

Composition of capital

GB090
BARCLAYS plc

(in million Euro)

Capital position CRD3 rules	Dec-11		Jun-12		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	53,757		55,698		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	62,323		62,502		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-9,051		-9,388		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	664		103		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-5,827	-1.2%	-3,508	-0.7%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-3,120		-640		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 ⁽²⁾	-1,888	-0.4%	-2,061	-0.4%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-760	-0.2%	-744	-0.2%	As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	47,931	10.2%	52,191	10.8%	
Of which: ordinary shares subscribed by government	0	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		0		
E) Other Existing government support measures (+)	0	0.0%	0	0.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	47,931	10.2%	52,191	10.8%	
G) Hybrid instruments not subscribed by government	8,098		8,362		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	56,029	12.0%	60,552	12.5%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA	468,094		483,668		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	-194		-194		
I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios ⁽³⁾, as of 30th September 2011	9		9		
Sovereign capital buffer for exposures in EEA (H+I)	0		0		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	-5,802		-8,661		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	-5,802		-8,661		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

Notes and definitions

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

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

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

Composition of RWA

GB090
BARCLAYS plc

(in million Euro)

	Dec-11	Jun-12
Total RWA ⁽¹⁾	468,094	483,668
RWA for credit risk	339,169	339,866
RWA Securitisation and re-securitisations	6,814	6,594
RWA Other credit risk	332,355	333,273
RWA for market risk	86,138	91,161
RWA operational risk	42,787	52,641
Transitional floors	0	0
RWA Other	0	0

