 30 | /09/2018 | | | As of 31 | /12/2018 | | | As of 31 | /03/2019 | | | As of 30/ | 06/2019 | |
| | (min GBP, %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | Central governments or central banks | 21,041 | 21,218 | 0 | | 32,137 | 32,334 | 0 | | 18,900 | 18,822 | 0 | | 30,825 | 30,989 | 0 | |
| | Regional governments or local authorities | 1 | 1 | 0 | | 1 | 1 | 0 | | 0 | 0 | 0 | | 1 | 1 | 0 | |
| | Public sector entities | 1,462 | 1,462 | 5 | | 1,508 | 1,522 | 5 | | 1,767 | 1,778 | 15 | | 1,755 | 1,766 | 33 | |
| | Multilateral Development Banks | 177 | 177 | 0 | | 146 | 146 | 0 | | 211 | 211 | 0 | | 212 | 212 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 325 | 134 | 27 | | 431 | 239 | 51 | | 432 | 339 | 69 | | 3,014 | 2,822 | 88 | |
| | Corporates | 3,496 | 2,524 | 1,070 | | 3,594 | 2,420 | 867 | | 4,505 | 3,577 | 894 | | 1,758 | 792 | 788 | |
| | of which: SME Retail | 150 | 5 | 5 | | 150 | 16 | 16 | | 59 | 6 | 6 | | 100 | 12 | 12 | |
| | of which: SME | 150 | 10 | , | | 130 | , | 0 | | 133 | 0 | 0 | | 159 | 4 | 3 | |
| FRANCE | Secured by mortgages on immovable property | 641 | 620 | 226 | | 654 | 653 | 224 | | 627 | 676 | 225 | | 660 | 660 | 240 | |
| | of which: SME | 0 1 | 0.00 | 0 | | 0.54 | 0.02 | 0 | | 027 | 020 | 0 | | 009 | 009 | 0 | |
| | Exposures in default | 149 | 115 | 137 | 21 | 156 | 114 | 134 | 30 | 138 | 101 | 120 | 25 | 98 | 72 | 78 | 17 |
| | Items associated with particularly high risk | 8 | 8 | 19 | | 6 | 6 | 10 | | 6 | 6 | 9 | | 0 | 0 | 0 | |
| | Covered bonds | 34 | 34 | 7 | | 34 | 34 | 7 | | 34 | 34 | 7 | | 554 | 554 | 55 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | efore taking into account any e | 27 | | | | 35 | | | | 28 | | | | 30 |

Organia exposure, unlike Exposure value, is reported before taking into account any effect due to credit crisive increasion factors or credit risk initigation techniques (e.g., substitution effects).

Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, but indicates adjustments (AVIAs) and other own funds reductions related to the exposures, but indicate general cordit in adjustments and adjustments.

| | | | | | | | Standardised Approac | h | | | | | |
|-------------|--|--|---|---|---|--|---|---|--|---|---|--|--|
| | | | As of 30 | 09/2018 | | As of 31 | /12/2018 | | As of 31/03/2019 | | | As of 30/ | 06/2019 |
| | (min GBP, %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount Value adjustments an provisions ² | d Original Exposure ¹ | Exposure Value ¹ Risk exposure amou | Value adjustments and provisions ² | d Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount Value adjustments and provisions ² |
| | Central governments or central banks Regional governments or local authorities Public sector entities | 45,325 738 4,094 | 45,325 738 3,998 | 0 0 0 | 17,110 812 4,387 | 17,119 812 4,231 | 0 0 0 | 6,866 1,446 4,493 | 6,872 1,446 4,339 | 0 0 0 | 5,518 1,411 5,227 | 5,523 1,411 5,069 | 0 0 0 |
| | Multilateral Development Banks International Organisations Institutions Corporates | 0 0 5 2,544 | 0 0 6 1,557 | 0 0 1 558 | 0 0 7 2,751 | 0 0 8 1,771 | 0 0 2 515 | 0 0 32 3,490 | 0 0 33 3,101 76 | 0 0 7 | 0 2,706 875 | 0 0 2,707 514 | 0 0 57 508 |
| GERMANY | of which: SME Retail of which: SME | 11 1,617 0 27 | 6 1,382 0 27 | 6 1,037 0 22 | 16 1,668 0 30 | 7 1,431 0 30 | 7 1,073 0 26 | 10 1,710 0 57 | 3 | 3 9 0 | 8 2,074 0 | 3 1,705 0 | 3 1,279 0 52 |
| | Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk | 0 34 2 | 0 3 2 | 0 4 31 | 0 47 4 | 0 14 4 | 0 15 6 | 0 43 4 | | 0 | 0 71 0 | 0 39 0 | 52 0 52 0 |
| | Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 0 | 66 0 0 | 66 0 0 0 | 7 0 0 |
| | Other exposures Standardised Total ² | Original exposure, unlike Ex Total value adjustments an | posure value, is reported be | 0 66 fore taking into account any effect due to credit conversion ounterparty excludes those for securistisation exposures, ac | factors or credit risk mitigatio | 0 n techniques (e.g. substituti s (AVAs) and other own func | 0 68 on effects). Is reductions related to the | 11 | 11 | 70 | 11 | 11 | 73 |
| | | exposures, but includes gener | al credit risk adjustments. | | | | Standardised Approac | h | | | | | |
| | | | As of 30 | /09/2018 | | As of 31 | /12/2018 | | As of 31/03/2019 | | | As of 30/ | 06/2019 |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount Value adjustments an provisions ² | d Original Exposure ¹ | Exposure Value ¹ Risk exposure amou | Value adjustments and provisions ² | d Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount Provisions ² |
| | (min GBP, %) Central governments or central banks Regional governments or local authorities Public sector entities | 240 0 0 | 240 0 0 | 0 0 | 489 0 0 | 489 0 0 | 0 0 | 591 0 0 | 591 0 0 | 0 | 752 0 0 | 752 0 0 | 0 |
| | Multilateral Development Banks International Organisations Institutions | 0 77 78 801 | 0 77 78 401 | 0 0 16 311 | 12 39 106 924 | 12 39 116 468 | 0 0 26 374 | 0 57 457 1,031 | 0 57 471 5 536 4: | 0 0 8 4 | 0 53 79 937 | 0 53 93 317 | 0 0 23 261 |
| SWITZERLAND | Corporates of which: SME Retail of which: SME | 45 108 32 | 7 10 3 | 6 8 2 | 44 84 36 | 10 7 1 | 9 5 1 | 38 81 35 | 6 6 1 | 4 | 52 81 36 | 13 3 1 | 12 3 1 |
| SWITZERLAND | Secured by mortgages on immovable property of which: SME Exposures in default | 100 0 103 | 100 0 92 | 35 0 100 11 | 130 1 103 | 130 1 88 | 46 1 92 15 | 85 0 101 | 85 0 83 | 0 18 | 135 0 132 | 135 0 106 | 57 0 131 9 |
| | Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) | 0 | 0 | 0 0 | 0 | 0 0 0 | 0 | 0 | 0 | | 0 | 0 | 0 |
| | Equity Other exposures Standardised Total ² | 0 70 | 0 70 | 0 1 | 0 76 | 0 76 | 0 0 | 0 72 | 0 72 | 19 | 0 76 | 0 76 | 0 1 |
| | | (3) Original exposure, unlike Ex (2) Total value adjustments an exposures, but includes general | d provisions per country of o | fore taking into account any effect due to credit conversion ounterparty excludes those for securistisation exposures, ac | factors or credit risk mitigatio | n techniques (e.g. substituti s (AVAs) and other own fund | on effects). | • | | | | · | |
| | | | | | | | Standardised Approac | h | | | | | |
| | | | As of 30 | /09/2018 | | As of 31 | /12/2018 | | As of 31/03/2019 | | | As of 30/ | 06/2019 |
| | | | | | | | | | | | | | |
| | (min GBP, %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount Provisions ² | d Original Exposure ¹ | Exposure Value ¹ Risk exposure amou | Value adjustments and provisions ² | d Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount Value adjustments and provisions ² |
| | Central governments or central banks Regional governments or local authorities Public sector entities | Original Exposure ¹ 48 0 0 0 | Exposure Value ¹ 48 0 0 0 | | Original Exposure ¹ 28 0 0 0 | Exposure Value ¹ 28 0 0 | | d Original Exposure ¹ 36 0 0 | Exposure Value ¹ Risk exposure amou | | d Original Exposure ¹ 140 0 0 0 | Exposure Value ¹ 140 0 0 0 | |
| | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions | 0riginal Exposure ¹ 48 0 0 0 0 93 1,896 | 48 0 0 0 0 1,238 | | 28 0 0 0 0 0 0 48 2,206 | 28 0 0 0 0 0 0 49 1,549 | | d Original Exposure ¹ 36 0 0 0 23 2,019 | 36 0 0 0 0 0 0 | | d Original Exposure ¹ 140 0 0 0 0 0 1,534 729 | Exposure Value ¹ 140 0 0 0 0 1,535 70 | |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Slanks International Organisations Institutions Corporates of which: SME Retail of which: SME | 48 0 0 0 0 0 93 | 48 0 0 0 0 93 | | 28 0 0 0 0 0 | 28 0 0 0 0 49 | | 36 0 0 0 0 23 | 36 0 0 0 0 0 0 | | 140 0 0 0 0 0 1,534 | 140 0 0 0 0 | |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Slanks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Lems associated with particularly high risk | 48 0 0 0 0 0 93 | 48 0 0 0 0 93 | | 28 0 0 0 0 0 | 28 0 0 0 0 49 | | 36 0 0 0 0 23 | 36 0 0 0 0 0 0 | | 140 0 0 0 0 0 1,534 | 140 0 0 0 0 | |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which SME Ret which SME Secured by mortpages on immovable property of which SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments understaking (CLIII) | 48 0 0 0 0 0 93 | 48 0 0 0 0 93 | | 28 0 0 0 0 0 | 28 0 0 0 0 49 | | 36 0 0 0 0 23 | 36 0 0 0 0 0 0 | | 0 140 0 0 0 0 0 0 1,534 | 140 0 0 0 0 | |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Ret which: SME Secured by mortpages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds | 48 48 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 48 | Risk exposure amount provisions ² 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 1 1 0 | 28 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 288 28 28 28 28 28 28 28 28 28 28 28 28 | Risk exposure a mount: | 36 0 0 0 0 23 | 36 0 0 0 0 0 0 | | 0 140 0 0 0 0 0 0 1,534 | 140 0 0 0 0 | |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which SME Retail South of the SME Corporates in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures | 48 48 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 488 0 0 0 0 0 1 288 1,288 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount | 28 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 288 28 28 28 28 28 28 28 28 28 28 28 28 | Risk exposure a mount: 0 0 0 0 0 0 0 11 96 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 36 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 36 0 0 0 0 0 0 | | 0 140 0 0 0 0 0 0 1,534 | 140 0 0 0 0 | |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which SME Retail South of the SME Corporates in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures | 48 48 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 488 0 0 0 0 0 3 3 1,238 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount provisions ² 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 1 1 0 | 28 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 288 0 0 0 0 0 9 1,549 1,549 0 0 0 8 8 0 0 0 1 1 techniques (e.g. substitution | Risk exposure a mount: | 36 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 36 0 0 0 0 0 0 | | 0 140 0 0 0 0 0 0 1,534 | 140 0 0 0 0 | Risk exposure amount provisions ² 20 0 0 0 45 70 0 0 0 12 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multitateral Development Banks International Organisations Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Conversed bords C | 48 48 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 48 0 0 0 0 0 2 1,238 1,238 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount provisions ² 0 0 0 0 0 0 0 59 58 0 0 0 1 1 0 0 1 1 0 0 0 0 ore taking into account any effect due to credit conversion cunterparty excludes those for securistisation exposures, accounterparty excludes those for securistication exposures, accounterparty excludes those for security excludes the exclusive exclusi | 28 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 288 0 0 0 0 0 9 1,549 1,549 0 0 0 8 8 0 0 0 1 1 techniques (e.g. substitution | Risk exposure amounts 0 0 0 0 0 0 0 11 96 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Original Exposure* 35 0 0 0 0 22 2,019 0 0 0 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 36 0 0 0 0 0 24 1,363 8 0 0 0 0 0 0 0 0 0 0 | provisions ² provisions ² provisions ² provisions ² | Original Exposure* 140 0 0 0 1,534 729 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 140 0 0 0 0 1,535 70 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount provisions ² 20 0 0 0 45 70 0 0 0 12 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Corporates Covered Donice Covered Donic | 48 48 0 0 0 3 1,896 0 0 0 3 3 0 0 0 0 0 7 Original exposure, unlike E | 48 0 0 0 0 0 2 1,238 1,238 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount provisions ² 0 0 0 0 0 0 59 58 0 0 0 1 1 0 0 14 0 0 0 ore taking into account any effect due to credit convention convention convention exposures, act | 28 0 0 0 8 2.206 0 0 0 0 0 0 0 0 0 0 0 0 0 0 districts or credit risk milepation adjustment | 28 28 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amounts provisions2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Original Exposure- | As of 31/03/2019 Exposure Value ¹ Risk exposure amou | provisions ² provisions ² 0 0 0 0 0 0 0 0 0 0 Value adjustments and | Original Exposure ¹ 140 0 0 0 1,534 729 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 140 0 0 0 0 1,535 70 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount provisions ² 20 0 0 0 45 70 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multitateral Development Banks International Organisations Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Converted bonds C | Original Exposure Original Exposure 4,973 4,973 10 0 0 0 0 0 0 0 0 0 0 0 0 | 488 0 0 0 0 0 0 1,238 1,238 1,238 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount 0 | 28 28 0 0 0 0 8 2.206 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 28 28 0 0 0 0 49 1,549 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amounts provisions2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Original Exposure* Original Exposure* Original Exposure* | As of 31/03/2019 Exposure Value* Risk exposure amou | provisions ² Value adjustments and provisions ² | Original Exposure* 140 0 0 0 1,1,34 729 0 0 1,1,34 729 0 0 0 0 0 1 1 1 0 0 8 0 0 0 0 0 0 0 1 1 1 1 | 140 0 0 0 0 1,535 750 0 0 1,535 0 0 0 0 0 0 0 5 8 0 0 0 0 0 0 0 0 Exposure Value ² | Risk exposure amount provisions ² 20 0 0 0 0 45 70 0 0 0 0 12 12 0 0 0 0 0 Value adjustments and provisions ² |
| | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Granding Secured by mortgages on immovable property of which: SNE Excured by mortgages on immovable property of which: SNE Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CTU) Equity Other exposures Scandardised Total Central governments or local authorities Public sector entities Multilateral Development Banks Regional governments or local authorities Public sector entities Multilateral Development Banks Institutional Organisations Linstitutional Organisations Comporates of which: SNE | Original Exposures Original Exposures Original Exposures Original Original Exposures Original Orig | 488 480 0 0 0 0 0 1,288 1,288 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount provisions ² 0 0 0 0 0 0 59 58 0 0 0 1 1 0 0 14 0 0 0 ore taking into account any effect due to credit convention convention convention exposures, act | 28 28 0 0 0 0 88 2.206 0 0 0 0 0 0 0 0 88 0 0 0 0 0 0 attors or credit risk mitigatio | 288 0 0 0 0 9 1,549 1,549 0 0 0 0 8 8 0 0 0 0 1 bechniques (e.g. substitution (A/As) and other own fundamental (A/As) and other own | Risk exposure amounts provisions2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Original Exposure* | As of 31/03/2019 Exposure Value* Continue Continu | tt provisions ² provisions ² O O O O O O O O O O O O O O O O O O O | Original Exposure ¹ 140 0 0 0 0 1,534 729 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 140 0 0 0 0 1,535 750 0 0 1,535 0 0 0 0 0 0 0 5 8 0 0 0 0 0 0 0 0 Exposure Value ² | Risk exposure amount provisions ² 20 0 0 0 45 70 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |
| JAPAN | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Corporates of which: SME Retail of which: SME Exposures in default Items associated with particularly high risk Covered bonic Covered bonic Institutions and corporates with a ST credit assessment Collector institutions and corporates with a ST credit assessment Collector institutions and corporates with a ST credit assessment Collector institutions and corporates with a ST credit assessment Collector institutions and corporates with a ST credit assessment Collector institutions and corporates with a ST credit assessment Collector institutions and corporates with a ST credit assessment Collector institutions and corporates Covered bonic Covered b | Original Exposure Original Exposure Original Exposure 1,973 4,973 7 0 10 11 16 0 0 | 488 0 0 0 0 0 0 0 1,288 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount O | 288 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 288 20 0 0 0 0 0 1,549 1,549 0 0 0 0 0 0 0 1 techniques (e.g., substitution of the control of th | Risk exposure amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Original Exposure* | As of 31/03/2019 Exposure Value ¹ Fish exposure amounts 5,312 1 3 0 68 68 68 68 68 68 68 68 68 68 68 68 68 | Value adjustments and provisions ² Value adjustments and provisions ² | d Original Exposure ¹ 140 140 0 0 1,534 729 0 0 1 1 0 0 8 0 0 0 0 1 1 1 1 1 1 1 1 1 | 140 0 0 0 0 1,535 70 0 0 0 1,535 70 0 0 0 0 0 0 1 Exposure Value ⁴ 5,963 1 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount provisions ² 20 0 0 0 45 70 0 0 0 12 0 0 0 0 12 0 0 0 12 0 0 0 12 0 0 0 12 0 0 0 12 0 0 0 12 0 0 0 12 12 |
| | Central governments or central banks Regional governments or local authorities Public sector entities Multitateral Development Banks International Organisations Corporates of which: SME Retail of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Convered bonds | ***Original exposure, unlike E. Original Exposure, but includes gene Original Exposure, but includes gene Original Exposure 4,973 1,7 0,0 10,1 1,514 14 16 | 48 | Risk exposure amount 0 | 28 20 0 0 0 48 2,206 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 28 28 0 0 0 0 49 1,549 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Original Exposure* | As of 31/03/2019 Exposure Value ¹ Fish exposure amounts 5,312 1 3 0 68 68 68 68 68 68 68 68 68 68 68 68 68 | Value adjustments and provisions ² Value adjustments and provisions ² | Original Exposure* 140 0 0 0 0 1,534 729 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 140 0 0 0 0 1,535 70 0 0 0 1,535 70 0 0 0 0 0 0 1 Exposure Value ⁴ 5,963 1 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount provisions ² 20 30 30 45 70 0 0 0 12 0 0 0 0 12 0 0 0 12 0 0 0 0 12 0 0 0 12 0 0 0 0 12 1 1 1 1 1 1 1 1 1 1 1 1 |
| | Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Control of the Control of | *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** *** *** *** *** *** *** *** *** *** *** ** *** *** | 488 0 0 0 0 0 0 0 1,288 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount O | 288 0 0 0 0 88 2.206 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 28 28 0 0 0 0 49 1,549 1,549 0 0 0 0 0 0 0 0 0 0 0 0 0 1,549 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Griginal Exposure* Griginal Exposure* Griginal Exposure* Griginal Exposure* 1 1 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | As of 31/03/2019 Exposure Value ¹ Fish exposure amounts 5,312 1 3 0 68 68 68 68 68 68 68 68 68 68 68 68 68 | Value adjustments and provisions ² Value adjustments and provisions ² | Original Exposure* 140 | 140 0 0 0 0 1,535 70 0 0 0 1,535 70 0 0 0 0 0 0 1 Exposure Value ⁴ 5,963 1 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Risk exposure amount provisions ² 20 0 0 0 45 70 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |

