

Bank Name	LEI Code
LEI Code	G5GSEF7VJP5I7OUK5573
Country Code	GB



# 2019 EU-wide Transparency Exercise Key Metrics Barclays Plc

(mln EUR, %)	As of	As of	As of	As of	COREP CODE	REGULATION
Available capital (amounts)	30/09/2018	31/12/2018	31/03/2019	30/06/2019		
Common Equity Tier 1 (CET1) capital - transitional period	47,046	45,947	48,276	47,838	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements	47,040	45,947	40,270	47,030	C 01.00 (1020,c010) C 01.00 (r020,c010)	Afficie 50 01 CRR
had not been applied	45,597	44,511	46,914	46,517	- C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	62,214	59,248	63,760	62,007	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	60,764	57,812	62,398	60,686	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	75,730	72,211	77,544	76,214	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	74,351	70,953	76,378	75,103	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	355,851	348,399	372,499	355,830	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	355,706	348,256	372,366	355,702	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios			<u>l</u>			
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	1,343,819	1,278,665	1,405,654	1,355,177	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

		As of	As of	As of	As of	COREP CODE	REGULATION
	(mln EUR, %)	30/09/2018	31/12/2018	31/03/2019	30/06/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	62,214	59,248	63,760	62,007	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	57,671	55,133	59,717	59,894	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,343,819	1,278,665	1,405,654	1,355,177	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,342,370	1,277,229	1,404,291	1,353,857	C 47.00 (r290,c010)	
<b>C.1</b>	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

		(min EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
	A	OWN FUNDS	75,730	72,211	77,544	76,214	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)	47,046	45,947	48,276	47,838	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)	4,791	4,763	4,975	4,957	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	48,763	47,722	49,812	48,691	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	3,657	4,672	5,165	6,060	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	1,107	1,100	1,145		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		C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0		C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-2,202	-2,748	-3,343		C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-8,889	-8,924	-9,232		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 CCR
	A.1.9	Than give assets (including Goodwin)  (-) DTAs that rely on future profitability and do not arise from temporary differences net of	-696	-582	-514		C 01.00 (r370,c010)	
	A.1.10	associated DTLs	050	-362	-514		C 01.00 (r380,c010)	Articles 36(1) point (c) and 38 of CRR  Articles 36(1) point (d), 40 and 159 of CRR
		(-) IRB shortfall of credit risk adjustments to expected losses	-934	-				
	A.1.11	(-) Defined benefit pension fund assets		-1,492	-1,095		C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12		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	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	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 133(8) of CRR and Articles 36(1) point k) (v) and 133(8) of CRR and Articles 36(1) point k) (v) and 153(4) 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	<ul> <li>(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment</li> </ul>	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	1,449	1,436	1,362	1,321	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 (+/-)	1,449	1,436	1,362	1,321	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)	15,167	13,301	15,484	14,169	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	12,074	10,622	12,804	13,377	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	3,093	2,678	2,680	793	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)	62,214	59,248	63,760	62,007	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	13,516	12,963	13,784	14,207	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	14,973	13,826	13,981	12,011	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	71	184	274	242	C 01.00 (1910,c010) + C 01.00 (1920,c010) + C 01.00 (1930,c010) + C 01.00 (1940,c010) + C 01.00 (1930,c010) + C 01.00 (1970,c010) + C 01.00 (1974,c010) + C 01.00 (1978,c010)	
	A.4.3	Tier 2 transitional adjustments	-1,528	-1,046	-472	1,534	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	355,851	348,399	372,499	355,830	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
AL CONCENTENTS	B.1	Of which: Transitional adjustments included	145	143	133	128	C 05.01 (r010;c040)	
CARITAL PATTOR (01)	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%		
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	45,597	44,511	46,914	46,517	[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 <sup>1</sup>	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	1,449	1,436	1,362	1,321	C 05.01 (r440,c010)	
Mamaiham	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	-71	-178	-197	-209	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	145	143	133	128	C 05.01 (r440,c040)	
	and a selection	I ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regui	atony point of view at the reporting	on date are not taken into according	unt in this calculation			1

<sup>(1)</sup>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		
(min EUR, %)	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)	212,994	213,267	227,760	217,340	$ \begin{array}{l} {\sf C02.00(r040,c010)-[C07.00(r090,c220,s001)+C07.00(r110,c220,s001)+C07.00(r130,c220,s001)+C08.01(r040,c260,s001)+C08.01(r050,c260,s001)+C08.01(r050,c260,s001)+C08.01(r050,c260,s002)+C08.01(r0$
Of which the standardised approach	66,473	70,573	76,004	70,648	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	130,411	127,852	135,940	132,093	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)	36,658	28,031	30,620	32,463	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, s002) + C 08.01 (r050, c
Credit valuation adjustment - CVA	3,951	3,813	4,815		C 02.00 (R640, c010)
Settlement risk	102	190	64		C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	4,410	5,376	5,787	6,292	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	33,879	34,383	37,440	32,514	Q3 2018: C 02.00 (R520, c010) from O4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach	17,650	15,552	19,125	16,799	C 02.00 (R530, c010)
Of which IMA	16,229	18,830	18,146	15,467	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	3,432	2,975	2,772		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		C 02.00 (R680, c010)
Operational risk	63,857	63,341	66,014	63,198	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	9	C 02.00 (R600, c010)
Of which standardised approach	63,857	63,341	66,014		C 02.00 (R610, c010)
Of which advanced measurement approach	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	355,851	348,399	372,499	355,830	



**P&L** Barclays Plc

(min EUR)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019
Interest income	12,795	17,223	4,507	8,571
Of which debt securities income	728	972	255	520
Of which loans and advances income	9,887	13,246	3,568	6,819
Interest expenses	5,066	7,016	1,845	3,489
(Of which deposits expenses)	1,621	2,389	624	1,096
(Of which debt securities issued expenses)	1,482	2,062	623	1,273
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	98	91	46	48
Net Fee and commission income	5.578	7,530	1.871	3.741
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial	227	, in the second	77	270
assets, net	237	208	72	279
Gains or (-) losses on financial assets and liabilities held for trading, net	2,961	3,596	1,009	1,656
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	1,325	1,684	484	1,217
Gains or (-) losses from hedge accounting, net	-40	-6	-43	39
Exchange differences [gain or (-) loss], net	0	0	0	0
Net other operating income /(expenses)	170	-168	-8	-68
TOTAL OPERATING INCOME, NET	18,057	23,142	6,094	11,994
(Administrative expenses)	10,208	13,729	3,382	6,592
(Depreciation)	1,053	1,399	418	814
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	2,484	2,640	26	202
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	2,484	2,640	26	202
Of which pending legal issues and tax litigation <sup>1</sup>		1,809		
Of which restructuring <sup>1</sup>		127		
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	931	1,641	521	1,035
(Financial assets at fair value through other comprehensive income)	5	5	0	1
(Financial assets at amortised cost)	925	1,636	521	1,033
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	7	9	23	31
(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	69	139	-4	15
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	60	60	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	3,503	3,921	1,719	3,336
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	2,394	2,657	1,432	2,730
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	2,394	2,657	1,432	2,730
Of which attributable to owners of the parent	2,224	2,404	1,411	2,692

Or willian attendable to owners on the parent
"Information available only as of end or 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 EUR)	A	s of 30/09/201	.8			As of 31/	12/2018			As of 31/	03/2019			As of 30/	06/2019		
		Fa	ir value hierarc	hy		Fa	ir value hierar	chy		Fa	ir value hierarc	:hy		Fai	ir 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	193,390				198,632				196,583				179,377				IAS 1.54 (i)
Financial assets held for trading	388,277	82,624	295,847	9,805	368,001	67,695	290,436	9,870	395,250	78,804	305,819	10,627	412,637	78,168	324,153	10,316	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	161,557	3,156	154,352	4,048	156,795	5,660	146,092	5,044	171,395	5,892	161,310	4,193	164,557	6,916	153,914	3,728	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	8,992	2,860	43	6,089	10,316	4,310	164	5,842	11,672	5,477	178	6,017	11,248	5,190	155	5,904	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	62,725	21,617	40,915	193	59,165	22,216	36,552	397	77,995	27,787	49,845	364	80,609	30,298	50,121	190	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	479,104				447,206				509,126				498,998				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	186	0	186	0	172	0	172	0	191	0	191	0	163	0	163	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Par 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 <sup>1</sup>	24,024				24,153				25,781				25,904				
TOTAL ASSETS	1,318,254				1,264,441				1,387,993				1,373,492				IAS 1.9(a), IG 6

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

(mln	EUR)			As of 30/09/20	18					As of 3:	1/12/2018					As of 31/	03/2019					As of 30	/06/2019			
		Gross carr	rying amount		Accı	mulated impairn	ment	Gros	ss carrying am	ount	Acci	umulated impairr	ment	Gro	ss carrying am	ount	Accui	nulated impair	ment	Gro	ss carrying am	ount	Accu	mulated impair	ment	
Greakdown of financial assets by instrument and by counterparty sector <sup>1</sup>		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk sin initial recognition b not credit-impaired	Stage 3 ce Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since (	<b>Stage 3</b> Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit-impairer assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	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	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit- impaired assets	Stage 1 Assets withou significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit- impaired assets	References
Financial assets at fair value through other	Debt securities	60,863	7	0 0	-7	0	0	56,525	646	5	0 -	4 -3	(	75,883	474	1 (	) -4	1 -3		0 78,554	467	(	0 -6	-3	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	423	2 2	53 0	C	-1	0	674	74	1	0 -	1 0	(	406	86	5 (	0	0		0 161	46		0 (	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	8,65	5	75 0	C	-3	0	6,314	102	2	0 -	1 -4	(	10,437	37	7 (	-:	-4		0 13,626	81		0 -2	-3	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	413,270	6 54,9	9,724	-634	-3,164	-3,764	390,310	48,542	9,59	3 -79	-3,049	-3,808	445,436	50,858	10,082	-78	7 -3,088	-3,84	3 432,972	50,214	9,48	1 -793	-2,864	-3,714	Annex V.Part 1.32, 44(a)

