

## EMIR Intragroup Disclosures Lloyds Banking Group

Lloyds Banking Group Plc is required, as set out in Article 11(11) of Regulation (EU) no 648/2012 of the European Parliament and of the Council on OTC derivatives, Central Counterparties and Trade Repositories ("EMIR") and the supplementing Article 20 of the Commission Delegated Regulation (EU) No 149/2013, to publicly disclose information where an Intra-Group Exemption from the EMIR margining obligation has been granted by the relevant National Competent Authority.

Article 11(3) captures the requirement for financial counterparties to have risk-management procedures that require the timely, accurate and appropriately segregated exchange of collateral with respect to OTC derivative contracts.

The below indicates the relevant information for Lloyds Banking Group plc for all counterparties exempt on the basis of EMIR Article 11(6):

Counterparty 1*	Counterparty 2	Legal entity identifier of relevant counterparties		Relationship between the counterparties	Partial or Full exemption	Yearly Gross Notional Amount exempt as per application €m**	Relevant Regulator
		Counterparty 1	Counterparty 2				
<b>Lloyds Bank plc entities requiring an exemption from the Financial Conduct Authority (FCA)</b>							
Lloyds Bank plc	Lloyds Bank GmbH	H7FNTJ4851HG0EXQ1Z70	2138001WO21Z3B8Y8K20	Parent Company	Full Exemption	4,000	FCA
<b>Lloyds Bank GmbH entities requiring an exemption from the Bundesanstalt für Finanzdienstleistungsaufsicht (Bafin)</b>							
Lloyds Bank GmbH	Lloyds Bank plc	2138001WO21Z3B8Y8K20	H7FNTJ4851HG0EXQ1Z70	Wholly Owned Subsidiary	Full Exemption	4,000	Bafin

\* Applicant entity has only applied for (and authorised) the use of the Intra-Group exemption for the following type of OTC derivative contracts:-  
(1) Interest Rate (forwards, swaps and options)

\*\* Based on approximate transaction activity data from 2019



**LLOYDS BANK**

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Lloyds Bank GmbH • Karl-Liebknecht-Str. 5 • 10178 Berlin • Sitz Berlin • Eingetragen im Handelsregister des Amtsgerichts Charlottenburg (Berlin) unter HRB 190317 B; Ust-IdNr.: DE315264433 • Geschäftsführer: Franz von L'Estocq • Geschäftsführer: Bertil Bos • Vorsitzender des Aufsichtsrats: Michael Jones.