To rotal value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

| | | | | | | | | S | andardised Approach | | | | | | | | |
|--------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|--|
| | | | As of 30 | 09/2018 | | | As of 31 | /12/2018 | | | As of 31/ | 03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments provisions ² |
| | (min GBP, %) Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities Multilateral Development Banks | 0 2.526 | 2,526 | 0 | | 0 2,489 | 2.489 | 0 | | 0 3,701 | 0 3,701 | 0 | | 0 3.745 | 0 3.745 | 0 | |
| | International Organisations | 2,326 | 2,526 | 0 | | 2,469 | 2,469 | 0 | | 1,405 | 1,405 | 0 | | 924 | 924 | 0 | |
| | Institutions | 16 | 17 | 4 | | 60 | 61 | 13 | | 41 | 43 | 9 | | 23 | 25 | 5 | |
| | Corporates | 1,311 | 903 | 912 | | 1,825 | 1,236 | | | 2,467 | 1,949 | 1,949 | | 2,575 | 2,012 | 2,004 | |
| | of which: SME | 181 | 87 | 87 | | 213 | 126 | 126 | | 271 | 108 | 108 | | 207 | 105 | 97 | |
| | Retail | 20 | 1 | 0 | | 13 | 0 | 0 | | 11 | 0 | 0 | | 19 | 0 | 0 | |
| MBOURG | of which: SME Secured by mortgages on immovable property | 146 | 146 | 76 | | 152 | 152 | 70 | | 154 | 154 | 70 | | 110 | 110 | 42 | |
| | of which: SME | 38 | 38 | 38 | | 38 | 38 | 38 | | 38 | 38 | 37 | | 119 | 119 | 1 | |
| | Exposures in default | 32 | 11 | 16 | 20 | 34 | 12 | 18 | 21 | 122 | 60 | 75 | 18 | 36 | 18 | 23 | |
| | Items associated with particularly high risk | 17 | 17 | 43 | | 19 | 19 | 48 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | 10 | 10 | 46 | | 20 | 20 | U E0 | |
| | Other exposures | 1 | 1 | 0 | | 2 | 2 | 2 | | 10 | 10 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | | 22 | | _ | | 23 | | | | 20 | | | | |

| | | exposures, but includes gene | eral credit risk adjustments. | | | | | | | | | | | | | | |
|----------------|---|--------------------------------|-------------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-------------------------------|----------------------|---|
| | | | | | | | | S | tandardised Approach | | | | | | | | |
| | | | As of 30 | 09/2018 | | | As of 31, | 12/2018 | | | As of 31/ | 03/2019 | | | As of 30/0 | 6/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ F | tisk exposure amount | Value adjustments and provisions ² |
| | (min GBP, %) | | | | | | | | | | | | | | | | |
| | Central governments or central banks Regional governments or local authorities | 683 | 683 | 0 | | 478 | 478 | 0 | | 969 | 969 | 0 | | 1,019 | 1,019 | 0 | |
| | Public sector entities | 414 | 414 | 0 02 | | 452 | 452 | 00 | | 400 | 400 | 100 | | 500 | 0 000 | 110 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | ō | 0 | | 0 | 0 | 0 | | 0 | ō | ō | |
| | Institutions | 171 | 115 | 23 | | 141 | 120 | 25 | | 376 | 310 | 63 | | 186 | 161 | 32 | |
| | Corporates | 1,887 | 727 | 724 | | 2,147 | 676 | 674 | | 2,046 | 735 | 729 | | 2,130 | 807 | 791 | |
| | of which: SME | 32 | 22 | 22 | | 45 | 34 | 34 | | 46 | 34 | 34 | | 43 | 27 | 26 | |
| | Retail | 1 | 0 | 0 | | 1 | 0 | 0 | | 4 | 0 | 0 | | 4 | 0 | 0 | |
| NETHERLANDS | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | 3 | 0 | 0 | | 4 | 0 | 0 | |
| TETTILING WOOD | Secured by mortgages on immovable property of which: SME | 1 | 1 | 1 | | 0 | 0 | 0 | | 1 | 1 | 0 | | 1 | 1 | 1 | |
| | Exposures in default | 42 | 21 | 20 | 2 | E2 | 22 | 42 | 7 | 72 | U E1 | 77 | 1 | 90 | 62 | 71 | - |
| | Items associated with particularly high risk | 50 | 50 | 75 | | 64 | 64 | 100 | , | 68 | 68 | 102 | | 14 | 14 | 20 | Ů |
| | Covered bonds | 13 | 13 | 3 | | 13 | 13 | 3 | | 12 | 12 | 2 | | 132 | 132 | 13 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | | 6 | | | | 12 | | | | 3 | | | | 8 |

** Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

**Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

| | | "Total value adjustments a exposures, but includes gen | | ounterparty excludes those for | or securistisation exposures, a | ditional valuation adjustment | s (AVAs) and other own fun | ds reductions related to the | | | | | | | | | |
|----------------|--|--|-----------------------------|--------------------------------|---|---------------------------------------|-----------------------------|------------------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | | | | | | s | tandardised Approach | | | | | | | | |
| | | | As of 30, | 09/2018 | | | As of 31 | /12/2018 | | | As of 31 | /03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min GBP, %) | | | | | | | | | | | | | | | | |
| | Central governments or central banks Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 27 | U 27 | 7 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 3/ | ó | |
| | International Organisations | ō | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | o l | 0 | 0 | |
| | Institutions | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Corporates | 6,325 | 5,715 | 5,701 | | 5,226 | 4,491 | 4,488 | | 5,482 | 4,532 | 4,523 | | 6,534 | 5,432 | 5,432 | |
| | of which: SME | 252 | 112 | 112 | | 190 | 56 | 56 | | 242 | 81 | 74 | | 232 | 88 | 87 | |
| | Retail | 98 | 19 | 14 | | 86 | 19 | 14 | | 39 | 3 | 2 | | 59 | 6 | 5 | |
| CAYMAN ISLANDS | of which: SME Secured by mortgages on immovable property | 94 | 95 | 35 | | 87 | 10 87 | 32 | | 115 | 115 | 42 | | 116 | 116 | 42 | |
| | of which: SME | 95 | 0 | 0 | | 0, | 0 | 0 | | 0 | 0 | 0 | | 110 | 0 | 0 | |
| 1 | Exposures in default | 68 | 63 | 82 | 4 | 57 | 53 | 68 | 4 | 138 | 135 | 202 | 4 | 15 | 11 | 15 | 3 |
| 1 | Items associated with particularly high risk | 79 | 79 | 119 | | 148 | 148 | 222 | | 149 | 149 | 223 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 0 | 0 | 0 | |
| | Equity Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | l ål | 0 | 0 | |
| | Standardised Total ² | Ů | 0 | Ü | 6 | | , | | 6 | | 0 | | 5 | Ů | | | 5 |
| L | Standardised Total | The same of the sa | and the second of the | | | forter or over the state of the anti- | | | | | | | | | | | 3 |