Notes and definitions

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

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Austria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		11	0	-13	11	0	-24	0	0	0		0	0	0
[1Y - 2Y]		13	0	13	0	0	13	0	1	0		0	0	0
[2Y - 3Y]		12	0	-103	11	0	-114	24	-8	0		0	0	0
[3Y - 5Y]		31	0	22	0	0	22	-2	0	0		0	0	0
[5Y - 10Y]		287	0	205	0	0	205	10	12	0		0	0	0
[10Y - more]		19	0	-99	18	0	-117	51	0	0		-2	2	0
Total	374	0	24	40	0	-16	121	5	0	0	-2	2	0	
[0 - 3M]	Belgium	38	0	38	0	0	1	0	0		0	0	0	0
[3M - 1Y]		37	0	-20	0	0	-20	29	0		0	0	0	0
[1Y - 2Y]		119	0	68	116	0	-48	-34	-1	0		4	-4	0
[2Y - 3Y]		365	0	365	193	0	172	6	5	0		0	0	0
[3Y - 5Y]		1,912	0	1,878	1,730	0	148	158	-12	0		31	-28	-4
[5Y - 10Y]		346	0	168	5	0	163	1	4	0		0	0	0
[10Y - more]		113	0	-65	6	0	-71	-272	0	0		0	0	0
Total	2,929	0	2,433	2,050	0	383	-110	-5	0	0	35	-31	-4	
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	1	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-4	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	7	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-11	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	12	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	0	0	0	0	0	0	0	6	0	0	0	0	0	
[0 - 3M]	Cyprus	18	18	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-1	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	1	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	18	18	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	0		0	0	0	0
[1Y - 2Y]		4	0	-4	0	0	-4	0	0		0	0	0	0
[2Y - 3Y]		2	0	2	0	0	2	0	2		0	0	0	0
[3Y - 5Y]		4	0	2	0	0	2	-2	-1		0	0	0	0
[5Y - 10Y]		19	0	16	6	0	10	-2	1		0	0	0	0
[10Y - more]		0	0	-6	0	0	-6	0	0		0	0	0	0
Total	30	0	12	6	0	6	-5	2	0	0	0	0	0	
[0 - 3M]	Denmark	269	0	269	0	269	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	-28	0		0	0	0	0
[1Y - 2Y]		0	0	-1	0	0	-1	-2	-1		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	-7	4		0	0	0	0
[3Y - 5Y]		4	0	4	0	0	4	-26	2		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	-24	-11		0	0	0	0
[10Y - more]		0	0	0	0	0	0	-1	0		0	0	0	0
Total	273	0	272	0	272	0	-89	-6	0	0	0	0	0	
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	1		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0		0	0	0	0
Total	0	0	0	0	0	0	0	1	0	0	0	0	0	
[0 - 3M]	Finland	0	0	0	0	0	-8	0	0		0	0	0	0
[3M - 1Y]		13	0	13	0	0	13	-79	0		0	0	0	0
[1Y - 2Y]		6	0	6	0	0	6	8	0		0	0	0	0
[2Y - 3Y]		0	0	-5	0	0	-5	30	-1		0	0	0	0
[3Y - 5Y]		201	0	130	0	0	130	-24	4		0	0	0	0
[5Y - 10Y]		316	0	202	11	0	192	119	-5		0	0	0	0
[10Y - more]		10	0	10	8	0	1	-45	0		0	-1	1	0
Total	546	0	357	19	0	338	0	-2	0	0	-1	1	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	France	705	0	696	218	1	476	0	0	0		1	-1	0
[3M - 1Y]		520	0	435	269	0	165	-344	0	0		-2	2	0
[1Y - 2Y]		326	0	154	213	0	-59	6	-1	0		-4	4	0
[2Y - 3Y]		93	0	66	32	0	34	-345	-4	0		-1	1	0
[3Y - 5Y]		323	0	-114	67	0	-181	4	-14	0		-1	1	0
[5Y - 10Y]		4,664	0	3,523	2,833	11	680	-2	26	0		102	43	-145
[10Y - more]		1,134	0	255	344	6	-95	24	0	0		13	-4	-10
Total	7,765	0	5,015	3,976	18	1,021	-657	7	0	0	108	47	-154	
[0 - 3M]	Germany	89	0	-201	7	19	-227	7	0	0		0	0	0
[3M - 1Y]		206	0	66	0	0	66	-17	0	0		0	0	0
[1Y - 2Y]		555	0	397	43	0	354	43	0	0		-1	1	0
[2Y - 3Y]		381	0	159	153	0	6	10	-7	0		-4	4	0
[3Y - 5Y]		1,384	0	552	267	0	285	35	-1	0		-7	7	0
[5Y - 10Y]		4,414	0	2,289	5	0	2,284	-129	6	0		0	0	0
[10Y - more]		1,140	0	796	8	0	788	114	0	0		-1	1	0
Total	8,168	0	4,058	484	19	3,556	62	-2	0	0	-13	13	0	
[0 - 3M]	Greece ⁽⁵⁾	0	0	0	0	0	0	1	-72	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		10	0	10	1	0	8	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		2	0	2	2	0	0	0	0	0		0	0	0