<sup>(1)</sup> 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					I	1									IM						
			VaR (Memorano MULTIPLICATION		STRESSED VaR (/ MULTIPLICATION	Memorandum item)	INCREME	NTAL DEFAULT	ALL PRICE	RISKS CAPIT	AL CHARGE		VaR (Memora MULTIPLICATION	andum item)	STRESSED VaR (M	Memorandum item)	INCRE	MENTAL	ALL PRICE F	RISKS CAPIT	AL CHARGE	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS	PREVIOUS DAY (VaRt-1)	FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS	PREVIOUS DAY (VaRt-1)	FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
(IIIII EOR)	As of 30/09/2018	As of 31/12/2018	(VaRavg)		(SVaRavg)	As of 30/	09/2018			1			(VaRavg)		(SVaRavg)	As of 31/1	2/2018					
Traded Debt Instruments	11,125	9,172	318	115	1,059	398	03/1010						312	99	987	484						
Of which: General risk	1,454	1,381	164	56	713	254							155	44	625	327						
Of which: Specific risk	9,671	7,791	154	59	346	144							157	55	362	156						
Equities	5,091	5,060	117	50	238	184							167	97	369	208						
Of which: General risk	498	292	117	50	238	184							167	97	369	208						
Of which: Specific risk	3,642	3,481	0	0	0	0							0	0	0	0						
Foreign exchange risk	663	610	56	21	266	176							66	22	325	155						
Commodities risk	0	0	54	42	54	32							51	38	52	29						
Total	16,880	,	260	104	925	486		113	0	0	0	16,229	291	139	1,047			168	0	0	0	18,830
	As of 31/03/2019	As of 30/06/2019				As of 31/	03/2019									As of 30/0	6/2019					
Traded Debt Instruments	10,819	10,001	294	140	932	437							282	146	865	424						
Of which: General risk	1,577	1,294	128	53	569	264							121	62	521	227						
Of which: Specific risk	9,242	8,706	167	87	363	173							160	84	344	197						
Equities	6,664	5,226	157	81	296	190							112	60	225	137						
Of which: General risk	755	318	157	81	296	190							112	60	225	137						
Of which: Specific risk	4,682	3,652 512	102	0	424	0							0	0	202	0						
Foreign exchange risk Commodities risk	59/	512	102	4/	431	275							18	2/	292	135						
Total	18,080	15,739	310	170	962	644	140	179		0	0	18,146	243	146	770	524	183	224	0	0		15,467
Modernials to make description	ude CTLL positions under the particular approach for pr						140	1/9			U	10,140	243	140	//0	324	103	224		U		13,407

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

								Standardise	sed Approach								
			As of 30/	09/2018			As of 31/12/2018				As of 31,	03/2019			As of 3	0/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount Value adjustm	ents and Origina	ıl Exposure <sup>1</sup> Exposure	• Value <sup>1</sup> Risk exposu	re amount Value adju	justments and ovisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure	Exposure Value <sup>1</sup>	Risk exposure amoun	Value adjustments and provisions
	(min EUR, %)																
	Central governments or central banks	229,456	234,218	45	224,466	230,455	215			222,904	234,096	223		224,538	234,956	218	
	Regional governments or local authorities	1,513	1,035	42	1,417	1,033	20			2,223	1,805	16		1,704	1,642	6	
	Public sector entities	7,377	7,190	197	8,090	7,851	189			8,762	8,544	223		9,146	8,929	243	
	Multilateral Development Banks	5,181	5,181	0	5,245	5,245	0			8,266	8,266	2		9,017	9,017	2	
	International Organisations	1,036	1,036	0	1,138	1,138	0			1,704	1,704	0		1,135	1,135	0	
	Institutions	6,493	5,761	2,038	5,994	4,967	1,664			8,307	7,462	2,166		31,222	30,413	2,674	
	Corporates	97,942	61,110	42,524	94,462	56,481	38,854			102,495	62,954	41,901		79,170	39,938	38,420	/
	of which: SME	6,218	3,063	2,842	6,436	3,041	2,843			6,941	2,955	2,797		6,261	2,574	2,374	
	Retail	116,020	30,781	23,083	121,183	33,604	25,203			126,198	33,984	25,488		123,049	33,478	25,107	
Consolidated data	of which: SME	4,294	935	699	4,230 9,944	825 9.921	618			4,493	1,030	772		4,480 10,787	951	712 4.257	
consolidated data		10,123	10,066	4,046	9,944		3,909			10,322 277	10,296	4,056			10,737		
	of which: SME	452	418	401 3,404	505	302 2.829	284		2,064	5,218	275 2,950	255 3,632	2.114	276 4.437	273 2,276	257 2,678	1 05
	Exposures in default Items associated with particularly high risk	4,881	2,816		1,938 5,171		3,406		2,064				2,114				1,95
1	Covered bonds	3,356	3,320	6,271	3,547	3,533	6,721			2,244	2,232 280	3,348		2,440 1,972	2,427 1.972	3,641 199	
	Claims on institutions and corporates with a ST credit assessment	137	137	27	137	137	2/			280	280	56		1,972	1,972	133	
	Collective investments undertakings (CIU)	0	0	0	0	0	0			0	0	0		I o	0	0	
	Equity	0	0	0	0	0	0			1,289	1,287	3,218		1,455	1,453	3,633	
	Other exposures	5.161	5.161	1,211	3.018	3.018	795			7.377	7.377	3,210		6.679	6.679	2,566	
	Standardised Total <sup>2</sup>	488.677	367,813	82,889	3,718	483.813	360.211	81,004	3,836	507,589	383,237	87,442	3,849	506.74	9 385,050	0 83,644	3,623

<sup>485,017 367,613 362,889 483,613 3602,711</sup> 

								5	Standardised Approach								
			As of 30	/09/2018			As of 3	1/12/2018			As of 31/	/03/2019			As of 30	)/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)																
	Central governments or central banks	131,642	136,411	5		144,419	150,353	1		162,038	173,501	1		149,682	160,098	0	
	Regional governments or local authorities	625	147	29		458	74	12		463	45	6		91	29	3	
	Public sector entities	192	141	28		200	153	32		234	193	40		119	101	20	
	Multilateral Development Banks	175	175	0		187	187	0		317	317	0		316	316	0	
	International Organisations	0	0	0		0	0	0		0	0	0		0	0	0	
	Institutions	908	916	244		779	744	205		1,306	1,095	234		8,470	8,333	468	
	Corporates	25,702	15,641	8,719		22,711	12,872	8,319		26,011	15,887	8,859		16,984	7,354	7,096	
	of which: SME	3,419	1,757	1,543		3,427	1,721	1,531 5,588		3,376	1,676	1,515		2,758	1,244	1,068	
	Retail	16,287	7,343			16,485	7,451	5,588		16,957	7,663	5,747		15,650	7,319	5,489	
ITED KINGDOM	of which: SME Secured by mortgages on immovable property	3,564	828			3,553	735	551		3,685	864	648		3,566	835	626	
TIED KINODOM	Secured by mortgages on immovable property	4,715	4,706	1,899		4,630	4,620	1,854		4,855	4,850	1,924		5,162	5,147	2,059	
	of which: SME	233	232	219		241	240	226		212	209	194		221	218	206	
	Exposures in default	1,858	1,500	1,797	336	1,767	1,404	1,666	318	1,872	1,519	1,842		1/510	1,024	1,152	28
	Items associated with particularly high risk	1,346	1,310	2,036		1,285	1,271	2,008		1,263	1,251	1,877		1,741	1,728	2,593	
	Covered bonds	36	36	7		36	36	7		177	177	35		637	637	64	
	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		67	64	161		44	42	104	
	Other exposures	3,267	3,267	859		2,741	2,741	764		5,742	5,742	1,791		5,057	5,057	1,294	
	Standardised Total <sup>2</sup>				731				699				755				71

<sup>731 |
10</sup> 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).
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

								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 <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	l Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)																
	Central governments or central banks	8,224	8,235	1		10,491	10,534	0		10,611	10,641	3		13,810	13,810	2	
	Regional governments or local authorities	27	27	10		23	23	5		46	46	9		0	0	0	
	Public sector entities	88	67	25		54	34	7		57	46	9		105	72	14	
	Multilateral Development Banks	1,230	1,230	0		1,475	1,475	0		2,440	2,440	0		3,200	3,200	0	
	International Organisations	0	0	0		0	0	0		0	0	0		0	0	0	
	Institutions	1,090	1,071	207		736	768	172		1,484	1,505	327		9,639	9,696	746	
	Corporates	30,401	18,678	12,257 227		28,430	16,437	9,472 143		28,487	14,960	9,955		23,081	9,582	9,085	
	of which: SME	313	228			184	144	143		178	155	155		52	30	28	
	Retail	92,560	20,311	15,233		97,594	22,982	17,236		101,678	22,945	17,209		99,479	22,690	17,018	
ITED STATES	of which: SME	1	1	1		1	0	0		1	1	0		1	0	0	
IILD STATES	Secured by mortgages on immovable property	58	58	22		61	61	24		58	58	23		61	61	22	
	of which: SME	0	0	0		0	0	0		0	0	0		0	0	0	
	Exposures in default	1,581	308	347	1,237	1,895	394	453	1,350	1,588	198	223			323	407	1,344
	Items associated with particularly high risk	510	510	780		681	681	1,074		651	651	977		650	650	975	
	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		10	10	25		10	10	25	
	Other exposures	0	0	0		0	0	0		1,282	1,282	1,283		1,233	1,233	1,233	
	Standardised Total <sup>2</sup>				2,452				2,586				2,541				2,372

<sup>2,452

&</sup>quot;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).

(3) 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	tandardised Approach								
			As of 30,	/09/2018			As of 31	/12/2018			As of 31,	03/2019			As of 30	0/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)	22.712	22.012			25.026	26.146	^		22,020	21,929	^		34,381	34,565	^	
	Central governments or central banks Regional governments or local authorities	23,713	23,912	0		35,926 1	36,146	0		22,020	21,929	0		34,381	34,565	0	
	Public sector entities	1,647	1,647	5		1,686	1,702	5		2,058	2,072	18		1,958	1,970	36	
	Multilateral Development Banks	200	200	0		163	163	0		246	246	0		236	236	0	
	International Organisations Institutions	0	0	0		0 482	0	0		0	0 395	0		0	0	0	
	Corporates	3,940	151 2,845	1,205		482	2.706	969		503 5,248	4,168	1.042		3,362 1,961	3,148 884	98 879	
	of which: SME	79	5	5		88	17	17		69	7	7		67	13	13	
	Retail	169	11	8		167	8	6		178	9	7		177	5	3	
FRANCE	of which: SME	6	2	1		2	0	0		2	0	0		4 747	0	0	
TIVATCE	Secured by mortgages on immovable property of which: SME	722	719	255		731	729	262		731	730	262		747	746	268	
	Exposures in default	168	130	154	24	174	128	150	33	161	118	139	29	109	80	87	19
	Items associated with particularly high risk	9	9	22		7	7	11		7	7	11		0	0	0	
	Covered bonds	38	38	8		38	38	8		40	40	8		618	618	62	
	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	
	Equity	0	0	0		l 0	0	0		0	0	0		1 0	0	0	
	Other exposures	0	0	0		ő	ő	ő		ő	ő	0		ő	ő	ő	
	Standardised Total <sup>2</sup>				31				39				33				34