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

EBA BANKING AUTHORITY

2019 EU-wide Transparency Exercise

Credit Risk - IRB Approach

| | | | | | | | | | | | | | RB Approach | | | | | | | | | | | | |
|-------------------|--|-------------------|------------------------|--------------------------------|------------------|------------------------|-----------------------------|-------------------|------------------------|--------------------------------|------------------|------------------------|-----------------------------|-------------------|------------------------|--------------------------------|------------------|------------------------|-----------------------------|-------------------|------------------------|--------------------------------|------------------|------------------------|-----------------------------|
| | | | | As of 30/ | 09/2018 | | | | | As of 31/ | 12/2018 | | | | | As of 31/ | 03/2019 | | | | | As of 30/ | 06/2019 | | |
| | | Original I | Exposure ¹ | Exposure Value ¹ | Risk exposu | re amount | Value adjustments and | Original E | xposure ¹ | Exposure Value ¹ | Risk exposi | ure amount | Value adjustments and | Original Ex | xposure ¹ | Exposure Value ¹ | Risk exposu | ure amount | Value adjustments and | Original Expo | osure ¹ | Exposure Value ¹ | Risk exposure | e amount | Value adjustments and |
| | (min GBP, %) | | Of which: defaulted | value | | Of which: defaulted | provisions | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | Value | | Of which: defaulted | provisions |
| | Central banks and central governments Institutions | 68,597 | 0 | 68,400 48,677 | 3,791 | 0 185 | 4 | 80,802 51,587 | 0 139 | 80,619 48,078 | 3,398 12,597 | 0 186 | 5 | 91,314 51,319 | 0 | 91,135 47.832 | 4,076 | 0 | 0 | 78,687 56,495 | 0 | 78,518 51,981 | 4,267 12,517 | 0 | 0 |
| | Corporates | 52,169 213,094 | 1.985 | 151,848 | 13,135 66,329 | 1.865 | 705 | 201,950 | 2,153 | 48,078 142,943 | 62,968 | 2,193 | 663 | 203,806 | 2,270 | 47,832 145,620 | 12,067 65,992 | 2,301 | 719 | 208,294 | 2,537 | 147,572 | 67,471 | 2,797 | 767 |
| | Corporates - Of Which: Specialised Lending | 7,963 | 421 | 7,368 | 4,906 | 0 | 54 | 8,042 | 370 | 7,450 | 4,973 | 2,133 | 29 | 8,778 | 286 | 8,180 | 5,539 | 0 | 32 | 8,780 | 282 | 8,161 | 5,554 | 2,737 | 31 |
| | Corporates - Of Which: SME | 18,570 | 910 | 16,638 | 9,715 | 1,180 | 253 | 17,856 | 922 | 16,023 | 9,380 | 1,203 | 257 | 18,135 | 898 | 15,647 | 9,102 | 1,132 | 226 | 18,686 | 1,233 | 16,335 | 9,732 | 1,739 | 228 |
| | Retail | 236,999 | 4,521 | 205,785 | 49,405 | 5,065 | 3,158 | 236,599 | 4,492 | 205,512 | 50,193 | 5,288 | 3,217 | 237,777 | 4,340 | 205,808 | 50,339 | 5,070 | 3,097 | 236,503 | 4,311 | 208,396 | 50,580 | 4,879 | 3,106 |
| | Retail - Secured on real estate property | 150,952 | 1,866 | 148,815 | 19,742 | 1,399 | 391 | 150,172 | 1,875 | 148,396 | 20,205 | 1,374 | 390 | 151,148 | 1,829 | 148,900 | 20,608 | 1,220 | 382 | 153,884 | 1,830 | 151,181 | 21,125 | 1,290 | 396 |
| Consolidated data | Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME | 0 | 1.866 | 0 | 0 | 0 | 0 391 | 0 | 0 1.875 | 0 148,396 | 0 | 0 1,374 | 0 390 | 0 | 0 | 0 | 0 | 0 | 0 382 | 0 | 0 | 0 | 0 | 0 | 0 396 |
| componidated data | Retail - Qualifying Revolving | 150,952 72,299 | 1,866 | 148,815 41,701 | 19,742 19,596 | 1,399 2,563 | 2,182 | 150,172 72,741 | 1,875 | 41,922 | 20,205 19,867 | 2,817 | 2,274 | 151,148 72,961 | 1,829 1,340 | 148,900 41.698 | 20,608 19,708 | 1,220 2,761 | 2,200 | 153,884 68,884 | 1,830 1,268 | 151,181 41.935 | 21,125 19,452 | 1,290 2,481 | 2,177 |
| | Retail - Other Retail | 13,748 | 1,415 | 15,269 | 10,067 | 1,103 | 585 | 13,686 | 1,209 | 15,194 | 10,122 | 1,097 | 2,274 554 | 13,668 | 1,170 | 15,210 | 10,024 | 1,089 | 515 | 13,735 | 1,213 | 15,279 | 10,002 | 1.108 | 534 |
| | Retail - Other Retail - Of Which: SME | 7,376 | 842 | 8,899 | 3,896 | 968 | 69 | 7,388 | 846 | 8,898 | 3,931 | 967 | 75 | 7,369 | 851 | 8,913 | 3,926 | 976 | 81 | 7,470 | 869 | 9,016 | 3,980 | 985 | 82 |
| | Retail - Other Retail - Of Which: non-SME | 6,372 | 398 | 6,370 | 6,171 | 135 | 516 | 6,298 | 363 | 6,296 | 6,190 | 130 | 478 | 6,299 | 319 | 6,297 | 6,098 | 114 | 435 | 6,265 | 344 | 6,263 | 6,023 | 122 | 452 |
| | Equity | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | . 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| | Other non credit-obligation assets | | | | 14,294 | | | | | | 13,276 | | | | | | 13,574 | | | | | | 13,089 | | |
| | IRB Total ² | | | | 146,955 | | | | | | 142,432 | | | | | | 146,049 | | | | | | 147,924 | | |

| | | | | | | | | | | | | 1 | IRB Approach | | | | | | | | | | | | |
|----------------|--|--|---|--|---|---|--|--|---|--|---|---|--|--|---|---|---|---|--|--|--|---|--|--|--|
| | | | | As of 30/ | 09/2018 | | | | | As of 31 | /12/2018 | | | | | As of 31/ | 03/2019 | | | | | As of 30/ | 06/2019 | | |
| | | Original E | Exposure ¹ | Exposure Value ¹ | Risk expos | ure amount | Value adjustments | Original Ex | posure ¹ | Exposure Value ¹ | Risk exposu | ire amount | Value adjustments and | Original Expo | sure ¹ | Exposure Value ¹ | Risk exposu | e amount | Value adjustments and | Original I | 7 | Exposure Value ¹ | Risk exposure | amount | Value adjustments |
| | (min GBP, %) | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | value | | Of which: defaulted | provisions | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | Value | | Of which: defaulted | provisions |
| | Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property | 379 16,241 78,782 5,826 18,117 222,807 142,432 | 0 103 1,531 256 841 3,710 1,209 | 183 15,801 63,764 5,483 16,193 193,239 140,210 | 5,083 33,277 3,637 9,402 45,234 17,155 | 0 122 1,508 0 1,103 4,680 1,119 | 4 35 535 38 231 2,628 69 | 404 15,306 76,715 5,365 17,463 222,456 141,852 | 0 109 1,665 230 813 3,684 1,221 | 195 15,076 61,167 4,967 15,657 193,135 139,992 | 5,090 32,745 3,322 9,104 46,147 17,699 | 0 132 1,828 0 1,074 4,910 1,102 | 5 35 512 22 234 2,698 69 | 258 16,012 75,876 5,659 17,781 224,288 143,364 | 0 9 1,746 152 816 3,576 1,209 | 76 15,657 61,026 5,237 15,300 194,137 141,037 | 5,043 33,331 3,474 8,803 46,566 18,298 | 0 9 1,996 0 999 4,790 1,038 | 0 27 550 20 199 2,591 69 | 250 16,788 76,607 5,906 18,415 222,572 146,000 | 0 32 2,046 229 1,141 3,526 1,196 | 63 16,165 61,158 5,471 16,074 196,410 143,219 | 2 4,921 33,889 3,613 9,545 46,052 18,108 | 0 38 2,497 0 1,625 4,518 1,031 | 0 16 585 19 205 2,575 69 |
| UNITED KINGDOM | Retail - Source on rise lesses properly - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail Retail - Other Retail Retail - Other Retail Of Which: non-SME Equity Other non-codit-obligation assets | 142,432 66,631 13,743 7,371 6,372 | 1,209 1,261 1,240 842 398 | 140,210 37,764 15,265 8,895 6,370 | 17,155 18,013 10,066 3,894 6,171 | 1,119 2,458 1,103 968 135 0 | 69 1,975 585 69 516 0 | 141,850 66,947 13,657 7,384 6,273 0 | 1,221 1,255 1,208 845 363 0 | 139,992 37,977 15,165 8,894 6,271 0 | 17,699 18,347 10,101 3,929 6,172 0 | 1,102 2,713 1,096 966 130 0 | 69 2,075 554 75 478 0 | 143,364 67,287 13,636 7,365 6,271 | 1,209 1,197 1,170 851 319 0 | 141,037 37,922 15,178 8,908 6,270 0 | 18,298 18,267 10,001 3,923 6,078 | 1,038 2,664 1,088 974 114 0 | 69 2,007 515 80 435 0 | 146,000 62,841 13,731 7,466 6,265 0 | 1,196 1,119 1,212 868 344 0 | 143,219 37,916 15,275 9,012 6,263 0 | 18,108 17,944 10,000 3,977 6,023 | 1,031 2,381 1,106 984 122 0 | 69 1,972 534 81 452 0 |
| | IRB Total | | | | | | | | | | | | | | | | | | | | | | | | |

