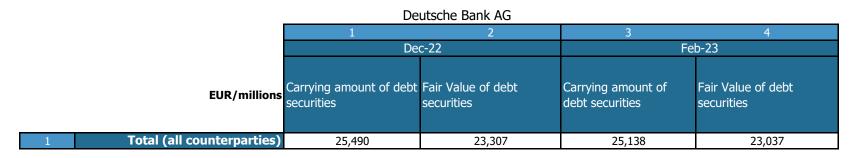


Additional disclosure on bond holdings held at amortised cost



Data collected by the EBA to conduct risk assessment of bond holdings held at amortised cost and their related hedges. This risk assessment is distinct from the solvency focused EU-wide Stress Test, in which bonds at amortised cost are subject to the credit risk methodology. Therefore the analysis performed by the EBA with this data doesn't have any direct impact on the EU-wide Stress Test outcome.

This template was revised by the bank shortly before the publication and therefore it has not been quality assured by the relevant competent authority.