[10Y - more]		4	0	4	4	0	0	0	0	0		0	0	0
Total	16	0	16	7	0	8	1	-72	0	22	0	0	0	
[0 - 3M]	Hungary	44	0	44	0	0	44	0	0	0		0	0	0
[3M - 1Y]		10	0	10	0	0	10	0	-1	0		0	0	0
[1Y - 2Y]		2	0	2	0	0	2	0	-2	0		0	0	0
[2Y - 3Y]		17	0	17	0	0	17	0	4	0		0	0	0
[3Y - 5Y]		1	0	1	0	0	1	-1	-26	0		0	0	0
[5Y - 10Y]		1	0	-5	0	0	-5	0	12	0		0	0	0
[10Y - more]		2	0	1	0	0	1	0	0	0		0	0	0
Total	78	0	71	0	0	71	-1	-14	0	0	0	0	0	
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-1	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-2	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-6	0		0	0	0
[3Y - 5Y]		13	0	13	0	0	13	0	7	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-1	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	13	0	13	0	0	13	0	-4	0	0	0	0	0	
[0 - 3M]	Ireland	80	0	80	0	0	80	6	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	6	0		0	0	0
[1Y - 2Y]		6	0	6	0	0	6	0	-14	0		0	0	0
[2Y - 3Y]		245	0	206	245	0	-40	0	13	0		12	-12	0
[3Y - 5Y]		0	0	-22	0	0	-22	0	5	0		0	0	0
[5Y - 10Y]		31	0	23	0	0	23	0	-10	0		0	0	0
[10Y - more]		0	0	-7	0	0	-7	0	0	0		0	0	0
Total	363	0	286	245	0	41	6	0	0	0	12	-12	0	
[0 - 3M]	Italy	395	12	346	250	1	95	0	0	0		0	0	0
[3M - 1Y]		317	6	202	150	0	53	-215	1	0		0	0	0
[1Y - 2Y]		277	0	67	139	0	-72	0	5	0		4	-4	0
[2Y - 3Y]		1,045	0	862	773	0	89	0	-13	0		30	-22	-8
[3Y - 5Y]		1,109	0	980	872	0	109	-315	-2	0		60	-51	-8
[5Y - 10Y]		1,186	0	778	597	0	181	-154	85	0		69	-69	0
[10Y - more]		995	0	237	13	0	224	1,376	42	0		1	-1	0
Total	5,324	18	3,473	2,794	1	678	691	117	0	0	164	-147	-17	
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	5	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-2	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	1	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	0	0	0	0	0	0	0	4	0	0	0	0	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	-2		0	0	0	0
[5Y - 10Y]		0	0	-1	0	0	0	-1	-5	10		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	-1	0	0	-1	-5	4	0	0	0	0	0	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Netherlands	24	0	24	0	0	24	-38	0	0		0	0	0	0
[3M - 1Y]		25	0	-75	0	0	-75	0	0	0		0	0	0	0
[1Y - 2Y]		22	0	-136	0	0	-136	-5	0	0		0	0	0	0
[2Y - 3Y]		25	0	-2	0	0	-2	98	-2	0		0	0	0	0
[3Y - 5Y]		67	0	-127	0	0	-127	898	2	0		0	0	0	0
[5Y - 10Y]		959	0	696	279	0	417	-836	14	0		-1	14	-13	-13
[10Y - more]		136	0	-109	13	0	-122	-490	0	0		-1	1	0	0
Total		1,258	0	269	292	0	-23	-372	14	0	0	-2	16	-13	
[0 - 3M]	Norway	0	0	0	0	0	0	-2	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	30	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-6	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-19	1		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-45	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	162	0		0	0	0	0
Total		0	0	0	0	0	0	119	1	0	0	0	0	0	
[0 - 3M]	Poland	5	0	5	0	0	5	0	0	0		0	0	0	0
[3M - 1Y]		8	0	7	0	0	7	-11	0	0		0	0	0	0
[1Y - 2Y]		13	0	11	0	0	11	0	0	4		0	0	0	0
[2Y - 3Y]		0	0	-20	0	-12	-8	0	-1	0		0	0	0	0
[3Y - 5Y]		14	0	5	0	0	5	0	2	0		0	0	0	0
[5Y - 10Y]		13	0	5	8	0	-4	0	0	0		0	0	0	0
[10Y - more]		2	0	-1	0	0	-1	0	0	0		0	0	0	0
Total		56	0	11	8	-12	14	-11	5	0	0	0	0	0	
[0 - 3M]	Portugal	29	22	1	0	2	-1	0	-1	0		0	0	0	0
[3M - 1Y]		412	8	407	324	0	83	0	2	0		10	-10	0	0
[1Y - 2Y]		31	0	17	31	0	-14	53	1	0		6	-6	0	0
[2Y - 3Y]		390	0	380	384	0	-5	13	-45	0		140	-140	0	0
[3Y - 5Y]		111	0	48	109	0	-61	38	99	0		31	-31	0	0
[5Y - 10Y]		61	0	61	8	0	53	-456	-28	0		4	-4	0	0
[10Y - more]		26	0	26	0	0	26	0	98	0		0	0	0	0
Total		1,061	30	940	857	2	80	-254	29	0	0	190	-190	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11
GB090
BARCLAYS plc