<sup>10</sup> 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)
<sup>10</sup> Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures.
<sup>10</sup> Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures.
<sup>10</sup> Total value adjustments and epithematory excludes the provision of the pr

		exposures, but includes gene	ral credit risk adjustments.														
								:	Standardised Approach								
			As of 30	/09/2018			As of 3:	1/12/2018			As of 31	/03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)	E1 003	E1 002	^		10.127	10.120	^		7.000	0.007			6.455	6.160		
	Central governments or central banks Regional governments or local authorities	51,082 832	51,082 832	0		19,127 907	19,138 907	0		7,999 1,685	8,007 1,685	0		6,155 1,574	6,160 1,574	0	
	Public sector entities	4.614	4,506	0		4.904	4.730	0		5,235	5.056	0		5,830	5,654	0	
	Multilateral Development Banks	7,014	7,300	0		0	0	0		0,233	3,030	0		0	0	0	
	International Organisations	0	0	0		ľ	0	0		0	0	0		l o	0	0	
	Institutions	6	6	1		8	9	2		38	38	8		3,018	3,020	64	
	Corporates	2,868	1,754	629		3,075	1,980	576		4,066	3,613	894		976	574	566	
	of which: SME	13	6	6		18	8	8		12	4	4		8	4	4	
	Retail	1,823	1,558	1,168		1,865	1,600	1,200		1,992	1,722	1,292		2,313	1,902	1,426	
GERMANY	of which: SME	0	0	0		0	0	0		1	0	0		0	0	0	
GERMANT	Secured by mortgages on immovable property	30	30	25		34	34	29		66	66	61		62	62	58	
	of which: SME	0	0	0		0	0	0		0	0	0		0	0	0	
	Exposures in default	38	3	4	35	52	16	17	37	50	14	15	36	80	43	58	35
	Items associated with particularly high risk	2	2	6		5	5	7		5	5	7		0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		I 0	0	0		0	0	0		/3	/3	/	
	Collective investments undertakings (CIU)	0	0	0		I o	0	0		0	0	0		l o	0	0	
	Fauity	0	0	0		l n	0	0		0	0	0		l o	0	0	
	Other exposures	0	0	0		l ŏ	0	ő		13	13	13		13	13	13	
	Standardised Total <sup>2</sup>				74				76				81				81
		(1) Original avenacura unlika Es	recurs value is reported be	ore taking into account any ef	fact due to credit conversion f	actors or credit rick mitigation	tochniques (e.g. substitution	offorts)									

(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)
(2) 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

		(2) Total value adjustments an exposures, but includes gene		unterparty excludes those for s	ecuristisation exposures, addi	itional valuation adjustments (	AVAs) and other own funds re	ductions related to th									
								S	tandardised Approach								
			As of 30/	09/2018			As of 31	/12/2018			As of 31,	03/2019			As of 30	0/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)	270	270	0		547	547	0		600	600			020	020	_	
	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property	270 0 0 0 86 87 903 51 122 36	270 0 0 0 86 87 452 8 12 3 112	0 0 0 0 17 350 7 9 2 40		547 0 0 13 43 118 1,033 49 94 40 146	547 0 0 13 43 130 523 111 8 1 146	0 0 0 0 0 29 418 10 6 1		689 0 0 66 532 1,201 4 44 41 99	689 0 0 66 548 625 7 6 2 2 99	0 0 0 0 115 505 6 5 1		838 0 0 0 55 59 88 1,046 58 90 40	838 0 0 0 0 59 104 353 14 4 1 1 151	0 0 0 0 0 26 292 13 3 1 64	
	of which: SME Exposures in default	0 116	0	0 113	13	1	1 00	1	16	0 117	0	0 105	21	147	0	146	10
	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	0 0 0 0 0 0 0	0 0 0 0 0 0 0	113 1 0 0 0 0 0	13	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 0 0	0 0 0 0 0 0	0 0 0 0 0	21	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	10
1	Standardised Total <sup>2</sup>				14				17				22				12

14

(i) 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)

(i) 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	tandardised Approach								
			As of 30,	/09/2018			As of 31	/12/2018			As of 31,	03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
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 of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Colems on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures	55 0 0 0 105 2,137 0 0 0 3 0 0 10 0	55 0 0 0 105 1,396 0 0 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 67 66 0 0 1 1 0 0 0	0	32 0 0 0 0 0 54 2,466 0 0 0 0 0 0 0	32 0 0 0 0 5 5 1,731 0 0 0 0 0 0 0 0 0	0 0 0 0 0 13 107 0 0 0 0 0 0 0 0 13 0 0 0 0 0 0 0 0 0 0	0	42 0 0 0 0 26 2,352 0 0 0 0 0 0	42 0 0 0 28 1,588 0 0 0 0 0 0 0 0	0 0 0 0 0 11 93 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	157 0 0 0 0 1,710 813 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	157 0 0 0 0 1,712 78 0 0 0 0 1 1 0 0 0 0 0	23 0 0 0 0 0 50 78 0 0 0 0 0 0 0 0 0	0
	Standardised Total <sup>2</sup>	V	0	0	0	v		, and the second	0	0		0	0	·	•	· ·	0

(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)
(2) Total value adultsments and provisions per country of counterparty excludes those for securistication exposures additional valuation adultsments (AMAs) and other own funds reductions related to the country of counterparty excludes those for securistication exposures.

									Standardised Approach								
			As of 30,	/09/2018			As of 31	/12/2018			As of 31,	/03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)																
	Central governments or central banks	5,605	5,607	1		5,778	5,778	1		6,189	6,189	2		6,651	6,651	1	
	Regional governments or local authorities	1	1	0		1	1	0		1	1	0		1	1	0	
	Public sector entities Multilateral Development Banks	8	3	3		8	3	3		4	4	4		12	9	9	
	International Organisations	0	0	0		0	0	0		0	0	0		0	0	0	
	Institutions	115	115	35		44	43	13		80	79	56		43	42	42	
	Corporates	1.707	681	622		1.748	732	682		1.812	798	799		1,798	759	730	
	of which: SME	16	4	4		16	4	4		12	2	2		10	0	0	
	Retail	11	1	1		8	1	1		25	18	14		21	1	1	
ALY	of which: SME	1	0	0		1	1	0		0	0	0		1	1	1	
. T	Secured by mortgages on immovable property	18	18	6		8	8	3		7	7	2		72	72	25	
	of which: SME	0	0	0		0	0	0		0	0	0		0	0	0	
	Exposures in default	172	105	139	61	138	78	101	60	124	67	96	57	129	103	140	25
	Items associated with particularly high risk	12	12	18		11	11	16		11	11	16		14	14	21	
	Covered bonds	0	0	0		0	0	0		0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	U		0	0	0		I 0	0	0	
	Equity	0	0	0		0	0	0		0	0	0		I 0	0	0	
	Other exposures	23	23	4		24	24	4		19	19	3		20	20	3	
	Standardised Total <sup>2</sup>				66				62				63				42

10 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)

(2) 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

		(2) Total value adjustments ar exposures, but includes gene		ounterparty excludes those for	securistisation exposures, add	itional valuation adjustments (	AVAs) and other own funds i	reductions related to th									
		a.p. 22. 22, Sat melades gene	and the second s					5	tandardised Approach								
			As of 30	/09/2018			As of 3:	1/12/2018			As of 31	1/03/2019			As of 30	0/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)																
	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	2 847	0	0		0	0	0		0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	2,847	2,847 950	0		2,782 1,095	2,782 1.095	0		4,312 1,637	4,312 1,637			4,177 1,031	4,177 1,031	0	
	Institutions	950	300	0		1,095	1,095	14		1,037	1,037	11		1,031	28	6	
	Corporates	1.478	1.018	1,028		2.040	1.382	1,389		2,874	2,271	2,271		2,873	2,244	2.235	
	of which: SME	203	1,010	1,020		2,040	1,302	141		316	126	126		2,073	117	100	
	Retail	203	1	1		15	0	0		13	0	0		21	0	0	
	of which: SME	1	1	1		0	0	0		0	0	0		5	0	0	
LUXEMBOURG	Secured by mortgages on immovable property	164	164	85		172	172	87		179	179	91		133	133	47	
	of which: SME	43	43	43		42	42	42		44	44	44		1	1	1	
	Exposures in default	36	13	18	23	37	14	20	23	142	70	87	21	40	20	25	1
	Items associated with particularly high risk	19	19	49		21	21	53		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)	0	0	0		0	0	0		0	0	0		0	0	0	
	Equity	0	0	0		0	0	0		21	21	54		22	22	55	
	Other exposures	1	1	1		3	3	2		1	1	0		U	U	U	
	Standardised Total <sup>2</sup>				25				26				23				26

(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)
(2) 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	tandardised Approach								
		As of 30	/09/2018			As of 3	l/12/2018			As of 31,	03/2019			As of 30	/06/2019	
	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)																
Central governments or central banks Regional governments or local authorities	770	770	0		534	534	0		1,128	1,128	0		1,137	1,137	0	
Public sector entities	467	467	93		506	506	101		581	581	116		656	656	131	
Multilateral Development Banks	0	0	0		0	0	0		0	0	0		0	0	0	
International Organisations Institutions	102	120	0		0	0	0		0	0	0		0 208	0 179	0	
Corporates	2,126	820	816		2,400	756	753		2,383	856	849		2,376	900	883	
of which: SME	36	25	25		50	38	38		53	40	40		48	30	29	
Retail of which: SME	1	0	0		1	0	0		5	0	0		4	0	0	
NETHERLANDS Secured by mortgages on immovable property	1	1	1		0	0	0		1	1	0		1 1	1	1	
of which: SME	0	0	0		0	0	0		0	0	0		0	0	0	
Exposures in default	48	34	43	3	60	35	47	8	85	60	90	1	89	59	79	6
Items associated with particularly high risk Covered bonds	15	15	84		15	15	3		/9 14	14	118		15	147	15	
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 Other exposures	0	0	0		0	0	0		0	0	0		0	0	0	
Standardised Total <sup>2</sup>	,	J		7	, and the second	· ·		13	0	Ü	Ü	3	· ·	0	Ü	9

(i) 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)
(ii) 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 gener		buriter party excludes triose for	,		,										
								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 <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)																
	Central governments or central banks	0	0	0		0	0	0		0	0	0		0	0	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0		0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0		0	0	0		1 41 1 41	41	0	
	international Organisations	0	0	0		0	0	0		0	0	0		10	0	0	
	Institutions	0	o 0	0		0	0	0		0	0	0		0	0	0	
	Corporates	7,129	6,441	6,425		5,843	5,020	5,018		6,387	5,280	5,270		7,288	6,059	6,059	
	of which: SME	284	126	126		212	63	62		283	94	86		259	98	98	
	Retail	110	21	16		96	21	16		45	4	3		66	7	5	
YMAN ISI ANDS	of which: SME Secured Windows Miles SME	106	21	16		72	21	15		37	4	3		48	5	4	
TITIAN ISLANDS	Secured by mortgages on immovable property	107	107	39		98	98	36		134	134	48		129	129	47	
	of which: SME Exposures in default	0	0	0		0	0	0		0	0	0		0	0	0	
	exposures in defauit (tems associated with particularly high risk	77	71	134	4	166	166	248	5	101	157	235	4	16	12	1/	4
	Covered bonds	90	0	0		0	0	0		1/3	1/3	200		1 0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		l ŏ	0	o o		0	0	0		l ŏ	ő	ő	
	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 <sup>2</sup>				6				7				6				6

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)

(2) 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.