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

| | | | | | | | | IRB Approach | | | | | | | | |
|--|--|---|---|---|--|--|--|--|---|--|---|--|---|---|--|----------------------------|
| | | As of 30/ | 09/2018 | | | As of 31 | ./12/2018 | | | As of 31 | /03/2019 | | | As of 30/ | 06/2019 | |
| | Original Exposure ¹ Of which: | Exposure Value ¹ | Risk exposure amount Of which: | Value adjustments and | Original Exposure ¹ Of which: | Exposure Value ¹ | Risk exposure amount Of which: | Value adjustments and | Original Exposure ¹ Of which: | Exposure Value ¹ | Risk exposure amount Of which: | Value adjustments and | Original Exposure ¹ Of which: | Exposure Value ¹ | Risk exposure amount Of which: | Value adjustment and |
| (min GBP, %) | defaulted | | defaulted | provisions | defaulted | | defaulted | provisions | defaulted | | defaulted | provisions | defaulted | | defaulted | provision |
| Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SPE Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving Retail - Qualifying Revolving Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: One SME Retail - Other Retail - Of Which: One SME Retail - Other Retail - Of Which: One SME | 39,670 0 10,551 10 86,245 28 710 0 0 3 1 1 0 0 0 3 1 0 0 0 0 0 0 0 0 0 0 0 | 39,670 8,525 51,367 710 0 3 3 0 0 0 0 | 1,044 0 2,524 12 18,486 637 0 0 0 1 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 1 95 8 0 1 1 0 0 0 0 0 | 41,070 0 10,533 9 83,382 59 1,254 0 0 4 1 4 1 0 0 0 0 0 0 0 0 0 0 0 0 0 | 41,070 8,376 50,304 1,254 0 4 4 0 0 0 0 0 | 803 0 2,149 12 18,288 60 946 0 1 1 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 1 62 4 0 1 1 0 0 0 0 | 39,082 0 9,844 0 83,661 223 1,717 0 0 4 1 1 0 0 0 0 0 0 0 0 0 0 | 39,082 7,717 50,298 1,717 0 4 4 0 0 0 0 0 | 1,030 0 1,843 0 19,113 93 1,248 0 1 1 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 1 78 9 0 1 1 1 0 0 0 0 0 | 30,842 0 11,622 0 87,149 268 1,379 0 0 4 4 1 0 0 0 0 0 0 0 0 0 0 0 0 | 30,842 8,712 53,004 1,379 0 4 4 0 0 0 0 | 1,044 0 2,176 0 20,112 148 1,109 0 0 1 1 1 1 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 | 7 |

| | | | | | | | | | IRB Approach | | | | | | | | |
|--------|--|---|---|---|---|--|---|---|---|--|---|---|---|--|---|---|---------------------|
| | | | As of 30/ | 09/2018 | | | As of 31/ | 12/2018 | | | As of 31/ | 03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustment |
| | (mln GBP, %) | Of which: defaulted | Value | Of which: defaulted | provisions | Of which: defaulted | Value | Of which: defaulted | provisions | Of which: defaulted | | Of which: defaulted | provisions | Of which: defaulted | Value | Of which: defaulted | provisions |
| FRANCE | Central banks and central governments Institutions Corporates Corporates Of Which: Specialised Lending Corporates: Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Outler Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME | 0 0 0 4,5568 0 0 4,396 17 5 0 0 0 2 0 0 0 2 0 0 0 0 0 0 0 | 0 4,168 2,676 3 0 2 2 0 2 0 0 | 0 0 688 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 7 0 0 0 0 0 0 | 0 0 0 4,772 0 0 4,747 12 0 0 0 0 2 0 0 0 2 2 0 0 0 0 0 0 2 0 0 0 0 | 0 4,460 3,066 0 0 2 2 0 2 0 0 | 0 0 741 0 0 0 741 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 7 0 0 0 0 0 0 | 543 0 4,693 0 0 0 4,717 111 0 0 0 0 1 1 0 0 1 0 | 543 4,419 3,194 0 0 1 1 1 0 1 0 0 0 0 0 | 21 6660 1,050 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 28 0 5,225 0 0 0 5,401 0 0 0 2 0 2 0 | 28 4,898 3,597 0 0 2 2 0 2 0 0 0 | 3 0 792 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | |

| | | | | | | | | | | | | | IRB Approach | | | | | | | | | |
|----------|--|------------|------------------------|--------------------------------|-------------|------------------------|----------------------|----------------|------------------------|--------------------------------|-------------|------------------------|----------------------|--------------------------------|--------------------------------|------------------------|-------------|-----------------|------------------------|--------------------------------|-------------------|-------------------------|
| | | | | As of 30/ | 09/2018 | | | | | As of 31/ | 12/2018 | | | | As of 31 | /03/2019 | | | | As of 30/ | /06/2019 | |
| | | Original I | Exposure ¹ | Exposure Value ¹ | Risk exposi | ure amount | Value adjustments | Original Ex | cposure ¹ | Exposure Value ¹ | Risk exposu | ire amount | Value adjustments | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | adjustments | Original E | xposure¹ | Exposure Value ¹ | Risk exposure amo | unt Value adjustment |
| | (min GBP, %) | | Of which: defaulted | value- | | Of which: defaulted | and provisions | | Of which: defaulted | value* | | Of which: defaulted | and provisions | Of which: defaulted | value ⁻ | Of which: defaulted | | | Of which: defaulted | value ⁻ | Of wi | |
| | Central banks and central governments Institutions | 0 2,421 | 0 | 0 2,385 | 0 463 | 0 | 0 | 5,089 2,462 | 0 | 5,089 2,424 | 140 473 | 0 | 0 | 13,463 2,815 | 0 13,463 0 2,758 | | 0 0 | 12,900 3,685 | 0 | 12,900 3,647 | 404 680 | 0 |
| | Corporates | 5,050 | 37 | 3,615 | 1,027 | 0 | 1 | 3,641 | 37 | 2,401 | 657 | 0 | 1 | 4,178 | 4 2,982 | | 0 1 | 4,096 | 4 | 2,920 | 1,206 | 0 |
| | Corporates - Of Which: Specialised Lending | 37 | 37 | 6 | 0 | 0 | 0 | 37 | 37 | 6 | 0 | 0 | 0 | 34 | 4 4 | 0 | 0 0 | 4 | 4 | 4 | 0 | 0 |
| | Corporates - Of Which: SME Retail | 0 5,669 | 0 154 | 0 3,939 | 0 1,583 | 0 105 | 0 208 | 0 5,821 | 0 153 | 0 3,971 | 0 1,538 | 0 104 | 198 | 0 5,704 1 | 0 0 | 1.462 9 | 0 0 | 6.045 | 0 150 | 0 4,022 | 0 1,509 | 100 20 |
| | Retail - Secured on real estate property | 2 | 0 | 2,339 | 0 | 0 | 0 | 2 | 133 | 2,371 | 0 | 0 | 0 | 2 | 0 2 | 0 | 0 0 | 2 | 0 | 7,022 | 0 | 0 20 |
| GERMANY | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 |
| GERMAINT | Retail - Secured on real estate property - Of Which: non-SME | 2 | 0 | 2 | | | | 2 | . 0 | 2 | 0 | 0 | | 2 | 0 2 | 0 | 0 0 | 2 | 0 | 2 | 0 | 0 |
| | Retail - Qualifying Revolving Retail - Other Retail | 5,667 | 154 | 3,937 | 1,582 | 105 | 208 | 5,794 | 153 | 3,944 | 1,520 | 104 | 198 | 5,674 14 28 | 3,777 | 1,441 9 | 96 193 | 6,043 | 150 | 4,019 | 1,508 | 100 20 |
| | Retail - Other Retail - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19 | 0 | 0 | 0 | 0 20 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Other Retail - Of Which: non-SME | 0 | 0 | 0 | ō | ō | ō | 25 | ō | 25 | 19 | ō | ō | 28 | 0 28 | 21 | 0 0 | 0 | ō | ō | 0 | 0 |
| | Equity | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 |
| | Other non credit-obligation assets IRB Total | | | | | | | | | | | | | | | | | | | | | |

| | | | | | | | | | | | : | IRB Approach | | | | | | | | | | |
|-------------|--|--|-------------------------|---|--|--|---|--|---|--|--|---|--|---|--|---|---|--|---|---|--|--------------------------------------|
| | | | | As of 30/ | 09/2018 | | | | As of 31, | /12/2018 | | | | | As of 31 | /03/2019 | | | As of 30/0 | 06/2019 | | |
| | | Origina | l Exposure ¹ | Exposure Value ¹ | Risk exposure ar | adjust | alue tments | Original Exposure ¹ | Exposure Value ¹ | Risk expos | ure amount | Value adjustments and | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and | Original Exposure ¹ | Exposure Value ¹ | Risk expos | | Value adjustments and |
| | (mln GBP, %) | | Of which: defaulted | | Of de | | isions | Of which: defaulted | | | Of which: defaulted | provisions | | Of which: defaulted | | Of which: defaulted | provisions | Of which: defaulted | | | Of which: defaulted | provisions |
| SWITZERLAND | Central banks and central governments Institutions Carporates Carporates - Of Which: Specialised Lending Carporates - Of Which: Specialised Lending Carporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving Retail - Other Retail - Other Secured on real estate Retail - Other Retail - Of Which: SME Retail - Other Retail - Ot | 14,020 1,188 1,466 6 6 6 0 | 0 | 14,020 1,177 989 0 6 6 6 0 0 0 | 508 141 188 0 0 2 2 2 0 0 0 0 | 0 0 0 0 0 1 1 1 0 1 0 0 | 0 | 16,094 1,631 0 1,312 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 16,094 1,624 842 0 0 7 7 0 7 0 0 0 | 463 202 172 0 0 2 2 2 0 0 0 0 | 0 0 0 0 0 1 1 1 0 1 0 0 | 0 | 22,292 1,213 1,289 0 0 7 7 0 7 0 0 0 0 | 0 | 22,292 1,212 867 0 0 7 7 0 7 0 0 0 0 | 663 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 14,519 0 2,026 0 1,461 0 0 0 0 7 7 0 0 0 7 7 0 0 0 0 0 0 0 0 0 | 14,519 2,025 977 0 0 7 7 7 0 0 0 0 | 471 248 179 0 0 2 2 2 0 2 0 0 0 | 0 0 0 0 0 1 1 0 1 0 0 0 | 0 0 0 0 0 0 0 0 |
| | IRB Total | | | | | | | | | | | | | | | | | | | | | 4 |

| | | | | | | | | | | | I | RB Approach | | | | | | | | | |
|-------|---|------------------|------------------------|--------------------------------|--------------------|------------------------|----------------------|--|--------------------------------|-----------------------|------------------------|----------------------|--------------------------------|--------------------------------|------------------------|----------------------|----------------|------------------------|--------------------------------|-------------------|---------------------------------|
| | | | | As of 30/ | 09/2018 | | | | As of 31/ | /12/2018 | | | | As of 31/ | 03/2019 | | | | As of 30/ | 06/2019 | |
| | | Origin | al Exposure¹ | Exposure Value ¹ | Risk exposu | ure amount | Value adjustments | Original Exposure ¹ | Exposure Value ¹ | Risk expos | ure amount | Value adjustments | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments | Original E | Exposure ¹ | Exposure Value ¹ | Risk exposure amo | adjustmen |
| | (min GBP, %) | | Of which: defaulted | value- | | Of which: defaulted | and provisions | Of which: defaulted | value ⁻ | | Of which: defaulted | and provisions | Of which: defaulted | value- | Of which: defaulted | and provisions | | Of which: defaulted | value* | Of wi | and hich: provision ulted |
| | Central banks and central governments Institutions | 4,62 6,55 | | 4,628 6,221 | 547 1,337 | 0 | 0 | 8,749 0 4,284 0 | 8,749 3,938 | 886 825 | 0 | 0 | 7,058 0 5,395 0 | 7,058 5,049 | 719 936 | 0 0 | 9,957 4,233 | 0 | 9,957 3,892 | 1,081 778 | 0 |
| | Corporates Corporates - Of Which: Specialised Lending | 2,91 | | 6,221 2,752 | 790 | 0 | 0 | 1,897 0 | 1,760 | 511 | 0 | 0 | 2,258 0 | 2,125 | 608 | 0 | 2,098 | 0 | 1,987 | 421 | 0 |
| | Corporates - Of Which: SME | | 0 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Secured on real estate property | | 0 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 |
| APAN | Retail - Secured on real estate property - Of Which: SME | | 0 0 | ō | 0 | 0 | Ō | 0 0 | Ō | 0 | 0 | 0 | 0 0 | ō | 0 | 0 | 0 | ō | 0 | 0 | ō |
| 11/11 | Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving | | 0 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Other Retail | | 0 0 | 0 | 0 | ō | 0 | 0 0 | ō | ō | 0 | ō | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ō |
| | Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME | | 0 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Equity | | 0 0 | ő | 0 | 0 | 0 | 0 0 | 0 | ů | 0 | 0 | 0 0 | ő | 0 | o o | 0 | 0 | 0 | ő | 0 |
| | Other non credit-obligation assets IRB Total | _ | | | | | | | | | | | | | | | | | | | |
| | IRB Total | (1) Original eve | osura unlika Evnosu | o value le renorted | hefore taking into | account any offer | t due to credit conv | ersion factors or credit risk mitigation | n tochniques (o.a. s | rubetitution offocts) | | | | | | | | | | | |

| | | | | | | | | IRB Approach | | | | | | | | |
|---|--------------------------------|---|--|---------------------------------------|---|--------------------------------|---|---------------------------------------|--|--------------------------------|--|-----------------------------|--|--|----------------------|---------------------------------------|
| | | As of 30 | 09/2018 | | | As of 31/ | 12/2018 | | | As of 31 | /03/2019 | | | As of 30 | /06/2019 | |
| | Original Exposure ¹ | Exposure Value ¹ | Risk exposure | adjustments | Original Exposure ¹ | Exposure Value ¹ | Risk exposure an | ount Value adjustments and | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and | Original Exposu | ure ¹ Exposure Value ¹ | Risk exposure amount | Value adjustment |
| (min GBP, %) | Of which defaulted | | | Of which: provisions defaulted | Of which: defaulted | value* | | which: provisions | Of which: defaulted | - Value* | Of which: defaulted | provisions | Of de | which: faulted | Of which defaulter | provisions |
| Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SPE Retail Retail Retail - Secured on real estate property Retail - Secured on real estate property Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Outliffying Revolving Retail - Outliffying Revolving Retail - Other Retail | 8,500 6 | 0 11 0 201 14 675 8 8 8 0 0 0 0 55 55 8,585 55 8,585 0 0 0 0 0 | 2 130 534 0 0 2,583 2,583 0 2,583 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 7 165 828 0 0 0 0 0 8,299 655 8,299 655 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 8,382 | 1 116 271 0 0 2,501 2,501 0 2,501 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 59 0 224 0 803 5 0 0 0 7,762 618 7,762 618 0 0 7,762 0 0 0 0 0 0 0 0 0 0 | 7,840 0 | 18 146 255 0 0 0 2,305 18 2,305 18 0 0 0 0 0 0 0 0 0 | 1 312 0 0 | 25 230 834 0 0 7,862 7,862 0 7,862 0 0 | 0 25 0 225 5 468 0 0 0 632 7,940 632 7,940 0 0 632 7,940 0 0 0 0 0 0 | 3,013 2 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |

| | | | | | | | | | IRB Approac | h | | | | | | | |
|------------|---|---|--|--|---------------------------------------|--|--|--|---------------------------|---|--|---|---------------------------------------|---------------------------------------|--|---|---|
| | | | As of 30 | 09/2018 | | | As of 31/ | 12/2018 | | | As of 31 | /03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amo | adjustments | Original Exposure ¹ | Exposure Value ¹ | Risk exposure a | adjustment | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amou | adjustments | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | t V adjus |
| | (min GBP, %) | Of which: defaulted | value- | Of who defau | | Of which: defaulted | - Value* | 0 | which: provisions faulted | Of which: defaulted | - value | Of whi defaul | | Of which: defaulted | | Of which defaulter | h: pro |
| LUXEMBOURG | Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: Specialised Lending Corporates - Of Which: SPEE Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity | 0 557 4,729 99 0 0 0 0 0 0 | 0 0 469 4 4,037 4 86 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 57 892 52 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 1,015 0 0 4,112 13 95 13 1 0 0 1 0 0 0 0 0 0 0 0 0 | 0 955 3,395 84 0 1 1 0 0 0 0 | 0 118 884 53 0 0 0 0 0 | | 0 0 0 323 0 0 1 1 1 0 0 1 1 0 0 0 0 0 0 0 0 0 0 | 0 264 4,187 84 0 1 1 0 0 1 0 0 0 0 0 0 0 0 0 | 0 41 1,080 47 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 404 1 3,265 1 80 0 1 1 0 1 1 0 | 0 44 932 44 0 0 0 0 0 0 0 | 0 |
| | Other non credit-obligation assets IRB Total | | | | | | | | | | | | | | | | |

| | | | | | | | | | | | | IRB Approach | | | | | | | | | | |
|-------------|--|---|------------------------|--|---|---|--------------------------------------|--|-----------------------|---|---|--|---|---|--|---|--|---|---|---|---|--|
| | | | | As of 30/ | /09/2018 | | | | As | of 31/12/20 | 18 | | | As of 31 | /03/2019 | | | | As of 30 | /06/2019 | | |
| | | Original | Exposure ¹ | Exposure Value ¹ | Risk expos | sure amount | Value adjustments | Original Exposu | ure ¹ Expo | ure | k exposure amount | Value adjustments | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | adjustments | Original I | xposure¹ | Exposure Value ¹ | Risk exposure | e amount | Value adjustments |
| | (min GBP, %) | | Of which: defaulted | value ⁻ | | Of which: defaulted | and provisions | Of det | which: faulted | er | Of which: defaulted | and provisions | Of which: defaulted | value- | Of which: defaulted | and provisions | | Of which: defaulted | value ⁻ | | Of which: defaulted | and provisions |
| NETHERLANDS | Central banks and central governments Institutions Corporates Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Detail - Of Which: SME Retail - Other Detail - Of Which: SME Retail - Other Detail - Of Which: SME Retail - SME Re | 21 871 5,932 13 0 1 1 1 0 0 1 0 0 0 0 | 0 | 21 869 4,433 13 0 1 1 0 0 0 0 0 | 3 131 2,687 9 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 | 0 0 5 0 0 0 0 0 | 0 1,031 4,605 13 0 1 1 0 1 0 0 0 0 0 0 | 0 | 0 ,001 ,305 13 0 1 1 0 0 1 0 0 | 0 0 0 134 1,210 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 2 0 0 0 0 0 0 0 | 0 0 0 1,192 0 4,655 1 1 3 0 0 1 1 0 0 1 1 1 0 0 1 1 0 0 1 1 0 | 0 1,157 3,267 13 0 1 1 1 0 0 0 0 0 0 | 0 138 1,220 6 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 133 1 1 0 0 0 0 0 0 0 0 0 | 8 1,480 4,772 13 0 1 1 0 0 0 0 0 0 | 0 0 1 0 0 0 0 0 0 | 8 1,451 3,329 13 0 1 1 0 0 0 0 0 | 0 154 1,369 6 0 0 0 0 0 0 0 | 0 0 7 0 0 0 0 0 0 | 0 0 5 0 0 0 0 0 0 0 |

| (min GBP, %) Central banks and central governments Institutions Institutions A 0 0 Institutions Corporates of Which: Specialised Lending Corporates of Which: Specialised Lending Corporates of Which: SPE Retail Secured on real estate property CAYMAN ISLANDS Retail - Secured on real estate property of Which: SME Retail - Secured on real estate property of Which: SME Retail - Secured on real estate property of Which: SME Retail - Secured on real estate property of Which: SME Retail - Substitution Retail Secured on College Property of Which: SME Retail - Substitution Revolving Retail - Qualifying Revolving Retail - Other Retail Of Which: SME | A 6 26 | | | | | | | IRB | Approach | | | | | | | | | |
|---|--|--|---|---|---|--|--|--|--|---|--|---------------------------------------|---|--|--------------------------------------|---|---|--|
| (min GBP, %) Central banks and central governments Institutions Corporates Corporates | As of 30 | 0/09/2018 | | | | As of 31/ | 12/2018 | | | | As of 31/ | 03/2019 | | | | As of 30/0 | 06/2019 | |
| Central banks and central governments | Exposure | Risk exposur | adjı | Value ustments | Original Exposure ¹ | Exposure | Risk exposure | e amount adj | Value justments | Original Exposure ¹ | Exposure | Risk exposure amount | Value adjustments | Original Ex | posure¹ | Exposure | Risk exposure amount | Value adjustments |
| Institutions 4 0 0 1,841 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Value ¹ | | | and ovisions | Of which: defaulted | Value ¹ | | Of which: production of the pr | and rovisions | Of which: defaulted | Value ¹ | Of which: defaulted | and provisions | | Of which: defaulted | Value ¹ | Of which: defaulted | and provisions |
| Retail - Of Which: non-SME 0 0 Equity 0 0 Other non credit-obligation assets IRB Total | 0 4 1,548 0 1 0 0 0 0 0 0 0 | 0 2 745 0 2 0 0 0 0 0 0 0 | 0 | 0 0 1 0 0 0 0 0 0 0 0 | 0 0 0 0 1,054 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 55 780 0 1 0 0 0 0 0 0 | 0 3 425 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 | 0 0 4 0 0 0 0 0 0 0 | 0 0 0 1,240 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 14 948 0 1 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 2 0 0 0 0 0 0 0 0 | 0 11 1,481 0 1 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 | 0 11 1,034 0 1 0 0 0 0 0 0 0 | 5 532 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 14 0 0 0 0 0 0 0 0 |



General governments exposures by country of the counterparty

| | | | | | | | As of 31/12/2018 | | | | | | | |
|---|------------------|---------------------------------------|--|--|--|--|--|-------------------------|----------------------------|------------------|----------------------|------------------------------|----------------|-----------------|
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln GBP) | | | On balance s | heet | | | | Derivat | tives | | Off bala | nce sheet | |
| | | | | | | | | | | | | Off-halance s | heet exposures | |
| | | | | | | | | Derivatives with pos | sitive fair value | Derivatives with | negative fair value | On balance 3 | neet exposures | |
| | | | | | | | | Derivatives with pos | stive fail value | Derivatives with | negative fall value | | | |
| | | | | | | | | | | | | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- | Total carrying amount of non-derivative financial | | | | | | | | | | | exposure amount |
| | | derivative financial assets | assets (net of short positions) | | | | | | | | | Nominal | Provisions | |
| | | | | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | | | |
| | | | | neid for trading | through profit or loss | comprehensive income | diffordised cost | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [| | 310 | 188 | 310 | 0 | 0 | 0 | 13 | 69 | 18 | 51 | 0 | 0 | |
| [3M - 1Y [[1Y - 2Y [| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [2Y - 3Y [[3Y - 5Y [| Austria | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [5Y - 10Y [[10Y - more Total | | 92 0 402 | 92 0 280 | 0 0 310 | 0 | 92 0 92 | 0 0 | 0 0 13 | 0 0 69 | 0 0 18 | 0 0 51 | 0 0 0 | 0 0 | 0 |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [| | 731 0 | 355 0 | 589 0 | | 0 | 142 0 | 123 0 | 292 0 | 279 0 | 627 0 | 0 | 0 | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| Belgium | 0 45 | 0 45 | 0 | 0 | 0 45 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Total | | 774 1,030 2,580 | 45 774 1,030 2,204 | 589 | 0 | 45 774 1,030 1,849 | 0 142 | 123 | 0 292 | 279 | 627 | 0 0 | 0 | 0 |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| Bulgaria | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [10Y - more Total [0 - 3M [| | 0 | 0 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [3Y - 5Y [[5Y - 10Y [[10Y - more Total | | 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 | 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | |
| [0 - 3M [| | , | 1 | 3 | 0 | U | U | | 0 | 0 | 0 | 0 | 0 | 0 |
| [2Y - 3Y [| Czech Republic | | | | | | | | | | | | | |
| [3Y - 5Y [[5Y - 10Y [[10Y - more Total | | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [| | 110 0 0 | 89 0 0 | 110 0 0 | 0 0 | 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | |
| [1Y - 2Y [| Denmark | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 | 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | |
| [10Y - more Total [0 - 3M [| | 110 | 0 89 | 110 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 0 | 0 0 | 0 | 0 |
| [3M - 1Y [[1Y - 2Y [[2Y - 3Y [| Estonia | | | | | | | | | | | | | |
| [3Y - 5Y [[5Y - 10Y [[10Y - more Total | Estonia | | | | | | | | | | | | | |
| Total [0 - 3M [[3M - 1Y [[1Y - 2Y [| | 222 0 | 0 | 222 | 0 | 0 | 0 0 | 107 0 | 2,401 0 | 83 0 | 876 0 | 0 0 | 0 | |
| [2Y - 3Y [| Finland | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | |
| [5Y - 10Y [[10Y - more Total | | 357 0 579 | 357 0 357 | 0 0 222 | | 357 0 357 | 0 0 0 | 0 0 107 | | | | 0 0 0 | 0 0 | 0 |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [| | 1,504 712 182 340 50 | 254 712 182 340 50 1,768 559 | 1,393 0 0 | | 0 406 94 | 111 306 88 | 63 0 0 | 1,485 0 0 | 117 0 0 | 1,202 0 0 | 0 0 0 | 0 0 | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| France | 340 50 1 768 | 340 50 1.768 | 0 | 0 0 0 | 0 406 94 318 50 1,768 559 3,194 | 22 0 0 | 0 | 0 0 | 0 0 0 | 0 0 | 0 0 | 0 | |
| [10Y - more Total | | 1,768 559 5,114 1,659 | 559 3,864 | 0 1,393 1,144 | 0 | 559 3,194 | 0 527 516 | 0 63 2,433 | 0 1,485 9,984 | 0 117 930 | 0 1,202 11,914 | 0 0 5 92 | 0 0 | 0 |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [| _ | 1,659 98 137 20 | 560 98 137 20 140 1,627 | 0 | 0 | 0 98 137 20 140 1,627 | 0 0 | 0 | 0 0 | 0 0 0 | 0 0 | 0 0 | 0 | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| Germany | 20 140 1,627 | 140 1,627 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [10Y - more Total | 1 | 3,680 | | 1,144 | 0 | | 516 | 2,433 | 9,984 | 930 | 11,914 | 592 | 0 | 0 |