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Romania	1	0	1	0	0	1	0	0	0		0	0	0
[3M - 1Y]		17	0	17	0	0	17	0	0	0		0	0	0
[1Y - 2Y]		10	0	10	0	0	10	0	-4	0		0	0	0
[2Y - 3Y]		10	0	10	0	0	10	0	-2	0		0	0	0
[3Y - 5Y]		1	0	-1	0	0	-1	0	-1	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	10	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	38	0	36	0	0	36	0	2	0	0	0	0	0	
[0 - 3M]	Slovakia	1	0	0	0	0	0	1	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	2	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	5	1	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	10	-1	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	8	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	5	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	1	0	0	0	0	0	26	5	0	0	0	0	0	
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		2	0	2	0	0	2	0	0	0		0	0	0
[5Y - 10Y]		219	0	215	211	0	5	0	0	0		36	-25	-11
[10Y - more]		4	0	-2	0	0	-2	0	0	0		0	0	0
Total	225	0	215	211	0	5	0	0	0	0	36	-25	-11	
[0 - 3M]	Spain	85	57	29	25	0	4	0	0	0		0	0	0
[3M - 1Y]		777	1	737	407	0	330	-16	2	0		4	-4	0
[1Y - 2Y]		359	1	265	253	0	12	-332	1	0		2	-2	0
[2Y - 3Y]		554	1	231	545	0	-314	8	-12	0		8	-8	0
[3Y - 5Y]		521	5	105	492	0	-387	4	14	0		7	-7	0
[5Y - 10Y]		1,277	8	954	1,220	0	-266	37	-4	0		40	-40	0
[10Y - more]		274	0	136	13	0	123	31	0	0		0	0	0
Total	3,848	74	2,458	2,955	0	-497	-267	2	0	0	61	-61	0	
[0 - 3M]	Sweden	0	0	-1	0	0	-1	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	-2	0	0		0	0	0
[1Y - 2Y]		0	0	-141	0	0	-141	-183	0	0		0	0	0
[2Y - 3Y]		7	0	-2	0	0	-2	-156	1	0		0	0	0
[3Y - 5Y]		93	0	66	0	0	66	-66	0	0		0	0	0
[5Y - 10Y]		154	0	154	0	0	154	-241	4	0		0	0	0
[10Y - more]		5	0	5	0	0	5	-13	0	0		0	0	0
Total	260	0	80	0	0	80	-662	5	0	0	0	0	0	
[0 - 3M]	United Kingdom	897	718	172	20	0	152	-57	0	0		0	0	0
[3M - 1Y]		53	32	-92	0	0	-92	0	0	0		0	0	0
[1Y - 2Y]		120	8	63	0	0	63	-11	0	0		0	0	0
[2Y - 3Y]		133	0	-6	0	0	-6	-1	0	0		0	0	0
[3Y - 5Y]		3,551	0	3,240	3,235	0	5	-5	0	0		-43	55	-12
[5Y - 10Y]		6,551	0	5,695	5,141	0	554	-1	-2	0		-66	90	-24
[10Y - more]		19,363	63	18,527	2,704	6,758	9,065	-6	0	0		-26	309	-283
Total	30,667	822	27,600	11,100	6,758	9,741	-81	-2	0	0	-135	454	-318	
TOTAL EEA 30	63,310	963	47,637	25,044	6,787	15,806	-1,488	102	0	22	451	66	-517	