Credit Risk - IRB Approach

												I	RB Approach												
				As of 30/	09/2018					As of 31/	12/2018					As of 31/	03/2019					As of 30/0	06/2019		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original E	xposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposu	re amount	Value adjustments	Original Ex	xposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposu	re amount	Value adjustments	Original E	xposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustmen
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provision
	Central banks and central governments	77,310	0	77,087	4,272	0	5	90,329	0	90,124	3,799	0	5	106,389	0	106,180	4,749	0	0	87,767	0	87,578	4,760	0	
	Institutions	58,795	171	54,860	14,804	209	43	57,669	155	53,747	14,082	208	43	59,792	10	55,728	14,060	10	35	63,014	45	57,979	13,962	60	- 2
	Corporates	240,160	2,238	171,135	74,754	2,101	794	225,761	2,406	159,797	70,393	2,452	742	237,453	2,645	169,661	76,887	2,681	838	232,328	2,829	164,600	75,256	3,120	8.
	Corporates - Of Which: Specialised Lending	8,974	474	8,304	5,530	0	61	8,990	414	8,328	5,560	0	33	10,227	334	9,530 18,231	6,454	0	37	9,793	314	9,103	6,195	0	
	Corporates - Of Which: SME Retail	20,928 267,101	1,025 5,095	18,751	10,949	1,329 5,708	285	19,961	1,030	17,912	10,486	1,345	287	21,129	1,046	18,231	10,605	1,318	264 3,608	20,842	1,375	18,220	10,855	1,940	2
	Retail - Secured on real estate property	170,126	2,103	231,923 167,717	55,680 22,250	1,577	3,559 440	264,495 167,878	5,021 2,096	229,743 165,892	56,111 22,587	5,911 1,536	3,597 436	277,032 176,101	5,056 2,131	239,785 173,482	58,650 24,010	5,907 1,422	3,608	263,792 171,640	4,808 2,041	232,442 168,626	56,416 23,563	5,442 1,439	3,46 44
	Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which: SME	1/0,120	2,103	107,717	22,230	1,3//	440	107,070	2,090	103,092	22,367	1,550	430	1/0,101	2,131	1/3,402	24,010	1,422	443	1/1,040	2,041	100,020	23,303	1,439	4
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	170,126	2,103	167,717	22,250	1,577	440	167,878	2,096	165,892	22,587	1,536	436	176,101	2,131	173,482	24,010	1,422	445	171,640	2,041	168,626	23,563	1,439	44
	Retail - Qualifying Revolving	81,482	1,595	46,998	22,085	2,888	2,460	81,318	1,575	46,865	22,209	3,149	2,542	85,006	1,562	48,583	22,961	3,216	2,563	76,832	1,415	46,774	21,697	2,767	2,42
	Retail - Other Retail	15,494	1,397	17,209	11,346	1,243	659	15,300	1,351	16,986	11,315	1,226	619	15,925	1,364	17,721	11,679	1,269	600	15,320	1,353	17,042	11,157	1,235	59
	Retail - Other Retail - Of Which: SME	8,312	949	10,029	4,391	1,091	77	8,260	945	9,947	4,395	1,081	84	8,586	992	10,384	4,574	1,137	94	8,332	969	10,056	4,439	1,099	9
	Retail - Other Retail - Of Which: non-SME	7,181	448	7,179	6,955	152	582	7,041	406	7,038	6,920	145	535	7,339	372	7,337	7,105	132	506	6,988	384	6,986	6,718	136	50
	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				16,110						14,841						15,815						14,600		
	IRB Total <sup>2</sup>				165,620						159,226						170,160						164,993		

												1	RB Approach												
				As of 30/	09/2018					As of 31,	/12/2018					As of 31/	03/2019					As of 30/	06/2019		
		Original Ex	xposure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustments	Original E	exposure <sup>1</sup>	Exposure	Risk exposu	re amount	Value adjustments	Original E	Exposure <sup>1</sup>	Exposure	Risk exposu	ire amount	Value adjustments	Original E	exposure <sup>1</sup>	Exposure	Risk expos	ire amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	427	0	206	49	0	5	451	0	218	25	0	5	300	0	89	6	0	0	279	0	70	3	0	0
	Institutions	18,304	116	17,808	5,729	137	39	17,110	122	16,853	5,690	148	39	18,655	10	18,242	5,876	10	31	18,725	36	18,030 68,214	5,489	42	18
	Corporates	88,789	1,725	71,863	37,503	1,699	603	85,760	1,861	68,379	36,606	2,043	572	88,403	2,034	71,101	38,834	2,326	641	85,446	2,282	68,214	37,799	2,786	653
	Corporates - Of Which: Specialised Lending	6,566	288	6,180	4,099	0	43	5,998	257	5,553	3,713	0	25	6,594	177	6,102	4,047	0	24	6,587	255	6,102	4,030	0	21
	Corporates - Of Which: SME	20,418	948	18,249	10,597	1,244	261	19,522	909	17,503	10,178	1,201 5,489	261	20,716	951	17,826	10,257	1,164	232	20,540	1,273	17,928	10,646	1,813	229
	Retail	251,107	4,181	217,783	50,980	5,274	2,962	248,685	4,118	215,907	51,588	5,489	3,016	261,316	4,166	226,188	54,254	5,581	3,018	248,254	3,933	219,073	51,366	5,039	2,872
	Retail - Secured on real estate property	160,523	1,363	158,019	19,334	1,261	77	158,577	1,365	156,498	19,786	1,232	77	167,033	1,408	164,322	21,319	1,210	80	162,847	1,334	159,744	20,198	1,150	77
UNITED KINGDOM	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	0
ONLIED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	160,523	1,363	158,019	19,334	1,261	77	158,577	1,365	156,498	19,786	1,232 3,033	77	167,033	1,408	164,322	21,319	1,210	80	162,847	1,334	159,744 42,291	20,198	1,150	77
	Retail - Qualifying Revolving	75,095	1,421	42,560	20,301	2,770	2,225	74,840	1,403	42,455	20,511		2,320	78,396	1,395	44,182	21,282	3,104	2,338	70,092	1,248	42,291	20,014	2,656	2,199
	Retail - Other Retail	15,489	1,397	17,204	11,344	1,243	659	15,268	1,350	16,953	11,292	1,225	619	15,888	1,363	17,684	11,652	1,267	600	15,315	1,352	17,037	11,154	1,234	595
	Retail - Other Retail - Of Which: SME	8,308	949	10,024	4,389	1,091	77	8,255	944	9,943	4,393	1,079	84	8,581	991	10,379	4,571	1,135	94	8,328	968	10,052	4,436	1,097	91
	Retail - Other Retail - Of Which: non-SME	7,181	448	7,179	6,955	152	582	7,013	406	7,011	6,899	145	535	7,307	372	7,305	7,081	132	506	6,988	384	6,986	6,718	136	504
	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
	Other non credit-obligation assets																								
	IRB Total			e value, is reported																					

As of 30/09/2018 As of 31/12/2018 As of 31/03/2019 As of 30/06/2019 Value adjustment and provisions Value adjustments and provisions Value adjustments and provisions Of which: Of which: defaulted Of which: defaulted Of which: Of which: Of which: defaulted Of which: defaulted Of which: 44,708 11,891 97,199 800 44,708 9,607 57,891 800 45,912 9,364 56,235 1,402 34,401 12,963 97,205 1,538 34,401 9,718 59,120 1,538 1,200 2,147 22,268 1,570 1,165 2,427 22,433 1,237 2,845 20,835 718 2,402 20,444 1,058 11,470 97,473 2,000 11,775 93,214 1,402 etail 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 - Qualifying Revolving
Retail - Other Retail - Of Which: SME
Retail - Other Retail - Of Which: SME
Retail - Other Retail - Of Which: non-SME UNITED STATES

										IRB Approach									
		As of 30	0/09/2018					As of 31/	12/2018			As of 31/0	03/2019				As of 30	06/2019	
	Original Exposur	Exposure Value <sup>1</sup>	Risk exposur	ire amount	Value adjustments	Original E	xposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	re amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments
(min EUR, %	Of w defa	nich:		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>-</sup>	Of which: defaulted	and provisions	Of which: defaulted	- Value		Of which: defaulted	and provisions	Of which: defaulted	- Value <sup>-</sup>	Of which: defaulted	and provisions
Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate proper Retail - Secured on real estate property Retail - Jecured on real estate property Retail - Jecured on real estate property Retail - Outer Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SN Equity Other non credit-obligation assets IRB Total	0 5,148 4,954 6 0 2 2 2 0 Of Which: SME 0 0 0 0 0 0 0 0 0	0		0 0 7 0 0 0 0 0 0 0 0	0 0 8 0 0 0 0 0 0 0	0 5,335 5,307 0 0 2 2 2 0 0 0 0	0 0 13 0 0 0 0 0 0 0	0 4,986 3,427 0 0 2 2 0 0 0 0	0 0 0 828 0 896 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 8 0 0 0 0 0 0 0 0 0	633 0 5,467 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	633 5,148 3,721 0 0 2 2 2 0 0 0 0 0	25 769 1,224 0 0 0 0 0 0 0 0 0 0	0 0 7 0 0 0 0 0 0 0	0 0 8 0 0 0 0 0 0 0	31 0 5,828 0 6,024 0 0 0 0 0 2 2 0 0 0 2 2 0 0 0 0 0 0 0 0	31 5,464 4,012 0 0 2 2 2 0 0 0 0	3 883 0 1,123 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1 0 0 0 0 0 0 0 0

(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	1								
			As of 30	/09/2018					As of 31/	12/2018			As of 31/	03/2019				As of 30	06/2019	
		Original Exposure <sup>1</sup>	Exposure	Risk exposi	ure amount	Value adjustments	Original E	exposure <sup>1</sup>	Exposure	Risk exposure amo	unt Value adjustments	Original Exposure <sup>1</sup>	Exposure	Risk exposu	re amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure	Risk exposure amou	nt Value adjustments
	(min EUR, %)	Of which defaulte			Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>	Of w defa		Of which: defaulted	- Value <sup>1</sup>		Of which: defaulted	and provisions	Of which: defaulted	- Value <sup>1</sup>	Of whic default	
	Central banks and central governments	0	0 0	0	0	0	5,689	0	5,689	156	0 0	15,685	15,685	462	0	0	14,388 0	14,388	451	0 0
	Institutions Corporates	2,728 5,691	0 2,687 42 4,075	522 1,158	0	1	2,752 4,071	1	2,710 2,684	529 734	1 2	3,279 ( 4,868 40	3,214	674 1,433	0	1	4,110 0 4,568 4	4,068 3,257	759 1,345	0 1 1
	Corporates - Of Which: Specialised Lending	5,091	42 4,0/5	1,158	0	1	4,0/1	42	2,084	734	0 1	4,868 40	3,4/5	1,433	0	1	4,568 4	3,25/	1,345	0 2
	Corporates - Of Which: SME	0	0 0	0	0	0	0	12	ó	0	0 0	0 70	0	0	0	١	7 7	0	0	0 0
	Retail	6,389	73 4,440	1,784	118	234	6,507	172	4,440	1,720	116 222	6,645 167	7 4,435	1,703	112	225	6.743 167	4,486	1,683	112 229
	Retail - Secured on real estate property	2	0 2	0	0	0	3	0	3	0	0 0	3 (	3	0	0	0	3 0	3	0	0 0
CEDMANN	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 0
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	2	0 2	0	0	0	3	0	3	0	0 0	3 (	3	0	0	0	3 0	3	0	0 0
	Retail - Qualifying Revolving	6,387	73 4,437	1,783	118	234	6,477	172	4,409	1,699	116 222	6,610 167	7 4,400	1,679	112	225	6,740 167	4,483	1,682	112 229
	Retail - Other Retail	0	0 0	0	0	0	28	0	28	21	0 0	32	32	24	0	0	0 0	0	0	0 0
	Retail - Other Retail - 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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	28	0	28	21	0 0	32	32	24	0	0	0 0	1 0	0	0   0
	Equity Other non credit-obligation assets	0	0	0	0	0	0	U	0	0	0 0	U	0	0	0	0	U U	0	U	0 0
	IRB Total																			
	IKD TOLAI	(1) Original exposure unlike Eve																		