General governments exposures by country of the counterparty

| | | | | | | | As of 31/12/2018 | | | | | | | |
|---|------------------|--|--|--|--|---|---|---|---|--|-------------------------------------|----------------------------|---------------------------------|----------------------------------|
| | (000) | | | On balance sh | neet | Direc | ct exposures | | Deriva | tives | | Off balar | re sheet | |
| | (mln GBP) | | | On Balance 31 | iect | | | | Deliva | Lives | | | | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | h negative fair value | Off-balance sh | eet exposures | |
| | | | | | | | | Demantes man po | Serve run Turuc | Den lacited me | n negative iam value | | | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| [0 - 3M [| Croatia | 0 0 0 0 0 0 | 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 | 0 0 0 0 0 | 000000000000000000000000000000000000000 | 55 0 0 0 0 0 0 | 372 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 5 |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [10Y - more | Greece | 28 0 0 0 0 0 0 0 | 13 0 0 0 0 | 28 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 1 0 0 0 0 | 448 0 0 0 0 0 0 | 3 0 0 0 0 | 1,344 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 0 | |
| [0 - 3M [| Hungary | 24 0 0 0 0 0 0 0 0 0 | 5 0 0 0 0 | 18 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 5 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 6 0 0 0 0 0 0 | 681 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | |
| [0 - 3M [| Ireland | 42 0 0 0 0 0 0 273 315 | 0 0 0 0 0 0 | 42 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 0 273 | 0 0 0 0 | 49 0 0 0 0 0 | 1,091 0 0 0 0 0 | 1 0 0 0 0 0 | 203 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | |
| [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Italy | 1,389 23 438 669 0 1,581 0 | 0 23 438 669 0 1,581 | 1,389 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 1,581 0 1,582 | 0 23 438 669 0 0 | 1,910 0 0 0 0 0 0 0 1,910 | 4,886 0 0 0 0 0 | 198 0 0 0 0 0 0 0 | 1,065 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | |
| [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Latvia | 0 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 13 0 0 0 0 0 0 | 139 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | |
| [0 - 3M [| Lithuania | 6 0 0 0 0 0 0 0 | 4 0 0 0 0 0 0 | 2 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 4 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 30 0 0 0 0 | 286 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M [| Luxembourg | 348 0 0 0 0 330 506 82 1,266 | 104 0 0 0 330 506 82 | 348 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 330 506 | 0 0 0 0 0 | 100 0 0 0 0 0 | 2,745 0 0 0 0 0 | 0 0 0 0 0 | 9 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 0 | |
| [0 - 3M [| Malta | 1,200 | 2,022 | 340 | | 910 | · | 100 | 4,143 | J | , | Ü | , | J |
| Total | Netherlands | 537 0 0 0 0 0 452 0 988 | 222 0 0 0 0 0 452 0 674 | 314 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 452 0 452 | 222 0 0 0 0 0 0 | 2 0 0 0 0 0 0 0 0 | 393 0 0 0 0 0 0 0 393 | 219 0 0 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |



General governments exposures by country of the counterparty

| | | | | | | - | As of 31/12/2018 | | | | | | | |
|--|------------------|--|--|---|--|---|--|--|---|----------------------------------|---|-------------------------------|----------------------------|----------------------------------|
| | (mln GBP) | | | On balance sh | neet | Direc | ct exposures | | Deriva | tives | | Off balar | ice sheet | |
| | (52.7) | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | | | | | | | | | Nominal | Provisions | Risk weighted exposure amount |
| (0.2M) | | 36. | | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | | 0 | |
| [0 - 3M [| Poland | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 | 0 0 0 0 0 | 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 |
| [0 - 3M [| Portugal | 258 0 0 0 0 0 0 0 0 0 | 36 0 0 0 0 0 | 258 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 10 0 0 0 0 0 | 90 0 0 0 0 | 1 0 0 0 0 | 235 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M [| Romania | 1 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 1 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | |
| [0 - 3M [| Slovakia | 46 0 0 0 0 0 0 0 | 22 0 0 0 0 0 0 0 | 28 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 17 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 | 22 0 0 0 0 0 0 | 411 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |
| [0 - 3M [| Slovenia | 81 0 0 0 0 0 0 0 | 64 0 0 0 0 0 | 16 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 64 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 63 0 0 0 0 0 | 329 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | |
| [0 - 3M | Spain | 618 0 0 0 224 1,742 0 2,585 | 7 0 0 | 618 0 0 | 0 0 0 0 | 0 0 0 0 224 1,742 | 0 0 0 0 | 15 0 0 0 0 0 0 | 85 0 0 0 0 | 4 0 0 0 0 | 22 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M [| Sweden | 376 0 0 0 0 0 405 0 131 | 308 0 0 0 405 0 131 | 82 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 405 0 131 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 26 0 0 0 0 0 0 | 152 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M [| United Kingdom | 6,701 4,659 3,365 311 169 3,084 7,968 26,258 | 3,598 4,659 3,365 311 169 3,884 7,968 23,155 | 6,308 0 0 0 0 0 0 0 0 0 0 | 0 651 3,204 0 0 | 300 3,574 159 307 160 3,054 | 94 434 3 5 9 3 30 6,426 7,000 | 2 0 0 0 0 0 0 0 0 2 | 15 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 149 43 2 3 0 1 | 0 0 0 0 0 | |
| [0 - 3M [| Iceland | 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M [[3M - 1Y] [11 - 2Y] [27 - 3Y] [37 - 5Y] [5Y - 10Y] [10Y - more Total | Liechtenstein | | | | | | | | | | | , | · | |



General governments exposures by country of the counterparty

| | | | | | | | As of 31/12/2018 | | | | | | | |
|--|---|--|--|--|--|---|---|--|--|---------------------------------------|---------------------------------|-------------------------------------|----------------------------|----------------------------------|
| | (mln GBP) | | | On balance sl | heet | Dire | ct exposures | | Deriva | tives | | Off balar | nce sheet | |
| | (Min GBP) | | | | | | | | | | | | heet exposures | |
| | | | | | | | | Derivatives with pos | sitive fair value | Derivatives with | negative fair value | on Bulance 3 | licet exposures | |
| | | | | | | | | | | | | | | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| [0 - 3M [| Norway | 0 0 0 0 0 | 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Australia | 6 0 0 0 0 0 281 115 | 6 0 0 0 0 0 0 281 | 1 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 281 115 | 5 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 5 0 0 0 0 | 103 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Canada | 158 158 0 0 17 438 87 0 | 153 0 0 17 438 87 | 130 0 0 0 0 0 | 0 0 0 0 0 | 0 0 17 438 87 | 28 0 0 0 0 0 | 112 0 0 0 0 0 0 0 | 2,941 0 0 0 0 0 | 59 0 0 0 0 0 0 | 1,673 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M [| Hong Kong | | | | | | | | 4.2 | | 3,33 | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Japan | 1,207 0 0 0 0 0 0 0 1,207 | 8 0 0 0 0 0 0 | 1,202 0 0 0 0 0 0 0 0 1,202 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 | 20 0 0 0 0 0 0 | 932 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 50 |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total | u.s. | 18,81 18,81 1,142 3,384 666 1,095 5,817 2,093 | 15,148 1,142 3,384 666 1,095 5,817 2,093 29,344 | 18,170 0 0 0 0 0 0 0 18,170 | 0 0 0 0 0 | 211 1,142 3,228 666 1,095 3,247 1,953 | 0 0 156 0 0 2,570 140 2,866 | 770 0 0 0 0 0 0 0 | 530 0 0 0 0 0 | 57 0 0 0 0 0 0 0 | 166 0 0 0 0 0 | 237 256 787 459 35 0 | 0 0 0 0 | |
| [0 - 3M [| China | 51 0 0 0 0 0 0 0 0 | 44 0 0 0 0 0 | 22 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 51 0 0 0 0 0 | 1 0 0 0 0 0 | 287 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Switzerland | 0 11 79 138 0 0 0 | 0 11 79 138 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 11 79 138 0 0 | 0 0 0 0 0 | 97 0 0 0 0 0 | 9,644 0 0 0 0 0 | 198 0 0 0 0 0 | 20,440 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| Total | Other advanced economies non EEA | 228 390 0 10 63 7 0 0 | 342 0 10 63 7 0 | 384 0 0 0 0 0 | 0 0 0 0 0 | 0 0 10 63 7 0 | 6 0 0 0 0 | 5 0 0 0 0 | 0 0 0 0 0 | 12 0 0 0 0 0 | 218 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Other Central and eastern Europe countries non EEA | 470 155 0 0 0 0 0 0 0 | 0 0 0 0 0 | 155 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |



General governments exposures by country of the counterparty

Barclays Plc

| | | | | | | | barciays Pic | | | | | | | |
|--|------------------------------------|--|--|--|--|---|---|--|------------------------------|----------------------------------|--|-----------------------------------|----------------------------|----------------------------------|
| | | | | | | | As of 31/12/2018 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln GBP) | | | On balance sh | neet | | | | Deriva | tives | | Off balar | ice sheet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | h negative fair value | | | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| [0 - 3M [| Middle East | 14 0 0 0 126 27 0 | 12 0 0 0 126 27 0 | 14 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 126 27 0 | 30 0 0 0 0 0 0 | 0 0 0 0 0 | 6 0 0 0 0 0 | 1,429 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 392 0 | 0 0 0 0 0 0 | 28 |
| [0 - 3M [| Latin America and the Caribbean | 611 0 0 0 0 0 0 0 0 0 | 457 0 0 0 0 0 | 591 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 20 0 0 0 0 0 | 65 0 0 0 0 0 | 0 0 0 0 0 0 | 46 0 0 0 0 0 0 | 177 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | |
| [0 - 3M [| Africa | 211 0 114 0 0 0 0 0 0 325 | 156 0 114 0 0 0 | 211 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 114 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [10Y - more | Others | 322 282 100 240 11 11 26 0 0 | 168 100 240 11 126 0 | 282 0 0 0 0 0 | 0 0 0 0 0 | 0 0 190 11 126 0 0 | 0 100 50 0 0 | 12 0 0 0 0 0 0 0 0 | 505 0 0 0 0 0 | 6 0 0 0 0 | 160 0 0 0 0 0 | 1 0 0 0 0 0 0 | 0 0 0 0 0 0 | |

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

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

 (4) The exposures reported include the positions towards counterparts (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 counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

Regions:
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Israei, Korea, New Zealand, Russia, San Mannan, Singapore and Ialwan.

Other CEE non EEA: Albanaia, Bosnia and Herzegovina, FYR Macedonian, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.



General governments exposures by country of the counterparty

| | | | | | | | As of 30/06/2019 | | | | | | | |
|--|------------------|--|--|----------------------------|---|--|----------------------------------|-------------------------|-----------------------------|--------------------------|-----------------------------|--------------------|----------------|-------------------------------|
| | | | | | | Direc | t exposures | | | | | | | |
| | (mln GBP) | | | On balance sl | heet | | | | Derivat | ives | | Off bala | nce sheet | - |
| | | | | | | | | | | | | Off-balance s | heet exposures | |
| | | | | | | | | Derivatives with pos | sitive fair value | Derivatives with | negative fair value | | | |
| | | | | | | | | | | | | | | |
| | | Total gross carning amount of non- | Total carrying amount of non-derivative financial | | | | | | | | | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | assets (net of short positions) | | | | | | | | | Nominal | Provisions | |
| | | | | of which: Financial assets | of which: Financial assets designated at fair value | of which: Financial assets at fair value through other | or militari i mariciar abbeto at | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | FIOVISIONS | |
| | | | | held for trading | through profit or loss | comprehensive income | amortised cost | can ying amount | Hodonal amount | can ying amount | Hodonal amount | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [| | 543 | 402 | 543 | 0 | 0 | 0 | 14 | 69 | 21 | 51 | 0 | 0 | |
| [3M - 1Y [[1Y - 2Y [| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [2Y - 3Y [[3Y - 5Y [| Austria | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [5Y - 10Y [[10Y - more Total | | 361 0 904 | 361 0 763 | 0 0 543 | 0 | 361 0 361 | 0 0 0 | 0 0 14 | 0 0 69 | 0 0 21 | 0 0 51 | 0 0 0 | 0 0 | 0 |
| [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] | | 1,036 0 0 | 374 0 0 | 868 0 0 | 0 0 0 | 0 0 0 | 168 0 0 | 137 0 0 | 291 0 0 | 318 0 0 | 492 0 0 | 0 0 0 | 0 | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| Belgium | 0 46 968 | 0 46 968 1,358 2,746 | 0 0 0 | 0 0 0 | 0 46 968 1.358 2,372 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | |
| Total | | 1,358 3,408 | 1,358 2,746 | 0 868 | 0 | 1,358 2,372 | 0 168 | 0 137 | 0 291 | 0 318 | 0 492 | 0 | 0 | 0 |
| [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] | Bulgaria | | | | | | | | | | | | | |
| [3Y - 5Y [[5Y - 10Y [[10Y - more Total | | | | | | | | | | | | | | |
| [0 - 3M [| | 29 0 | 22 | 29 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 10-3M | Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | |
| [10Y - more Total | | 29 | 22 | 29 | 0 | 0 | 0 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| | | | | | | | | | | | | | |
| [3Y - 5Y [[5Y - 10Y [[10Y - more Total | Czech Republic | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [| | 185 0 | 166 0 | 185 0 | 0 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | |
| [1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| Denmark | 0 | 0 | 0 0 0 | 0 | 0 0 0 | 0 0 0 | 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 | |
| 10Y - more Total | | 0 0 185 | 0 0 166 | 0 0 185 | 0 0 | 0 0 | 0 0 0 | 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 | 0 |
| [0 - 3M [| | | | | | | | | | | | | | |
| [1Y - 2Y [| Estonia | | | | | | | | | | | | | |
| [10Y - more Total [0 - 3M [[3M - 1Y [| 1 | 171 0 | 77 | 171 0 | 0 | 0 | 0 | 94 | 1,418 0 | 70 0 | 1,557 0 | 0 0 | 0 | |
| [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [| Finland | 0 0 0 25 | 0 0 25 | 0 0 | 0 | 0 0 25 | 0 0 0 | 0 | 0 0 | 0 0 0 | 0 0 | 0 0 0 | 0 | |
| [3Y - 5Y [[5Y - 10Y [[10Y - more Total | | 427 134 757 | 25 427 134 663 | 0 0 171 | 0 0 0 | 25 427 134 586 | 0 0 0 | 0 0 94 | | | | 0 0 0 | 0 0 | 0 |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [| | 3,267 109 713 131 443 1,213 783 6,658 | 313 109 713 131 443 1,213 783 3,704 | 3,046 0 0 | 0 0 0 | 0 | 212 | 76 0 0 | 1,484 0 0 | 131 0 0 | 1,201 0 0 | 0 0 0 | 0 0 0 | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| France | 131 443 1,213 | 131 443 1,213 | 0 0 0 | 0 0 0 | 51 462 103 443 1,213 783 3,064 | 28 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | |
| [10Y - more Total [0 - 3M [[3M - 1Y [| - | 783 6,658 1,737 | 783 3,704 766 | 0 3,046 1,027 | 0 0 | | | 0 76 4,076 | 0 1,484 12,816 | 0 131 1,096 | 0 1,201 13,024 | 0 0 0 | 0 0 0 | 0 |
| [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [| Germany | 1,737 92 45 272 | 766 92 45 272 76 2,142 362 3,753 | 0 0 0 | 0 0 0 | 40 92 45 272 76 2,142 362 3,027 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 | |
| [3Y - 5Y [[5Y - 10Y [[10Y - more Total | | 272 76 2,142 362 4,724 | 76 2,142 362 | 0 0 0 | 0 | 76 2,142 362 | 0 | 0 0 | 0 0 0 | 0 0 0 | 0 0 | 0 0 0 | 0 0 | |
| iotai | I. | 4,724 | 3,753 | 1,027 | 0 | 3,027 | 671 | 4,076 | 12,816 | 1,096 | 13,024 | 0 | 0 | 0 |