Notes and definitions

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions **the economic substance over the form** must be used as a criteria for the identification of the exposures to be included in this column. This item **does not include** exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments
- (4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.
- (5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Austria	37	0	37	10	0	27	0	0	0		0	0	0
[3M - 1Y]		7	0	7	0	0	7	21	0	0		0	0	0
[1Y - 2Y]		0	0	-21	0	0	-21	25	-2	0		0	0	0
[2Y - 3Y]		131	0	123	84	0	38	0	0	0		0	0	0
[3Y - 5Y]		242	0	134	167	0	-33	-5	1	0		-4	5	-1
[5Y - 10Y]		516	0	421	449	0	-27	-4	6	0		-15	19	-4
[10Y - more]		260	0	-86	27	0	-113	62	0	0		-2	2	0
Total	1,194	0	616	737	0	-121	99	5	0	0	0	26	-5	
[0 - 3M]	Belgium	102	0	102	0	0	102	0	0	0		0	0	0
[3M - 1Y]		245	0	124	0	0	124	7	0	0		0	0	0
[1Y - 2Y]		421	0	393	384	0	9	-33	-2	0		-9	9	0
[2Y - 3Y]		431	0	330	394	0	-64	0	-2	0		-6	6	0
[3Y - 5Y]		2,452	0	2,314	2,323	0	-9	170	2	0		-114	121	-7
[5Y - 10Y]		497	0	193	5	0	188	0	-2	0		0	0	0
[10Y - more]		284	0	-147	110	0	-258	-279	0	0		-4	4	0
Total	4,432	0	3,308	3,216	0	92	-135	-5	0	0	-133	140	-7	
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	2	0		0	0	0
[2Y - 3Y]		2	0	2	0	0	2	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	2	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	1	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	2	0	2	0	0	2	0	6	0	0	0	0	0	
[0 - 3M]	Cyprus	9	9	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-1	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	1	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	10	9	1	0	0	1	0	0	0	0	0	0	0	
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		4	0	4	0	0	4	0	0	0		0	0	0
[1Y - 2Y]		0	0	-2	0	0	-2	0	2	0		0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	0	0		0	0	0
[3Y - 5Y]		0	0	-1	0	0	-1	0	0	0		0	0	0
[5Y - 10Y]		21	0	14	10	0	4	0	1	0		0	0	0
[10Y - more]		0	0	-1	0	0	-1	0	0	0		0	0	0
Total	26	0	14	10	0	4	0	4	0	0	0	0	0	
[0 - 3M]	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		830	0	830	269	0	561	0	0	0		0	0	0
[1Y - 2Y]		890	0	890	741	0	149	-4	2	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	-9	1	0		0	0	0
[3Y - 5Y]		0	0	-2	0	0	-2	-30	2	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	24	-6	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	1,720	0	1,718	1,010	0	708	-19	0	0	0	0	0	0	
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	1	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	1	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	0	0	0	0	0	0	0	2	0	0	0	0	0	
[0 - 3M]	Finland	22	0	22	0	0	22	-42	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	-10	0	0		0	0	0
[1Y - 2Y]		0	0	-4	0	0	-4	14	0	0		0	0	0
[2Y - 3Y]		0	0	-1	0	0	-1	31	1	0		0	0	0
[3Y - 5Y]		11	0	-152	0	0	-152	32	0	0		0	0	0
[5Y - 10Y]		782	0	782	488	0	294	120	-4	0		9	-2	-6
[10Y - more]		71	0	-16	68	0	-84	-48	0	0		0	1	-1
Total	886	0	631	557	0	74	97	-2	0	0	9	-1	-7	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾ Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾									
[0 - 3M]	France	585	0	482	186	1	295	6	0	0		1	-1	0
[3M - 1Y]		2,198	0	2,143	627	0	1,516	-2	0	0		0	0	0
[1Y - 2Y]		114	0	-155	0	0	-155	7	-5	0		0	0	0
[2Y - 3Y]		276	0	119	159	0	-40	-345	7	0		-4	4	0
[3Y - 5Y]		544	0	97	456	0	-359	-22	1	0		-4	5	-1
[5Y - 10Y]		3,292	0	1,513	2,941	10	-1,438	-15	7	0		-128	330	-202
[10Y - more]		1,392	0	594	359	5	229	19	2	0		10	10	-20
Total	8,401	0	4,793	4,729	16	48	-352	14	0	0	0	-124	347	-223
[0 - 3M]	Germany	46	0	30	22	0	7	-5	0	0		0	0	0
[3M - 1Y]		131	0	-82	15	0	-97	12	0	0		0	0	0
[1Y - 2Y]		662	0	114	226	0	-112	10	-5	0		-1	1	0
[2Y - 3Y]		248	0	209	14	0	196	5	0	0		0	0	0
[3Y - 5Y]		550	0	45	11	0	33	-467	-14	0		0	0	0
[5Y - 10Y]		1,008	0	15	5	0	10	88	12	0		0	0	0
[10Y - more]		2,100	0	1,119	9	0	1,111	140	0	0		-1	1	0
Total	4,745	0	1,450	301	0	1,149	-217	-6	0	0	0	-2	2	0
[0 - 3M]	Greece ⁽⁵⁾	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more]		1	0	1	1	0	0	0	0	0		0	0	0
Total	1	0	1	1	0	0	0	0	0	0	0	0	0	0
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		26	0	26	0	0	26	0	-1	0		0	0	0
[1Y - 2Y]		1	0	1	0	0	1	0	-1	0		0	0	0
[2Y - 3Y]		15	0	12	0	0	12	0	-12	0		0	0	0
[3Y - 5Y]		2	0	-6	0	0	-6	-15	14	0		0	0	0
[5Y - 10Y]		30	0	10	0	0	10	0	0	0		0	0	0
[10Y - more]		26	0	22	0	0	22	0	0	0		0	0	0
Total	100	0	66	0	0	66	-15	-1	0	0	0	0	0	0
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-1	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-4	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	1	0		0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	9	0		0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	-10	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	-1	0		0	0	0
Total	1	0	1	0	0	1	0	-6	0	0	0	0	0	0
[0 - 3M]	Ireland	0	0	0	0	0	0	0	1	0		0	0	0
[3M - 1Y]		2	0	2	0	0	2	0	0	0		0	0	0
[1Y - 2Y]		253	0	237	253	0	-16	0	-6	0		6	-6	0
[2Y - 3Y]		0	0	-21	0	0	-21	0	2	0		0	0	0
[3Y - 5Y]		0	0	-14	0	0	-14	0	10	0		0	0	0
[5Y - 10Y]		26	0	-5	9	0	-14	0	-16	0		0	0	0
[10Y - more]		5	0	-17	0	0	-17	0	0	0		0	0	0
Total	286	0	182	262	0	-79	0	-9	0	0	0	6	-6	0
[0 - 3M]	Italy	409	16	358	0	0	358	0	0	0		0	0	0
[3M - 1Y]		299	0	233	0	0	233	-271	2	0		0	0	0
[1Y - 2Y]		925	0	709	522	0	187	0	-2	0		10	-4	-6
[2Y - 3Y]		1,031	0	824	891	0	-67	-548	-17	0		27	-26	-1
[3Y - 5Y]		622	0	502	324	0	178	-412	-11	0		22	-12	-10
[5Y - 10Y]		1,432	0	517	653	0	-136	-155	78	0		56	-56	0
[10Y - more]		692	0	-356	15	0	-371	1,744	72	0		1	-1	0
Total	5,409	16	2,788	2,405	0	383	358	121	0	0	0	117	-99	-17
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	4	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	2	0		0	0	0
[3Y - 5Y]		2	0	2	0	0	2	-4	-4	0		0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	1	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total	4	0	4	0	0	4	-4	4	0	0	0	0	0	0