(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 3	0/06/2019	
		Original Exposure <sup>1</sup>	Exposure	Risk exposure am	adjustmen	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure	Risk exposure	e amount	Value adjustments	Original Exposure	Exposure Value <sup>1</sup>	Risk exposure amount	adjustments
	(min EUR, %)	Of which: defaulted	- Value <sup>1</sup>		which: provision	s	Of which: defaulted	- Value*	Of which: defaulted	and provisions	Of which: defaulted	- Value <sup>1</sup>		Of which: defaulted	and provisions	Of wh defau	ch:	Of which: defaulted	
	Central banks and central governments	15,800 0	15,800	572	0	0 17,992	0	17,992	518 0	0	25,973 0	25,973	772	0	0	16,194	0 16,194	525 (	0 0
	Institutions Corporates	1,335 0 1,651 0	1,327 1,114	159 212	0	0 1,823 0 1,467	0	1,816	226 0 193 0	0	1,413 0 1,502 0	1,413 1,010	172 205	0	0	2,260 1,630	0 2,258 0 1,089	277 (	0
	Corporates - Of Which: Specialised Lending	1,651	1,114	0	0	0 1,407	0	942	193 0	0	1,502	1,010	0	0	0	0.030	0 1,009	200	ا ا
	Corporates - Of Which: SME	0 0	ő	ő	ő	0 0	ő	o o	0 0	ő	0 0	0	ő	ő	ő	o l	0 0	i o o	ó l
	Retail	7 0	7	2	1	0 7	0	7	2 1	0	8 0	8	2	1	0	8	0 8	2	1
	Retail - Secured on real estate property	7 0	7	2	1	0 7	0	7	2 1	0	8 0	8	2	1	0	8	0 8	2	1
SWITZERLAND	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	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-SME	7 0	7	2	1	0 7	0	7	2 1	0	8 0	8	2	1	0	8	0 8	2 1	1
	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	3
	Retail - Other Retail  Retail - Other Retail - 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	J
	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		7
	Fauity		0	0	0	0 0	0	0	0 0	0		0	0	0	0	0	0 0		0
	Other non credit-obligation assets	- J		0	ŭ	Ĭ		Ů	, , ,		, , ,	Ů		Ů	Ů	0	Ĭ	, and the second	
	IRB Total																		
•		(1) Original exposure, unlike Exposi	ure value, is reported	before taking into account	any effect due to credit	conversion factors or	credit risk mitigatio	n techniques (e.g. s	substitution effects).									•	

									IRB Approach									
	As of 3	0/09/2018					As of 31/	12/2018			As of 31/0	03/2019				As of 30,	/06/2019	
Original Expo	Exposure	Risk expos	sure amount	Value adjustments	Original I	exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments
	which:		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		Of which: defaulted	and provisions
5,216   7,392   3,290   cdalised Lending   0   1   0   0   0   0   0   0   0   0	0 5,21 0 7,01 0 3,10 0 0 0 0 0 0 0 0 0 0 0 0	1 1,507	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	9,781 4,789 2,120 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	9,781 4,402 1,967 0 0 0 0 0 0 0 0	991 0 922 0 571 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	8,223 0 6,285 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8,223 5,883 2,476 0 0 0 0 0 0 0 0 0 0	838 1,090 708 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	11,106 0 4,721 0 2,340 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11,106 4,341 2,216 0 0 0 0 0 0 0 0 0 0	1,205 0 868 0 469 0 0 0 0 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) 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 Approacl	ı									
			As of 30	/09/2018					As of 31/	12/2018			As of 31,	03/2019				As o	30/06/2019		
		Original Exposure	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustments	Original E	xposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amo	adjustments	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposi	ure amount	Value adjustments	Original Expo	sure <sup>1</sup> Expos	re .	sure amount	Value adjustments
	(mln EUR, %)	Of whi defaul	h:		Of which: defaulted	and provisions		Of which: defaulted	value	Of w defa		Of which: defaulted			Of which: defaulted	and provisions		which: efaulted		Of which: defaulted	provisions
ITALY	Central banks and central governments Institutions Corporates 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: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Outlifying Revolving Retail - Other Retail Retail - Other Retail Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets	12 227 1,230 9 0 9,580 9,580	0 12 0 227 16 761 9 9 0 0 0 738 9,676 0 0 0 0 0 0 0 0 0 0 0 0 0	2 147 602 0 0 2,911 2,911 0 0 2,911 0 0 0	0 0 4 0 0 314 314 0 314 0 0 0 0	0 0 5 0 0 362 362 0 362 0 0	8 184 925 0 0 9,277 0 9,277 0 0 0 0	0 0 7 0 0 729 729 0 729 0 0		2 129 302 0 0 2,796 2,796 0 2,796 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	69 261 936 0 0 9,043 72 0 0 9,043 72 0 0 0 0	0 9,135 0 0	21 170 297 0 0 2,685 2,685 0 2,685 0 0 0	0 0 3 0 0 2111 211 0 2111 0 0 0	0 0 3 0 0 363 363 0 363 0 0 0	27 256 930 0 0 8,769 8,769 0 8,769 0 0	6 0 0 705 8,705 8	27 9 251 175 252 271 0 0 0 0 0 557 3,360 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 3 0 0 287 287 0 287 0 0 0 0	0 0 3 0 0 363 363 0 363 0 0 0

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 <sup>1</sup> Of which:	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and		Exposure <sup>1</sup> Of which:	Exposure Value <sup>1</sup>	Risk exposure amount  Of which:	Value adjustments and	Original Exposure <sup>1</sup> Of which:	Exposure Value <sup>1</sup>	Risk exposure am	adjustments and	Original Exposure <sup>1</sup> Of which:	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and
(min EUR, %)	defaulted			Of which: defaulted	provisions		defaulted		defaulted	provisions	defaulted		defa	hich: provisions ulted	defaulted		Of which: defaulted	provisions
Central banks and central governments Institutions Corporates 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: non-SMI Retail - Secured on real estate property - Of Which: non-SMI Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets IRB Total	0 628 5,330 1 112 0 0 0 0 0 0 0 0 0	0 0 0 0 529 55 4,549 56 97 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 65 1,005 58 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1,134 4,597 0 11 1 0 0 0 0 0	0 0 15 15 0 0 0 0 0 0	0 1,068 3,795 94 0 1 1 1 0 0 0 0 0	0 0 0 132 0	0 0 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 376 0 0 5,729 15 111 15 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0	0 307 4,878 98 0 1 1 1 0 0 0 0	0 48 1,258 54 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 451 0 451 1 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 451 3,642 89 0 1 1 1 0 0 0 0 0	0 0 0 0 1,040 0 0 1,040 0 0 0 0 0 0 0 0 0 0 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 0

(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 31/0	03/2019				As of 30	/06/2019	
	Original Exposure <sup>1</sup>	Exposure	Risk exposure an	adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments
(min EUR, %)	Of which: defaulted			which: provisions faulted		Of which: defaulted	- value-	Of which: defaulted	and provisions	Of which: defaulted	- Value		Of which: defaulted	and provisions	Of which: defaulted		Of which: defaulted	and provisions
Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: S Retail - Secured on real estate property - Of Which: S Retail - Secured on real estate property - Of Which: S Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets IRB Total	24 962 6,686 14 0 1 1	0 24 979 0 4,996 0 14 0 0 1 1 0 0 0 1 0 0 0 0 0 0 0 0 0	4 147 3,028 10 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1,153 5,148 14 0 1 1 0 1 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 1,119 3,695 14 0 1 1 0 0 0 0 0	0 0 150 0 150 0 150 0 0 150 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 1,389 0 0 1,389 0 0 5,424 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1,349 3,807 15 0 1 1 0 0 0 0	0 160 1,422 7 0 0 0 0 0 0	0 0 15 0 0 0 0 0 0 0 0 0	0 0 2 0 0 0 0 0 0 0 0	9 0 1,651 0 5,323 1 14 0 0 0 1 0 0 1 0 0 0 0 1 0 0 0 0 0 0 0 0	9 1,619 3,713 14 0 1 1 0 0 0 0 0 0	0 0 172 0 1752 1,527 8 1,527 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 6 0 0 0 0 0 0 0

(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 <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposu	ıre amount	Value adjustments	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments
	(min EUR, %)	Of which: defaulted	value		Of which: defaulted	and provisions		Of which: defaulted	value	Of which: defaulted	provisions	Of which: defaulted	value		Of which: defaulted	and provisions	Of which: defaulted	value	Of which: defaulted	provisions
CAYMAN ISLANDS	Central banks and central governments Institutions Corporates Corporates Corporates - Of Which: Specialised Lending Corporates - 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: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets IRB Total	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 4 1,745 0 0 1 0 0 0 0 0 0 0 0 0 0	0 2 839 0 3 3 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 6 1,178 0 1 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 6 872 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 5 0 0 0 0 0 0 0	0 0 0 16 0 1,445 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 16 1,105 0 1 0 0 0 0 0 0	0 7 577 0 3 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 3 0 0 0 0 0 0 0	0 0 12 0 1.651 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 12 1,153 0 1 0 0 0 0 0 0 0 0	0 0 0 5 93 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 0 0 0

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).



