Bank name: Lloyds

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	GB	1.a.(1)
(2) Bank name	1002	Lloyds	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	1.a.(3)
(4) Reporting currency	1004	GBP	1.a.(4)
(5) Euro conversion rate	1005	1,117905492	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-04-30	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.lloydsbankinggroup.com/investors/financial-perfor	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8 612	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	539	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	18 250	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	65 772	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3 082	2.b.(2)
c. Other assets	1015	568 898	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	62 321	2.d.(1)
(2) Items subject to a 20% CCF	1022	15 438	2.d.(2)
(3) Items subject to a 50% CCF	1023	41 222	2.d.(3)
(4) Items subject to a 100% CCF	1024	26 462	2.d.(4)
e. Regulatory adjustments	1031	8 780	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	721 545,70	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	19 363	3.a.
(1) Certificates of deposit	1034	1 223	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	15 601	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	977	3.c.(1)
(2) Senior unsecured debt securities	1037	3 836	3.c.(2)
(3) Subordinated debt securities	1038	2 271	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	488	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	116	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3 057	3.e.(1)
(2) Potential future exposure	1044	8 890	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	54 599	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	11 616	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	57 019	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	1 090	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1 488	4.d.(1)
(2) Potential future exposure	1051	7 424	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	78 637	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	28 194	5.a.
b. Senior unsecured debt securities	1054	45 891	5.b.
c. Subordinated debt securities	1055	16 105	5.c.
d. Commercial paper	1056	5 679	5.d.
e. Certificates of deposit	1057	12 020	5.e.
f. Common equity	1058	36 898	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	6 491	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	151 278	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	35 634	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	83 529	6.c.
d. Swiss francs (CHF)	1064	42 458	6.d.
e. Chinese yuan (CNY)	1065	6 596	6.e.
f. Euros (EUR)	1066	886 496	6.f.
g. British pounds (GBP)	1067	3 305 979	6.g.
h. Hong Kong dollars (HKD)	1068	12 237	6.h.
i. Indian rupee (INR)	1069	179	6.i.
j. Japanese yen (JPY)	1070	48 641	6.j.
k. Mexican pesos (MXN)	1108	4 505	6.k.
l. Swedish krona (SEK)	1071	49 688	6.l.
m. United States dollars (USD)	1072	9 492 788	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	13 968 730	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	26 652	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	29 452	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	29 452	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	5 354 695	9.a.
b. OTC derivatives settled bilaterally	1079	678 536	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6 033 231	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	12 236	10.a.
b. Available-for-sale securities (AFS)	1082	24 815	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	23 910	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	199	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	12 942	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	4 673	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	41 542	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	72 177	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	6 077	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	9 638	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	75 738	13.c.

Ancillary Data