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		1	0	1	0	1	1	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		14	0	14	0	0	14	0	-2	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		6	0	-6	0	0	-6	-16	6	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		21	0	9	0	9	-16	4	0	0	0	0	0	0	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		12	0	12	0	0	12	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		17	0	17	0	0	17	0	0	0		0	0	0	0
Total		30	0	30	0	30	0	0	0	0	0	0	0	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Netherlands	12	0	12	0	12	19	0	0	0		0	0	0	0
[3M - 1Y]		69	0	68	0	68	0	0	0	0		0	0	0	0
[1Y - 2Y]		62	0	62	0	0	62	-16	-2	0		0	0	0	0
[2Y - 3Y]		191	0	94	0	0	94	434	0	0		0	0	0	0
[3Y - 5Y]		1,024	0	830	601	0	229	561	5	0		-6	9	-2	-2
[5Y - 10Y]		450	0	381	120	260	-905	-905	7	0		-7	16	-9	-9
[10Y - more]		2,201	0	1,667	2,066	0	-399	-586	1	0		-21	58	-37	-37
Total		4,010	0	3,115	2,788	327	-493	11	0	0	-35	83	-48	-48	
[0 - 3M]	Norway	0	0	0	0	0	0	0	0	0		0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	4	0	0		0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	-5	0	0		0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	-6	1	0		0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	-27	-1	0		0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	-33	-1	0		0	0	0	0
[10Y - more]		0	0	0	0	0	0	113	0	0		0	0	0	0
Total		0	0	0	0	0	45	-1	0	0	0	0	0	0	
[0 - 3M]	Poland	4	0	4	0	4	-6	0	0	0		0	0	0	0
[3M - 1Y]		10	0	-47	0	-47	0	0	0	0		0	0	0	0
[1Y - 2Y]		15	0	-5	0	-12	7	0	4	0		0	0	0	0
[2Y - 3Y]		38	0	38	0	0	38	0	0	0		0	0	0	0
[3Y - 5Y]		104	0	4	0	0	4	0	4	0		0	0	0	0
[5Y - 10Y]		17	0	-99	11	-110	-4	0	1	0		-1	1	0	0
[10Y - more]		7	0	-12	0	-12	-12	0	0	0		0	0	0	0
Total		196	0	-118	11	-112	-6	9	0	0	-1	1	0	0	
[0 - 3M]	Portugal	20	17	2	0	2	0	0	0	0		0	0	0	0
[3M - 1Y]		7	6	1	0	1	0	0	2	0		0	0	0	0
[1Y - 2Y]		260	5	188	255	-67	0	66	-7	0		20	-20	0	0
[2Y - 3Y]		431	14	418	418	0	0	58	25	0		47	-47	0	0
[3Y - 5Y]		16	5	6	0	0	6	-11	29	0		0	0	0	0
[5Y - 10Y]		55	0	41	9	0	32	-449	-40	0		2	-2	0	0
[10Y - more]		19	0	4	0	0	4	129	0	0		0	0	0	0
Total		808	47	661	682	0	-207	9	0	0	69	-69	0	0	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