General governments exposures by country of the counterparty

							As of 31/12/2018							
				On balance sh	eet.	Direc	t exposures		Derivat	ives		Off hala	nce sheet	
	(mln EUR)			On balance si	leet				Deliva	.1763			heet exposures	
								Derivatives with pos	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 [	Austria	347 0 0 0 0 103 0	210 0 0 0 0 103 0	347 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 103 0	0 0 0 0 0	15 0 0 0 0 0 0 0	77 0 0 0 0 0 0	20 0 0 0 0 0	57 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 [	Belgium	817 0 0 0 51 866 1,151 2,884	397 0 0 0 51 866 1,151 <b>2,464</b>	659 0 0 0 0	0 0 0 0 0	0 0 0 0 51 866 1.151	158 0 0	138 0 0 0 0 0	326 0 0 0 0 0	311 0 0 0 0 0 0 0 311	701 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	
[ 0 - 3M [	Bulgaria	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 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 [	Cyprus	5 0 0 0 0 0 0	2 0 0 0 0 0 0 0	5 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 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 [	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Denmark	123 0 0 0 0 0 0 0	100 0 0 0 0 0 0 0	123 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	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	Estonia	A	100	113			·					J	J	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Finland	248 0 0 0 0 0 399 0 <b>648</b>	0 0 0 0 0 399 0 3 <b>99</b>	248 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 399 0	0 0 0 0 0	120 0 0 0 0 0 0 0	2,684 0 0 0 0 0 0 0	93 0 0 0 0 0 0	979 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	France	1,681 796 203 380 56 1,976 624 <b>5.717</b>	284 796 203 380 56 1,976 624	1,557 0 0 0 0 0 0 0	0 0 0 0 0	0 454 105 355 56 1,976 624	124 342 98 24 0 0	71 0 0 0 0 0	1,660 0 0 0 0 0	130 0 0 0 0 0 0	1,343 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[ [3Y-5Y[ [10Y-more	Germany	3,717 1,855 110 153 22 156 1,818 0 4,114	626 110 153 22 156 1,818	1,279 0 0 0 0 0	0 0 0 0 0	0 110 153 22 156 1,818	577 0 0 0 0	2,720 0 0 0 0 0	11,161 0 0 0 0 0	1,039 0 0 0 0 0 0	13,319 0 0 0 0 0	662 0 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 EUR)			On balance sl	heet		•		Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
			T-1-1i					Derivatives with po	sitive fair value	Derivatives witl	n negative fair value			Risk weighted
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	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 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	61 0 0 0 0 0 0	416 0 0 0 0 0 0 416	0 0 0 0 0 0	0 0 0 0 0 0	6
[ 0 - 3M [	Greece	32 0 0 0 0 0 0 0 0 0	14 0 0 0 0 0 0 0	32 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 2	501 0 0 0 0 0 0 0 50	3 0 0 0 0	1,502 0 0 0 0 0	0 0 0 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 [	Hungary	27 0 0 0 0 0 0 0 0	6 0 0 0 0	21 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0	6 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	6 0 0 0 0 0	761 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	Ireland	477 0 0 0 0 0 0 0 0 0 305 355	0 0 0 0 0 0 0 305	47 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 305	0 0 0 0	54 0 0 0 0 0	1,219 0 0 0 0 0	1 0 0 0 0 0	227 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	
[0 - 3M] [3M - 1Y] [117 - 2Y] [27 - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Italy	1,553 25 490 748 0 1,767	0 25 490 748 0 1,767	1,553 0 0 0 0	0 0 0 0 0	0 0 0 0 1,767	0 25 490 748 0 0	2,135 0 0 0 0 0 0	5,462 0 0 0 0 0	222 0 0 0 0 0	1,190 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 [ [10Y - more Total	Latvia	4,584 0 0 0 0 0 0 0	0 0 0 0 0	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	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	
Total [ 0 - 3M [	Lithuania	0 6 0 0 0 0 0 0	4 0 0 0 0 0 0	0 2 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 0	0 0 0 0 0	33 0 0 0 0 0	319 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	
Total  [ 0 - 3M [	Luxembourg	6 3899 0 0 0 0 0 0 369 565 92 1,415	116 0 0 0 369 565	389 0 0 0 0	0 0 0 0 0	0 0 0 0 369 565	0 0 0	112 0 0 0 0 0 0	3,069 0 0 0 0 0	0 0 0 0 0	319 10 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							
				On balance sl	heet	Direc	ct exposures		Derivat	tives		Off balar	nce sheet	
	(mln EUR)			On Dalance Si	lieet				Deliva	uves				
								Downstives with me	itivo fair valvo	Double at the second	magnitiva fair value	Off-balance sh	neet exposures	
								Derivatives with pos	itive 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 [	Malta													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands	600 0 0 0 0 505 0	248 0 0 0 0 505 0 7 <b>53</b>	352 0 0 0 0 0 0 0 0 352	0 0 0 0 0	0 0 0 0 0 505 0	248 0 0 0 0 0 0 0 0	2 0 0 0 0 0 0	440 0 0 0 0 0 0 0	245 0 0 0 0 0 0 245	3,195 0 0 0 0 0 0 0 3,195	0 0 0 0 0	0 0 0 0 0 0	0
[ 0 - 3M [	Poland	29 0 0 0 0 0 0	5 0 0 0 0 0 0	29 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 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	289 0 0 0 0 0 0 0	40 0 0 0 0 0	289 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	11 0 0 0 0 0 0 0	101 0 0 0 0 0	1 0 0 0 0 0	263 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	7
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Romania	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	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	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovakia	51 0 0 0 0 0 0 0 0 0	25 0 0 0 0	31 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	19 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	25 0 0 0 0 0 0 0	459 0 0 0 0 0	0 0 0 0	0 0 0 0	
[ 0 - 3M [	Slovenia	90 0 0 0 0 0	72 0 0 0 0 0	18 0 0 0 0 0	0	0 0 0 0 0	72 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	71 0 0 0 0 0	368 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	691 0 0 0 0 251 1,947 0	8 0 0 251 1,947 0 2,206	691 0 0 0 0	0 0 0 0 0	0 0 0 0 251 1,947	0 0 0 0 0	17 0 0 0 0 0 0 0 0	95 0 0 0 0 0	4 0 0 0 0 0	25 0 0 0 0	0 0 0 0 0	0 0 0 0 0	
0 - 3M	Sweden	420 0 0 0 453 0 147	344 0 0 0 453 0 147	91 0 0 0 0 0	0 0 0 0	0 0 0 453 0 147	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	30 0 0 0 0	170 0 0 0 0 0	0 0 0 0	0 0 0 0 0	
0 - 3M       3M - 1Y	United Kingdom	1,020 7,491 5,208 3,762 348 189 3,448 8,908 29,354	944 4,023 5,208 3,762 348 189 3,448 8,908 25,885	7,052 0 0 0 0 0	0 728 3,581 0 0	335 3,995 177 343 179 3,414	105 485 4 4 5 10 34 7,184 7,7826	2 0 0 0	17 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	167 48 3 3 0 1	0 0 0 0 0	



General governments exposures by country of the counterparty

							As of 31/12/2018							
						Dire	ct exposures					2011		
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			
														Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial											exposure amount
		derivative illiancial assets	assets (net of short positions)		of which, Financial cooks	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[ 0 - 3M [		0 0 0	0 0 0	0 0 0	0 0 0	0 0	0 0 0	0 0 0	0 0	0 0 0	0 0 0	0 0 0	0 0 0	
15Y - 10Y	Iceland	0	0	0	0	0	0	0	0	0 0 0	0 0	0 0 0	0	
[10Y - more Total [ 0 - 3M [ [ 3M - 1Y [		Ö	ő	0	ŏ	ő	ő	0	0	0	0	0	0	0
[ 0 - 3M [	Liechtenstein													
[5Y - 10Y [ [10Y - more Total		0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [	Manager	0 0 0	0	0 0 0	0	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	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 - 3M [		7 0	7 0	1 0 0	0 0 0	0 0 0	<b>0</b> 6 0	0 0 0	0 0 0	6 0	115 0	0 0 0	0 0 0	0
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [	Australia	0 0 0 314	0 0 314	0 0	0	0 0 0 314	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 [		314 129 <b>449</b> 177	314 129 <b>449</b> 171	0 <b>1</b> 145	0 <b>0</b>	314 129 <b>442</b>	0 <b>6</b> 31	0 0 125	0 0 3,287	0 <b>6</b> 66	0 115 1,871	0 0 0	0 0 0	66
[ 1Y - 2Y [ [ 2Y - 3Y [	Canada	0 0 19 490	0 0 19 490	0	0	0 0 19 490 97	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		97 97 0 <b>783</b>	97 0 <b>778</b>	0 0 145	0	0	0 0 31	0 0 125	0 0 3,287	0 0 0	0 0 1,871	0 0 0	0 0 0	150
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [ [10Y - more	Hong Kong													
Total [ 0 - 3M [ [ 3M - 1Y [		1,349 0	9	1,343 0	0	0 0	0 0	22 0	1,042 0	0	0	0 0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [	Japan	0 0 0	0 0 0	0 0 0	0 0 0	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 [ 0 - 3M [		0 0 1,349	0 0 9	0 0 1,343	0 0 <b>0</b>	0 0	0 0 0	0 0 22		0 0 <b>0</b>		0 0	0 0 <b>0</b>	56
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		20,548 20,548 1,276 3,783 744 1,224 6,503 2,340	16,934 1,276 3,783 744 1,224 6,503 2,340 <b>32,803</b>	20,312 0 0	0	236 1,276 3,608 744	0 0 175 0	78 0 0	592 0 0	0 0 0	185 0 0	265 286 879 513 39	0 0 0	
[3Y - 5Y [ [5Y - 10Y [ [10Y - more Total	u.s.	1,224 6,503 2,340	1,224 6,503 2,340	0 0 0	0 0 0	3,608 744 1,224 3,629 2,183	0 2,873 156	0 0 0	0 0 0	0 0 0	0 0 0	0	0 0 0	
[ 0 - 3M [ [ 3M - 1Y [		<b>36,418</b> 57 0	<b>32,803</b> 49 0	<b>20,312</b> 24 0	<b>0</b>	12,901 0	3,204 0 0	<b>78</b> 0 0	<b>592</b> 57 0	63 1 0	321 0	1,984 0 0	0 0 0	801
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [	China	0	0 0 0	0	0 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		57 0	0 49	0 24 0	0 0	0	0 0 0	0 0 109	0 <b>57</b> 10,781	0 1 221	0 321 22,851	0 0	0 0 0	12
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [	Switzerland	12 88 154	12 88 154	0 0 0	0 0 0	12 88 154	0 0 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		0 0 0 255	0 0 0 <b>255</b>	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0 <b>109</b>	0 0 0 10,781	0 0 0 <b>221</b>	0 0 0 22,851	0 0 0	0 0 0	14



General governments exposures by country of the counterparty

Barclays Plc

							Dai Clays Pic							
							As of 31/12/2018							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off bala	nce sheet	
												Off balance of		
												Off-balance s	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
						<u> </u>	I		T					Risk weighted
Burthard Makes the	Country ( Barrier	Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
Residual Maturity	Country / Region	derivative financial assets	assets (net of short positions)											
			poonion)	6 111 51 11	of which: Financial assets	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		436 0	0	429 0	0	0	7 0	5 0	0	14 0	244 0	0 0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [	Other advanced economies	12 70	12 70	0	0 0	12 70	0	0	0	0	0 0	0	0	
[3Y - 5Y [ [5Y - 10Y [	non EEA	8 0	8 0	0	0	8	0	0	0	0	0	0	0	
[10Y - more Total		526 173	472	429 173	<b>0</b>	90	7	5 0	0	14 0	244	0 0	0 0	10
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		0 0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [	Other Central and eastern Europe countries non EEA	0	0	0 0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total		0 0 173	0 0	0 0 <b>173</b>	0	0	0	0	0	0 0	0	0 0	0	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		16 0	14 0	16 0	0	0	0	34 0	0 0	6 0	1,597 0	0	0	,
[ 2Y - 3Y [	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [	Findic Edst	141 30	141 30	0	0	0	141 30	0	0	0	0	0 438	0	
[10Y - more Total	_	187 683	185 511	16 661	<b>0</b>	0	171 22	34 73	0	6 52	1,597 198	0 438	<b>0</b>	32
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		0 0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [	Latin America and the Caribbean	0 0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total	_	0 0	0 0	0	0	0	0 0 22	0 0	0 0	0	0 0 198	0	0	2
[ 0 - 3M [ [ 3M - 1Y [		683 236	511 175	236 0	0	0	0	73 0	0	52 0 0	0	0 0 0	0	2
[ 1Y - 2Y [	46.1	127 0	127 0	0	0	0	127 0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [	Africa	0	0	0	0	0	0	0	0 0	0	0	0	0	
[10Y - more		0 363	0 <b>302</b>		0 <b>0</b>	0	0 127		0	0 0		0 <b>0</b>	0 <b>0</b>	8
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		316 112 268	188 112 268	316 0	0	0 0 212	0 112 56	13	564	7	179 0	0	0	
[ 2Y - 3Y [	Others	12	268 12 140	0	0	12 12 140	56	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [		140	140	0	0	140	0	0	0	0	0	0	0	
[10Y - more	4	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 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: Albania, Bosnia and Herzegovina; PYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Dijabout, 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, Cnogo, 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.