General governments exposures by country of the counterparty

| | | | | | | | As of 30/06/2019 | | | | | | | |
|---|------------------|--|--|--|--|---|---|--|---|--|--|-----------------------|---|----------------------------------|
| | (000) | | | On balance s | heet | Dire | ct exposures | | Derivat | ives | | Off balar | nce sheet | |
| | (mln GBP) | | | On Balance 3 | | | | | Berrya | | | | heet exposures | |
| | | | | | | | | Derivatives with pos | itive fair value | Derivatives with | negative fair value | Off-balance sr | neet exposures | |
| | | | | | | | | | | | | | | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| [0 - 3M [| Croatia | 23 0 0 0 0 0 0 | 21 0 0 0 0 0 | 23 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 68 0 0 0 0 0 | 372 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 | |
| Total [0 - 3M [[3M - 1Y [11Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total | Greece | 63 0 0 0 0 | 21 39 0 0 0 0 | 23 63 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 86 0 0 0 0 | 3,581 0 0 0 0 0 | 4 0 0 0 0 0 | 448 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | |
| Total [0 - 3M [| Hungary | 63 33 0 0 0 0 0 0 | 17 0 0 0 0 0 | 16 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 17 0 0 0 0 0 0 | 86 0 0 0 0 0 | 0 0 0 0 0 | 4 18 0 0 0 0 0 0 | 313 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M [| Ireland | 226 0 0 0 0 0 97 271 | 83 0 0 0 0 0 97 | 196 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 97 271 | 30 0 0 0 0 | 45 0 0 0 0 0 0 0 45 | 1,020 0 0 0 0 0 | 0 0 0 0 0 0 | 203 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Italy | 3,406 0 1,435 0 0 1,676 0 6,517 | 0 0 1,435 0 0 1,676 | 3,406 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 1,676 | 0 0 1,435 0 0 0 | 2,276 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 4,884 0 0 0 0 0 | 299 0 0 0 0 0 0 0 | 1,044 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [10Y - more | Latvia | 9237 0 0 0 0 0 0 0 0 | 7 0 0 0 0 0 0 | 7 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 15 0 0 0 0 0 0 0 | 139 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | |
| [0 - 3M [| Lithuania | 15 0 0 0 0 0 0 0 | 15 0 0 0 0 0 | 4 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 11 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 39 0 0 0 0 0 | 285 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | |
| [0 - 3M [| Luxembourg | 336 0 0 0 0 336 144 379 | 434 0 0 0 336 144 379 | 432 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 336 144 379 | 2 0 0 0 0 0 | 604 0 0 0 0 0 0 | 2,743 0 0 0 0 0 0 | 0 0 0 0 0 | 8 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Malta | 1,253 | 2,693 | 452 | , | 637 | | 004 | 4,143 | Ü | | J | | Ü |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y 100' - more | Netherlands | 432 0 0 0 460 152 374 1,417 | 296 0 0 0 460 152 374 1,282 | 281 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 460 152 374 | 150 0 0 0 0 0 0 | 1 0 0 0 0 0 0 0 0 | 1,416 0 0 0 0 0 0 0 0 | 135 0 0 0 0 0 0 0 | 940 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |



General governments exposures by country of the counterparty

| | (mln GBP) | | | On balance sh | neet | ct exposures | | Deriva | tives | | Off balar | | | | | | | | | |
|--|---|--|--|--|--|---|---|----------------------------------|---|---------------------------------------|------------------------------|---|---------------------------------|----------------------------------|--|--|--|--|--|--|
| | (************************************** | | | | | | | | | | | Off-balance sh | eet exposures | | | | | | | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount | | | | | | |
| [0 - 3M [| Poland | 65 0 0 0 0 | 16 0 0 0 0 0 | 65 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | | | | | | | |
| Total [0 - 3M [[3M - 1Y [[11 - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total | Portugal | 65 314 0 0 0 0 573 0 0 | 122 0 0 573 0 | 314 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 520 0 | 0 0 0 0 52 0 | 77 0 0 0 0 0 | 148 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | | | | | | |
| [0 - 3M] [3M - 1Y] [11 - 2Y] [12 - 3Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] Total | Romania | 856 18 0 0 0 0 0 0 0 | 9 9 0 0 0 0 0 | 334 18 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 | 0 0 0 0 0 0 | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Slovakia | 51 0 0 0 0 0 0 0 0 | 44 0 0 0 0 0 0 0 44 | 15 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 36 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 35 0 0 0 0 0 | 411 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Slovenia | 22 0 0 0 0 0 0 0 0 | 8 0 0 0 0 0 | 22 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 0 | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Spain | 1,597 366 45 0 0 2,665 751 | 71 366 45 0 | 1,597 0 0 0 | 0 0 0 0 | 0 0 0 0 0 2,665 751 | 0 366 45 0 | 17 0 0 0 0 0 0 | 85 0 0 0 0 | 5 0 0 0 0 | 22 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | | | | | | |
| [0 - 3M [| Sweden | 124 0 0 0 162 304 102 | 28 0 0 162 304 102 | 123 0 0 | 0 0 0 0 0 | 0 0 0 | 0 | 0 0 0 0 0 | 0 0 0 0 0 | 34 0 0 0 0 0 0 0 | 147 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | | | | | | |
| [0 - 3M [| United Kingdom | 7,695 10,390 644 3 3,3611 3,750 9,168 | 4,921 10,390 644 | 7,030 0 0 | 0 4,611 0 0 0 | 604 1,991 306 0 2,061 3,721 2,301 | 61 3,788 338 3 1,550 29 6,867 | 1 0 0 0 | 4 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 227 250 22 3 0 1 | 0 0 0 0 0 | | | | | | | |
| [0 - 3M [| Iceland | 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 32,407 1 0 0 0 0 0 0 0 | 1 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | | | | | | |
| Total Tota | Liechtenstein | 1 | 1 | | Ü | Ü | | v | 0 | Ü | Ü | J | 0 | J | | | | | | |



General governments exposures by country of the counterparty

| | (mln GBP) | | | On balance sh | neet | Dire | | Deriva | tives | | Off balar | | | | | | |
|--|---|---|--|---|--|---|---|---|-----------------------------------|---------------------------------------|--|------------------------------------|----------------------------|----------------------------------|--|--|--|
| | (IIIIII GBP) | | | | | | | | | | | | eet exposures | | | | |
| | | | | | | | | Derivatives with positive fair value | | Derivatives with | negative fair value | On Buildines 3. | | | | | |
| | | | | | | | | | | | | | | | | | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount | | | |
| [0 - 3M [| Norway | | | | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y []10Y - more | Australia | 4 0 0 0 0 228 400 | 4 0 0 0 0 228 400 | 1 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 228 400 628 | 3 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 3 0 0 0 0 0 0 | 28 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 95 | | | |
| [0 - 3M [| Canada | 88 0 0 33 234 582 61 | 88 0 0 33 234 582 | 3 0 0 0 0 | 0 0 0 0 0 | 0 0 33 234 582 61 | 84 0 0 0 0 | 27 0 0 0 0 0 0 0 | 3,315 0 0 0 0 0 | 72 0 0 0 0 0 0 0 | 3,636 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Hong Kong | | | | | | S. | | 3,020 | | 3,400 | J | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Japan | 1,809 0 0 0 0 0 0 0 | 494 0 0 0 0 0 0 0 0 | 1,705 0 0 0 0 0 0 0 1,705 | 0 0 0 0 0 | 102 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 21 0 0 0 0 0 0 0 | 681 0 0 0 0 0 0 | 6 0 0 0 0 0 | 226 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 52 | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | U.S. | 2,035 20,735 1,647 2,857 1,430 3,914 5,709 1,805 | 16,601 1,647 2,857 1,430 | 19,969 0 0 0 0 0 0 0 19,969 | 0 | 670 1,647 2,700 1,430 2,748 4,348 1,714 | 1 0 157 0 1,166 1,361 92 2,777 | 2.1 86 0 0 0 0 0 0 | 543 0 0 0 0 0 | 62 0 0 0 0 | 357 0 0 0 0 0 | 0 131 714 743 650 0 | 0 0 0 0 0 | | | | |
| [0 - 3M [| China | 48 3 0 8 0 0 0 | 48 3 0 8 0 0 | 41 0 0 0 0 0 | 0 0 0 0 | 0 3 0 8 0 0 | 0 0 0 0 0 | 1 0 0 0 0 0 | 43 0 0 0 0 0 | 1 0 0 0 0 0 | 117 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Switzerland | 9 0 217 0 0 0 0 | 9 0 217 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 217 0 0 0 | 9 0 0 0 0 | 91 0 0 0 0 0 | 8,333 0 0 0 0 0 | 231 0 0 0 0 0 | 19,576 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | | | |
| Total Tota | Other advanced economies non EEA | 226 91 0 40 0 0 129 0 | 39 0 40 0 129 | 91 0 0 0 0 | 0 0 0 0 0 | 0 0 40 0 0 129 | 0 0 0 0 0 | 6 0 0 0 0 0 | 39 0 0 0 0 | 4 0 0 0 0 0 | 193 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | | | |
| Total | Other Central and eastern Europe countries non EEA | 309 0 0 0 0 0 0 0 0 0 | 280 0 0 0 0 0 | 309 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | | | |



General governments exposures by country of the counterparty

Barclays Plc

| | | | | | | | Barciays Pic | | | | | | | |
|-------------------|------------------------------------|--|--|--|--|---|--|--|----------------------------------|---------------------------------------|-------------------------------------|--|-----------------------|----------------------------------|
| | | | | | | | As of 30/06/2019 | | | | | | | |
| | | | | | | Dire | ect exposures | | | | | | | |
| | (mln GBP) | | | On balance sh | | | Deriva | | Off balan | ce sheet | | | | |
| | | | | | | | | | | | | Off-balance sh | | |
| Residual Maturity | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | |
| | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | t of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| [0 - 3M [| Middle East | 13 0 0 0 126 44 0 | 44 0 | 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 126 44 | 20 0 0 0 0 0 | 66 0 0 0 0 0 0 | 4 0 0 0 0 0 | 1,407 0 0 0 0 0 0 | 375 0 0 0 0 0 375 0 | 0 0 0 0 0 | |
| Total [0 - 3M [| Latin America and the Caribbean | 194 657 0 0 0 0 0 0 0 | 338 0 0 0 0 0 | 657 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 20 0 0 0 0 0 0 0 0 | 0 0 0 0 0 | 4 37 0 0 0 0 0 0 | 178 0 0 0 0 0 | 749 0 0 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M [| Africa | 225 71 0 0 0 2 | 154 71 0 0 0 2 | 225 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 71 0 0 0 2 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 28 0 0 0 0 0 | 0 0 0 0 0 | |
| Total [0 - 3M [| Others | 299 3355 246 92 39 144 0 | 278 246 92 39 | 335 0 | 0 0 0 0 0 0 | 0 0 96 92 39 144 0 | 0 150 0 0 | 0 5 0 0 0 0 | 0 416 0 0 0 0 | 0 13 0 0 0 0 | 0 240 0 0 0 0 | 28 1 0 0 0 0 0 0 | 0 0 0 0 0 | 5 |
| Total | 1 | 857 | 800 | 335 | 0 | 372 | 150 | 5 | 416 | 13 | 240 | 1 | 0 | 387 |

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
 (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
 (4) The exposures reported include the positions towards counterparts (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 exposures to be included as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees
- (5) Residual countries not reported separately in the Transparency exercise

Regions:
Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
Other CEF non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.
Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.
Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caiccos Islands, Virgin Islands (U.S.).
Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Cngo, Cngo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.