Jun-12
GB090
BARCLAYS plc

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[0 - 3M]	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		4	0	4	0	0	4	0	-2	0		0	0	0
[1Y - 2Y]		9	0	9	0	0	9	0	2	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	1	0		0	0	0
[3Y - 5Y]		7	0	7	0	0	7	0	-10	0		0	0	0
[5Y - 10Y]		5	0	4	0	0	4	0	12	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0		0	0	0
Total		25	0	24	0	0	24	0	4	0	0	0	0	0
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		1	0	1	0	0	1	1	0	0		0	0	0
[1Y - 2Y]		1	0	1	0	0	1	2	0	0		0	0	0
[2Y - 3Y]		0	0	0	0	0	0	7	0	0		0	0	0
[3Y - 5Y]		5	0	5	0	0	5	1	0	0		0	0	0
[5Y - 10Y]		0	0	-9	0	0	-9	-14	5	0		0	0	0
[10Y - more]		0	0	0	0	0	0	0	-1	0		0	0	0
Total		7	0	-1	0	0	-1	4	0	0	0	0	0	0
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y]		2	0	2	0	0	2	0	-2	0		0	0	0
[3Y - 5Y]		30	0	29	29	0	0	0	2	0		-6	6	0
[5Y - 10Y]		197	0	196	195	0	1	0	0	0		16	4	-20
[10Y - more]		1	0	0	0	0	0	0	0	0		0	0	0
Total		231	0	227	223	4	0	0	0	0	10	10	-20	0
[0 - 3M]	Spain	217	4	213	11	0	202	-17	0	0		0	0	0
[3M - 1Y]		544	12	508	248	0	260	-340	1	0		4	-4	0
[1Y - 2Y]		53	11	1	0	0	1	0	-10	0		0	0	0
[2Y - 3Y]		570	9	387	554	0	-167	10	9	0		20	-20	0
[3Y - 5Y]		641	11	398	528	0	-130	0	27	0		26	-26	0
[5Y - 10Y]		1,490	12	1,143	1,032	0	110	42	-14	0		145	-145	0
[10Y - more]		250	1	25	14	0	11	33	0	0		1	-1	0
Total		3,765	61	2,675	2,387	0	288	-271	14	0	196	-196	0	0
[0 - 3M]	Sweden	9	0	9	0	0	9	-1	0	0		0	0	0
[3M - 1Y]		1	0	1	0	0	1	-2	0	0		0	0	0
[1Y - 2Y]		243	0	243	0	0	243	-157	0	0		0	0	0
[2Y - 3Y]		124	0	124	79	0	45	0	-24	5		0	0	0
[3Y - 5Y]		55	0	-59	0	0	-59	-105	0	0		0	0	0
[5Y - 10Y]		43	0	4	0	0	4	-278	-1	0		0	0	0
[10Y - more]		9	0	-4	0	0	-4	0	0	0		0	0	0
Total		483	0	317	79	0	238	-568	4	0	0	0	0	0
[0 - 3M]	United Kingdom	798	750	47	33	0	14	-5	0	0		0	0	0
[3M - 1Y]		1,616	0	1,598	1,604	0	-6	7	0	0		7	-7	0
[1Y - 2Y]		4,736	21	4,644	15	4,638	-9	1	0	0		0	0	0
[2Y - 3Y]		105	0	56	1	0	55	2	0	0		0	0	0
[3Y - 5Y]		3,154	0	3,106	1,415	1,551	140	0	-1	0		-33	45	-11
[5Y - 10Y]		7,826	0	7,364	3,281	0	4,083	1	-1	0		-36	78	-42
[10Y - more]		26,565	126	26,439	6,424	6,971	13,044	1	0	0		-57	430	-373
Total		44,802	897	43,254	12,774	13,159	17,320	9	-2	0	-119	545	-426	0
TOTAL EEA 30		81,596	1,030	65,766	32,172	13,163	20,431	-1,697	180	0	0	-29	783	-755

Notes and definitions

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions **the economic substance over the form** must be used as a criteria for the identification of the exposures to be included in this column. This item **does not include** exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments
- (4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.
- (5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).