General governments exposures by country of the counterparty

							As of 30/06/2019							
						Direc	ct exposures							
	(mln EUR)			On balance sh	neet	<u> </u>	et exposures		Derivat	tives		Off bala	nce sheet	
	(Hilli Edit)													
												Off-balance s	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
														Risk weighted
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
Residual Maturity	Country / Region	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	Of Willett. I illufficial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Trovisions	
				held for trading	through profit or loss	comprehensive income	amortised cost	carrying amount	Notional amount	carrying amount	Notional amount			
[ 0 - 3M [ [ 3M - 1Y [		605 0	448 0	605	0	0	0 0	16 0	77 0	23	57 0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [	Austria	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [ [10Y - more		403 0	403	0	0	403 0	0	0	0	0	0	0	0	
Total		1,008 1,155	851 417					16 153	77 325	23 355	57 549	<b>0</b>	0	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [	Belgium	0 0 0	0 0 0	0	0 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		52 1,080 1,514 3,801	52 1,080 1,514 <b>3,063</b>	0 0 0	0 0 0	52 1,080 1,514 <b>2,646</b>	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 [		3,801	3,063	968	0	2,646	187	153	325	355	549	0	0	0
[ 1Y - 2Y [	Bulgaria													
[3Y - 5Y [ [5Y - 10Y [ [10Y - more Total														
[ 0 - 3M [		32 0 0	24 0 0	32 0	0	0	0	0	0	0 0	0	0 0	0	
[ 2Y - 3Y [ [ 3Y - 5Y [	Cyprus	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total		0 32	0 24	0 32	0	0	0	0	0	0 <b>0</b>	0	0	0	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [														
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [ [10Y - more Total	Czech Republic													
[10Y - more Total [ 0 - 3M [ [ 3M - 1Y [		206	185	206	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	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 0 0	
[3Y - 5Y [ [5Y - 10Y [ [10Y - more Total	Delillark	0 0 0	0 0 0	0 0 0	0 0 0	0 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 [		206	185	206	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	Estonia													
[5Y - 10Y [ [10Y - more Total														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		190 0	86 0	190 0	0	0	0	105 0	1,581 0	78 0	1,737 0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [	Finland	0 0 28 477	0 0 28	0	0	0 0 28	0	0	0	0	0	0	0	
[5Y - 10Y [ [10Y - more Total		149 <b>844</b>	477 149 <b>740</b>			28 477 149 <b>654</b>		0 0 <b>105</b>		0 0 <b>78</b>			0 0	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		3,644 121 795	349 121 795 146 494 1,353	3,397 0 0	0 0 0	11 57 515 115 494 1,353	236 65 280	85 0 0	1,655 0 0	146 0 0	1,339 0 0	0 0 0	0 0 0	
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [	France	121 795 146 494 1,353	146 494 1,353	0 0 0	0 0 0	115 494 1,353	31 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	
[10Y - more Total		873 <b>7.426</b>	8/3 <b>4,131</b>	0 <b>3,397</b> 1,146	0 <b>0</b> 0	8/3 3,418	0 <b>612</b> 748	0 <b>85</b> 4,546	0 <b>1,655</b> 14,295	0 146 1,223	0 <b>1,339</b> 14,527	0 0	0 0	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [		1,938 102 50 303 84	855 102 50 303 84	0	0	44 102 50 303 84 2,389 403 <b>3,376</b>	0	0	0 0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [	Germany	303 84 2,389 403	303 84 2,389 403 <b>4,186</b>	0	0	2,389	0	0	0	0	0 0	0	0	
[10Y - more Total	1	5,269	403 <b>4,186</b>	1,146	0	403 3,376	748	4,546	14,295	1,223	14,527	0	0	0



General governments exposures by country of the counterparty

		As of 30/06/2019													
						Dire	ct exposures								
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet		
												Off-balance sh	eet exposures		
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted	
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	exposure amount	
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Croatia	26 0 0 0 0 0 0	23 0 0 0 0 0	26 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	76 0 0 0 0 0	415 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0		
Total [ 0 - 3M [	Greece	26 70 0 0 0 0	23 44 0 0 0 0	26 70 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	96 0 0 0 0	3,994 0 0 0 0	76 4 0 0 0 0	415 499 0 0 0 0	0 0 0 0 0	0 0 0 0 0	2	
Total  [0 - 3M [ [3M - 1Y [ [1Y - 2Y [ [2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [ [10Y - more Total	Hungary	70 37 0 0 0 0 0	19 0 0 0 0 0	18 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	19 0 0 0 0 0 0	96 0 0 0 0 0	0 0 0 0 0	0 4 21 0 0 0 0 0	349 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	Ireland	37 252 0 0 0 0 108 302 662	93 0 0 0	219 0 0 0	0 0 0 0	0 0 0 0 0 108 302	33 0 0 0	0 50 0 0 0 0 0 0	1,138 0 0 0 0 0	21 0 0 0 0 0 0 0	227 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0		
[ 0 - 3M [	Italy	3,799 0 1,600 0 1,869 0 7,269	0 0,600 0 0 1,869	3,799 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 1,869	0 0 1,600 0 0 0	2,539 0 0 0 0 0 0 2,539		333 0 0 0 0 0 0 0	1,165 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	1	
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Latvia	8 0 0 0 0 0 0 0 8	8 8 0 0 0 0 0 0 0 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 0 0 0 0	0 0 0 0 0 0	16 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 - 3M [	Lithuania	117 0 0 0 0 0 0 0 0 17	117 0 0 0 0 0 0 0 0 17	4 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	0 0 0 0 0 0	0 0 0 0 0 0	44 0 0 0 0 0 0 44	318 0 0 0 0 0 0 318	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	Luxembourg	484 0 0 0 375 161 423 <b>1,442</b>	485 0 0 0 375 161 423 <b>1,443</b>	0 0 0 0	0 0 0 0 0	0 0 0 0 375 161 423 <b>958</b>	3 0 0 0 0 0 0	673 0 0 0 0 0 0	3,060 0 0 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								,						
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands	481 0 0 0 513 170 417 <b>1,581</b>	330 0 0 0 513 170 417 <b>1,430</b>	314 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 513 170 417 <b>1,099</b>	168 0 0 0 0 0 0 0	1 0 0 0 0 0 0 0	1,580 0 0 0 0 0 0 0	150 0 0 0 0 0 0	1,048 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 30/06/2019 Direct exposures													
						Dire	ct exposures								
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet		
								Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance s	heet exposures	Dick wainbted	
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	73 0 0 0 0 0 0 0 0 73			0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 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	Portugal	350 0 0 0 639 0 0	136 0 0 0 0 639 0 0 774	350 0 0 0 0 0 0 350	0 0 0 0 0	0 0 0 0 580 0 0	0 0 0 0 0 58 0 0	8 0 0 0 0 0 0 8	165 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	58	
[ 0 - 3M [	Romania	20 0 0 0 0 0 0 0	100 0 0 0 0 0 0 0 0	20 0 0 0 0 0 0 20	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	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	57 0 0 0 0 0 0 0 57	49 0 0 0 0 0 0 49	17 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	40 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	39 0 0 0 0 0 39	458 0 0 0 0 0 0 458	0 0 0 0 0 0	0 0 0 0 0 0	0	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [SY-10Y] [10Y-more	Slovenia	25 0 0 0 0 0 0	9 0 0 0 0 0	25 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 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 [	Spain	1,781 408 50 0 0 2,973 837 <b>6,050</b>	50 0 0	0	0 0 0 0 0 0	0 0 0 0 2,973 837 <b>3,810</b>	0 408 50 0 0 0 0 459	19 0 0 0 0 0 0	95 0 0 0 0 0	6 0 0 0 0 0 0	25 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0	
[ 0 - 3M [	Sweden	138 0 0 0 180 339 114	31 0 0 0 180 339 114	138 0 0 0 0	0 0 0 0 0	0 0 0 0 180 339 114 <b>634</b>	0 0 0	0 0 0 0 0 0	0 0 0 0 0	38 0 0 0 0 0 0	165 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 ] [SY - 10Y ] [10Y - more	United Kingdom	8,583 11,588 718 3 4,028 4,183 10,226 39,329	5,489 11,588 718 3 4,028	7,841 0 0	0 5,143 0 0 0 0	674 2,221 341 0 2,299 4,151 2,567	68 4,225 377 3	1 0 0 0 0 0 0 0	5 0 0 0 0	0 0 0 0 0 0	0 0 0 0	253 279 24 3 0 1 0	0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [SY-10Y] [10Y-more	Iceland	1 0 0 0 0 0 0 0 0	1 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 0 0	0 0 0 0 0	0 0 0 0 0		