Performing and non-performing exposures Barclays Plc

| ı | | | | As of 30/09/201 | .8 | | | | | | As of 31/12/2018 | 8 | | | As of 31/03/2019 | | | | | | | As of 30/06/2019 | | | | | | |
|--|-----------------------------|---|-------------|---------------------------|--------------------------------------|---|--|--|---|---------------------------|--|--------------------------------------|---|---|--|---|---------------------------|--|--------------------------------------|---|---|---|---|---------------------------|--------------------------------------|--------------------------------------|---|---|
| | provisions ⁴ fit | | | Collaterals and financial | | Gross carrying amount | | Accumulated i accumulated o value due to or provisions ⁴ | hanges in fair | Collaterals and financial | | Gross carryi | | | Accumulated in accumulated covalue due to co provisions ⁴ | hanges in fair | Collaterals and financial | | Gross carrying amount | | | Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴ | | Collaterals and financial | | | | |
| (min GBP) | | Of which performing but past due >30 days and <=90 days | Of which no | Of which: | On performing exposures ² | On non- performing exposures ³ | guarantees received on non performing exposures | po F | Of which erforming but east due >30 ays and <=90 days | Of which no | n-performing ¹ Of which: defaulted | On performing exposures ² | On non- performing exposures ³ | guarantees received on non- performing exposures | | Of which performing but past due >30 days and <=90 days | Of which non | -performing ¹ Of which: defaulted | On performing exposures ² | On non- performing exposures ³ | guarantees received on non- performing exposures | | Of which performing but past due >30 days and <=90 days | Of which no | or-performing ¹ Of which: | On performing exposures ² | On non- performing exposures ³ | guarantees received on non- performing exposures |
| Debt securities (including at amortised cost and fair value) | 64,635 | 0 | 0 | 0 | 9 | 0 | 0 | 61,145 | 0 | 3 | 3 | 11 | 0 | 0 | 79,473 | 0 | 0 | 0 | 10 | 0 | 0 | 88,381 | 0 | 0 | 0 | 12 | 0 | 0 |
| Central banks | 791 | 0 | 0 | 0 | 0 | 0 | 0 | 1,085 | 0 | 0 | 0 | 0 | 0 | 0 | 1,034 | 0 | 0 | 0 | 0 | 0 | 0 | 1,091 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 47,295 | 0 | 0 | 0 | 4 | 0 | 0 | 43,483 | 0 | 0 | 0 | 3 | 0 | 0 | 57,456 | 0 | 0 | 0 | 3 | 0 | 0 | 60,991 | 0 | 0 | 0 | 6 | 0 | 0 |
| Credit institutions | 11,450 | 0 | 0 | 0 | 2 | 0 | 0 | 11,470 | 0 | 0 | 0 | 3 | 0 | 0 | 15,422 | 0 | 0 | 0 | 3 | 0 | 0 | 19,074 | 0 | 0 | 0 | 3 | 0 | 0 |
| Other financial corporations | 4,798 | 0 | 0 | 0 | 2 | 0 | 0 | 4,483 | 0 | 3 | 3 | 4 | 0 | 0 | 4,884 | 0 | 0 | 0 | 4 | 0 | 0 | 5,920 | 0 | 0 | 0 | 3 | 0 | 0 |
| Non-financial corporations | 301 | 0 | 0 | 0 | 1 | 0 | 0 | 623 | 0 | 0 | 0 | 0 | 0 | 0 | 677 | 0 | 0 | 0 | 0 | 0 | 0 | 1,305 | 0 | 0 | 0 | 0 | 0 | 0 |
| Loans and advances(including at amortised cost and fair value) | 737,471 | 2,028 | 9,035 | 8,773 | 3,359 | 3,352 | 3,471 | 717,346 | 1,679 | 8,833 | 8,772 | 3,437 | 3,409 | 3,224 | 746,127 | 1,488 | 8,906 | 8,873 | 3,321 | 3,304 | 3,487 | 744,286 | 2,291 | 8,978 | 8,689 | 3,272 | 3,338 | 3,564 |
| Central banks | 179,326 | 0 | 0 | 0 | 0 | 0 | 0 | 186,905 | 0 | 0 | 0 | 0 | 0 | 0 | 175,009 | 0 | 0 | 0 | 0 | 0 | 0 | 168,191 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 9,264 | 0 | 1 | 1 | 19 | 0 | 0 | 9,488 | 20 | 0 | 0 | 12 | 0 | 0 | 10,417 | 1 | 9 | 9 | 5 | 0 | 0 | 10,000 | 9 | 0 | 0 | 2 | 0 | 0 |
| Credit institutions | 67,500 | 35 | 24 | 24 | 3 | 0 | 0 | 59,393 | 7 | 10 | 10 | 2 | 0 | 0 | 65,477 | 6 | 0 | 0 | 2 | 0 | 0 | 48,579 | 1 | 0 | 0 | 3 | 0 | 0 |
| Other financial corporations | 175,781 | 51 | 142 | 138 | 29 | 46 | 42 | 157,676 | 20 | 136 | 91 | 75 | 29 | 19 | 191,458 | 37 | 74 | 60 | 79 | 17 | 30 | 209,308 | 175 | 155 | 151 | 84 | 9 | 26 |
| Non-financial corporations | 95,053 | 913 | 2,614 | 2,371 | 449 | 536 | 1,032 | 90,844 | 500 | 2,229 | 2,224 | 430 | 497 | 899 | 92,709 | 398 | 2,552 | 2,552 | 448 | 523 | 937 | 93,389 | 1,009 | 2,634 | 2,368 | 434 | 563 | 1,084 |
| of which: small and medium-sized enterprises at amortised cost | 13,158 | 17 | 1,312 | 1,311 | 114 | 155 | 722 | 13,063 | 29 | 1,358 | 1,358 | 118 | 158 | 741 | 13,215 | 31 | 1,400 | 1,400 | 121 | 161 | 760 | 13,267 | 34 | 1,302 | 1,302 | 120 | 173 | 699 |
| Households | 210,547 | 1,029 | 6,254 | 6,239 | 2,858 | 2,771 | 2,397 | 213,040 | 1,131 | 6,459 | 6,447 | 2,917 | 2,882 | 2,307 | 211,056 | 1,046 | 6,271 | 6,251 | 2,788 | 2,764 | 2,520 | 214,820 | 1,097 | 6,189 | 6,170 | 2,748 | 2,766 | 2,455 |
| DEBT INSTRUMENTS other than HFT | 802,106 | 2,028 | 9,035 | 8,774 | 3,368 | 3,353 | 3,471 | 778,491 | 1,679 | 8,836 | 8,774 | 3,447 | 3,410 | 3,224 | 825,600 | 1,488 | 8,906 | 8,873 | 3,332 | 3,304 | 3,487 | 832,667 | 2,291 | 8,978 | 8,689 | 3,284 | 3,338 | 3,564 |
| OFF-BALANCE SHEET EXPOSURES | 323,684 | | 591 | 102 | 282 | 25 | 65 | 332,855 | | 685 | 266 | 249 | 22 | 31 | 346,642 | | 512 | 512 | 253 | 25 | 53 | 347,832 | | 554 | 546 | 264 | 32 | 55 |

<sup>33,3664 591 102 282 25 65 332,655 685 266 249 22 31

10</sup> For the definition of non-performing exposures please refer to COMMISSION INFLEMENTING RECOLLATION (EU) 2015/227 of 9 January 2015, in NAVEV, V part 2-Template related instructions, subtile 29

10 Institutions report here collective allowances for incurrence but not reported losses (instruments at amortised cost) and changes in fair value of Performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

10 Institutions report here specific allowances for incurrence assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NFE due to credit risk and provisions (instruments at fair value other than HFT)

10 Institutions report here specific allowances for inflanced assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NFE due to credit risk and provisions (instruments at fair value of the return of the value of NFE due to credit risk and provisions (instruments at an around state of the relation of the value of NFE due to credit risk and provisions (instruments at an around state of the value of NFE due to credit risk and provisions (instruments at a provisions (instruments at a provisions (instruments, the area refer not focus more and provisions (instruments, the area refer not focus more and provisions (instruments). The area refer not focus more and the provisions of the provisions of the provisions of the original provisions of the provi



Forborne exposures Barclays Plc

| | | | As of 30/09/2018 | 3 | | | | As of 31/12/2018 | 3 | | | | As of 31/03/2019 | | As of 30/06/2019 | | | | | | |
|---|----------------|--|------------------|---|---|----------------|--|------------------|--|----------------|--------------------------|--|-------------------------|---|------------------|----------------|--|----------------|---|----------------|--|
| | Gross carrying | g amount of | Accumulated in | npairment, | Collateral and | Gross carrying | Gross carrying amount of | | pairment, | Collateral and | Gross carrying amount of | | Accumulated impairment, | | Collateral and | Gross carrying | amount of | Accumulated im | pairment, | Collateral and | |
| (min GBP) | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | financial guarantees received on exposures with forbearance measures | | Of which non- performing exposures with forbearance measures | | Of which on non performing exposures with forbearance measures | financial | | Of which non- performing exposures with forbearance measures | ex | which on non- performing cposures with forbearance measures | financial | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | financial | |
| Debt securities (including at amortised cost and fair value) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| General governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Other financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Loans and advances (including at amortised cost and fair value) | 3,800 | 2,260 | 533 | 371 | 1,604 | 3,703 | 2,185 | 669 | 434 | 1,443 | 3,755 | 2,257 | 754 | 499 | 1,536 | 3,596 | 2,147 | 751 | 507 | 1,492 | |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| General governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Other financial corporations | 11 | 11 | 7 | 7 | 3 | 7 | 6 | 0 | 0 | 5 | 9 | 5 | 0 | 0 | 6 | 5 | 2 | 0 | 0 | 5 | |
| Non-financial corporations | 1,924 | 1,087 | 92 | 82 | 709 | 1,945 | 1,007 | 147 | 126 | 672 | 2,071 | 1,155 | 242 | 220 | 828 | 1,961 | 1,098 | 226 | 210 | 822 | |
| of which: small and medium-sized enterprises at amortised cost | 253 | 248 | 28 | 27 | 147 | 497 | 496 | 50 | 50 | 141 | 493 | 492 | 48 | 48 | 266 | 312 | 310 | 34 | 33 | 166 | |
| Households | 1,865 | 1,162 | 434 | 281 | 892 | 1,752 | 1,172 | 522 | 308 | 765 | 1,675 | 1,097 | 511 | 279 | 703 | 1,630 | 1,047 | 525 | 297 | 665 | |
| DEBT INSTRUMENTS other than HFT | 3,800 | 2,260 | 533 | 371 | 1,604 | 3,703 | 2,185 | 669 | 434 | 1,443 | 3,755 | 2,257 | 754 | 499 | 1,536 | 3,596 | 2,147 | 751 | 507 | 1,492 | |
| Loan commitments given | 342 | 35 | 0 | 0 | 36 | 443 | 24 | 0 | 0 | 22 | 445 | 33 | 0 | 0 | 10 | 399 | 68 | 0 | 0 | 35 | |

<sup>342 35 0 0 0 22 1

(1)</sup> For the definition of forome exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated dhanges in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.