General governments exposures by country of the counterparty

		As of 30/06/2019													
						Dire	ct exposures								
	(mln EUR)			On balance st	neet				Derivat	tives		Off balan	ce sheet		
				Derivatives with positive fair value							negative fair value	Off-balance sh	eet 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 [	Liechtenstein														
[ 0 - 3M [	Norway														
[ 0 - 3M [	Australia	4 0 0 0 0 0 255 446 <b>705</b>	4 0 0 0 0 0 255 446 <b>705</b>	1 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 255 446	3 0 0 0 0 0	0 0 0 0 0 0		3 0 0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	106	
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada	98 0 0 37 261 650 69	98 0 0 37 261 650 69 1,114	4 0 0 0 0 0 0	0 0 0 0 0	0 0 0 37 261 650 69 <b>1,016</b>	94 0 0 0 0 0 0	30 0 0 0 0 0 30	3,698 0 0 0 0 0 0 0 3,698	80 0 0 0 0 0	4,055 0 0 0 0 0 4,055	0 0 0 0 0 0	0 0 0 0 0 0	244	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Hong Kong														
[ 0 - 3M [	Japan	2,017 0 0 0 0 0 0 0 2,017	551 0 0 0 0 0 0 0 551	1,902 0 0 0 0 0 0 0	0 0 0 0 0	114 0 0 0 0 0 0	0 0 0 0 0	23 0 0 0 0 0 0 0	759 0 0 0 0 0 0	7 0 0 0 0 0 0	253 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	58	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y ] [ 5Y - 10Y [ [ 10Y - more	u.s.	23,127 1,837 3,187 1,595 4,366 6,368 2,014 42,494	551 18,517 1,837 3,187 1,595 4,366 6,368 2,014 37,884	22,273 0 0 0 0 0 0 0 22,273	0 0 0 0	747 1,837 3,011 1,595 3,065 4,850 1,912	1	96 0 0 0 0 0 0	606 0 0 0 0 0	69 0 0 0 0 0 0	399 0 0 0 0	0 146 796 829 725 0	0 0 0 0 0 0		
[ 0 - 3M [	China	54 4 0 9 0 0 0 0 0	54 4 0 9 0 0	45 0 0 0 0	0 0 0 0 0	0 4 0 9 0 0	0 0 0 0 0	1 0 0 0 0 0 0	48 0 0 0 0 0 0 48	1 0 0 0 0 0 0	130 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M [	Switzerland	10 0 242 0 0 0 0 252	10 0 242 0 0 0 0 252	0 0 0 0	0 0 0 0 0	0 0 242 0 0 0 0 242	10 0 0 0 0 0 0	101 0 0 0 0 0 0 0	9,294 0 0 0 0 0 0 0 0 0 9,294	258 0 0 0 0 0 0 0 0	21,835 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	12	



General governments exposures by country of the counterparty

Barclays Plc

							As of 30/06/2019							
						Divo	ct exposures							1
				On halana at		Dire	ct exposures	T	Barton.			Off balan		_
	(mln EUR)			On balance st	neet				Deriva	tives		Off balai	nce sheet	_
												Off-balance sl		
								Danis aki saa salah sa	alkina fainnalna	Danis and in a social	n negative fair value			
								Derivatives with po	isitive fair value	Derivatives with	i negative fair value			
			Total carrying amount of						<u> </u>		T .			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											exposure unioune
		derivative financial assets	positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at fair value through other	of which: Financial assets at							
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[ 0 - 3M [ [ 3M - 1Y [		102 0	43 0	102 0	0	0	0	7 0	44 0	5	215 0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [	Other advanced economies	44 0	44 0	0	0	44 0	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [	non EEA	144	0 144	0	0	0 144	0	0	0	0	0	0	0	
[10Y - more Total [ 0 - 3M [		290 344	231 313	102 344	0	0 188	0	<b>7</b>	44	5 0	215 0	0	<b>0</b>	30
[ 0 - 3M [		0	0	0	0	0	0	0	0	0 0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [	Other Central and eastern Europe countries non EEA	0	0	0 0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [ [10Y - more	_	0 0 344	0 0 <b>313</b>	0 0 <b>344</b>	0	0	0	0	0	0 0	0	0 0	0	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		15	11 0	15 0	0	0	0	22	74 0	4 0	1,569	418 0	0	Ü
[ 1Y - 2Y [ [ 2Y - 3Y [		000	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [	Middle East	141 49	141 49	0	0	0	141 49	0	0	0	0	0 418	0	
[5Y - 10Y [ [10Y - more Total		0 <b>205</b>		0 15	0 0	0	0 191	0 22	74	0 4		835	0 <b>0</b>	26
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		733	377 0	733 0	0	0	0	0	0	42 0	199	0	0	
[ 17 - 27 [ [ 2Y - 3Y [ [ 3Y - 5Y [	Latin America and the Caribbean	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [ <u>[10Y - more</u> Total	Ganascan	0	0	0	0	0	0	0	0	0	0	0	0	
Total [ 0 - 3M [		<b>733</b> 252	172	<b>733</b> 252	0	0	0	0	0	<b>42</b>	<b>199</b>	<b>0</b> 31	<b>0</b>	0
[ 0 - 3M [		79	79 0	0	0	0	79	0	0	0	0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [	Africa	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total	-	2 0 333	2 0 <b>253</b>	0 252	0	0	2 0 <b>82</b>	0	0	0 0	0	0 31	0	5
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [		374 274	310 274	374 0	0	0 107 103		5 0	464 0	14 0	268 0	1 0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [		103	44	0	0	44	0	0	0	0	0	0	0	
[3Y - 5Y [ [5Y - 10Y [	Others	161 0	161 0	0	0	161 0	0	0	0	0	0	0	0	
[10Y - more	-	0	0	0	0	0	0	0	0	0	0 268	0	0	432

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 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: Albania, Bosnia and Herzegovina; PYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Dijabout, 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, Cnogo, 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

				As of 30/09/201	8			As of 31/12/2018						As of 31/03/2019								As of 30/06/2019						
		Gross carry	ing amount		Accumulated im	pairment.	Collaterals and		Gross carry	ing amount		Accumulated imp	pairment.	Collaterals and		Gross carryi	ng amount		Accumulated imp	pairment.	Collaterals and		Gross carry	ying amount		Accumulated imp	airment (	Collaterals and
		Of which	Of which nor	n-performing <sup>1</sup>	On performing	On non-	financial		Of which	Of which non-pe	erforming <sup>1</sup>	On performing	On non-	financial		Of which	Of which non-p	erforming <sup>1</sup>	On performing	On non-	financial		Of which		on-performing <sup>1</sup>	On performing	On non-	financial
		performing but		Of which:	2	performing	guarantees		performing but		Of which:	exposures <sup>2</sup>	performing	guarantees		performing but		Of which:	2	performing	guarantees		performing but		Of which:		performing	guarantees
(min EUR)		past due >30		defaulted	exposures	exposures <sup>3</sup>	received on non-		past due >30		defaulted	exposures	exposures <sup>3</sup>	received on non-		past due >30		defaulted	exposures	exposures <sup>3</sup>	received on non-		past due >30		defaulted	exposures	exposures <sup>3</sup> n	eceived on non-
Debt securities (including at amortised cost and fair value)	72,845	0	0	0	10	0	0	68,354	0	3	3	12	0	0	92,594	0	0	0	12	0	0	98,579	0	0	0	14	0	0
Central banks	891	0	0	0	0	0	0	1,212	0	0	0	0	0	0	1,205	0	0	0	0	0	0	1,217	0	0	0	0	0	0
General governments	53,302	0	0	0	5	0	0	48,610	0	0	0	4	0	0	66,941	0	0	0	4	0	0	68,028	0	0	0	6	0	0
Credit institutions	12,905	0	0	0	2	0	0	12,823	0	0	0	4	0	0	17,968	0	0	0	4	0	0	21,275	0	0	0	4	0	0
Other financial corporations	5,408	0	0	0	2	0	0	5,012	0	3	3	4	0	0	5,691	0	0	0	4	0	0	6,603	0	0	0	4	0	0
Non-financial corporations	339	0	0	0	1	0	0	697	0	0	0	0	0	0	789	0	0	0	0	0	0	1,456	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	831,140	2,286	10,182	9,888	3,786	3,778	3,912	801,925	1,876	9,875	9,806	3,842	3,811	3,605	869,308	1,734	10,376	10,337	3,870	3,849	4,063	830,167	2,555	10,014	9,691	3,649	3,723	3,976
Central banks	202,103	0	0	0	0	0	0	208,942	0	0	0	0	0	0	203,902	0	0	0	0	0	0	187,598	0	0	0	0	0	0
General governments	10,441	0	1	1	22	0	0	10,607	23	0	0	13	0	0	12,137	1	11	11	6	0	0	11,154	10	0	0	3	0	0
Credit institutions	76,073	40	27	27	4	0	0	66,396	8	11	11	3	0	0	76,287	7	0	0	3	0	0	54,184	1	0	0	3	0	0
Other financial corporations	198,107	57	160	156	33	51	47	176,267	22	152	102	84	33	21	223,066	43	86	70	92	20	35	233,459	195	173	168	93	10	29
Non-financial corporations	107,126	1,029	2,946	2,673	506	604	1,163	101,555	559	2,491	2,486	481	556	1,005	108,014	464	2,973	2,973	522	609	1,092	104,165	1,125	2,937	2,641	485	628	1,209
of which: small and medium-sized enterprises at amortised cost	14,829	19	1,478	1,477	128	174	813	14,603	33	1,518	1,518	132	176	828	15,397	36	1,631	1,631	140	187	885	14,798	38	1,453	1,453	134	193	780
Households	237,290	1,160	7,048	7,031	3,221	3,123	2,702	238,159	1,264	7,220	7,207	3,261	3,222	2,579	245,901	1,218	7,307	7,283	3,248	3,220	2,936	239,607	1,224	6,903	6,882	3,066	3,085	2,739
DEBT INSTRUMENTS other than HFT	903,985	2,286	10,182	9,888	3,795	3,779	3,912	870,279	1,876	9,878	9,809	3,854	3,812	3,605	961,902	1,734	10,377	10,338	3,882	3,849	4,063	928,746	2,555	10,014	9,691	3,663	3,723	3,976
OFF-BALANCE SHEET EXPOSURES	364,797		666	115	318	28	73	372,101		766	298	278	25	35	403,870		596	596	295	29	62	387,967		618	609	295	36	61



## 2019 EU-wide Transparency Exercise Forborne exposures Barclays Plc

									_													
			As of 30/09/2018					As of 31/12/2018					As of 31/03/2019					As of 30/06/2019				
	Gross carrying	amount of	Accumulated impairment,		Collateral and	Gross carrying	amount of	Accumulated impairment, Co		Collateral and	Gross carrying	amount of	Accumulated im	pairment,	Collateral and	Gross carrying	amount of	Accumulated in	npairment,	Collateral and		
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	financial guarantees		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		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)	4,282	2,547	601	418	1,807	4,140	2,443	748	485	1,613	4,375	2,629	878	581	1,789	4,011	2,395	838	565	1,664		
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	12	12	8	8	3	8	7	0	0	5	10	5	0	0	7	5	2	0	0	5		
Non-financial corporations	2,168	1,225	104	93	799	2,174	1,126	165	141	752	2,413	1,346	282	256	964	2,187	1,225	252	234	917		
of which: small and medium-sized enterprises at amortised cost	285	279	31	31	165	556	554	56	56	157	574	573	56	56	310	348	346	37	37	185		
Households	2,102	1,310	489	317	1,005	1,958	1,310	583	344	856	1,952	1,278	596	325	819	1,819	1,168	586	331	742		
DEBT INSTRUMENTS other than HFT	4,282	2,547	601	418	1,807	4,140	2,443	748	485	1,613		2,629	878	581	1,789	4,011	2,395	838	565	1,664 39		
Loan commitments given	385	40	0	0	40	495	27	0	0	24	519	38	0	0	12	446	76	0	0	39		

<sup>385 | 40 | 0 | 0 | 40 | 495 | 27 | 0 | 0 | 24 |

19</sup> For the definition of forborne exposures please refer to COMMISSION IMPLENTING 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 impairment, accumulated changes 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.