



2021 EU-wide Transparency Exercise

Bank Name	Barclays Bank Ireland plc
LEI Code	2G5BKIC2CB69PRJH1W31
Country Code	IE

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.

2021 EU-wide Transparency Exercise

Key Metrics

Barclays Bank Ireland plc

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	2,460	3,955	4,306	4,353	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	2,377	3,808	4,172	4,290	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	3,025	4,520	4,971	5,018	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	2,942	4,373	4,837	4,955	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	3,570	5,236	5,852	5,899	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,507	5,108	5,732	5,850	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 exposure amounts						
Total risk exposure amount	18,276	23,717	27,423	28,038	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18,227	23,611	27,330	27,985	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	13.46%	16.68%	15.70%	15.53%	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	13.04%	16.13%	15.27%	15.33%	(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	16.55%	19.06%	18.13%	17.90%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.14%	18.52%	17.70%	17.71%	(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	19.53%	22.07%	21.34%	21.04%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.24%	21.63%	20.97%	20.90%	(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 ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	45,563	69,562	85,243	93,036	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	6.64%	6.50%	5.83%	5.39%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



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Leverage ratio

Barclays Bank Ireland plc

(mln EUR, %)		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,025	4,520	4,971	5,018	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	2,942	4,373	4,837	4,955	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	45,563	69,562	85,243	93,036	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	45,563	69,562	85,243	92,982	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.6%	6.5%	5.8%	5.4%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.5%	6.3%	5.7%	5.3%	[A.2]/[B.2]	

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Capital

Barclays Bank Ireland plc

		(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
OWN FUNDS Transitional period	A	OWN FUNDS	3,570	5,236	5,852	5,899	C 01.00 (9101,010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	2,460	3,955	4,306	4,353	C 01.00 (9102,010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	974	2,282	2,662	2,662	C 01.00 (9103,010)	Articles 26(1) points (a) and (3), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	-48	-51	-61	66	C 01.00 (9104,010)	Articles 26(1) point (c), 26(2) and 36(1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	-109	-151	-211	-205	C 01.00 (9105,010)	Articles 4(100), 26(1) point (d) and 36(1) point (f) of CRR
	A.1.4	Other Reserves	1,592	1,722	1,722	1,722	C 01.00 (9200,010)	Articles 4(117) and 26(1) point (a) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (9201,010)	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	0	C 01.00 (9206,010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	31	69	120	110	C 01.00 (9250,010)	Articles 32 to 35 of and 36(1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-46	-37	-25	-31	C 01.00 (9301,010) + C 01.00 (9340,010)	Articles 4(113), 36(1) point (b) and 37 of CRR, Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTAs	0	0	0	0	C 01.00 (9370,010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IIR shortfall of credit risk adjustments to expected losses	-18	-26	-35	-34	C 01.00 (9380,010)	Articles 36(1) point (d), 40 and 139 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (9390,010)	Articles 4(109), 36(1) point (g) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (9400,010)	Articles 4(122), 36(1) point (h) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (9440,010)	Article 36(1) point (i) 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 (9401,010) + C 01.00 (9402,010) + C 01.00 (9403,010) + C 01.00 (9471,010) + C 01.00 (9472,010)	Articles 4(16), 36(1) point (j) (i) and 89 to 91 of CRR, Articles 36(1) point (i) (i), 24(1) point (b), 24(1) point (b) and 258 of CRR, Articles 36(1) point (j) (ii) and 37(2) of CRR, Articles 36(1) point (k) (i) and 133(b) of CRR and Articles 36(1) point (k) (ii) and 133(c) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (9401,010)	Articles 36(1) point (k) (i), 24(1) point (b), 24(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (9480,010)	Articles 4(27), 36(1) point (l), 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 (9490,010)	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 institution has a significant investment	0	0	0	0	C 01.00 (9500,010)	Articles 4(27), 36(1) point (l), 43, 45, 47, 48(1) point (b), 48(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (9540,010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (9510,010)	Article 36(1) point (m) and Article 470 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls				0	C 01.00 (9540,010)	Article 36(1) point (n) and Article 133(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (9510,010)	Article 36(1) point (m) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (9540,010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (9570,010)	-
	A.1.21	Transitional adjustments	83	148	134	63	GA1 (1.1.16 + 1.1.18 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (9200,010)	Articles 48(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 (9240,010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	83	148	134	63	C 01.00 (9200,010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	565	565	665	665	C 01.00 (9300,010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	565	565	665	665	C 01.00 (9540,010) + C 01.00 (9470,010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (9700,010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (9680,010) + C 01.00 (9700,010) + C 01.00 (9701,010) + C 01.00 (9740,010) + C 01.00 (9741,010) + C 01.00 (9742,010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (9680,010) + C 01.00 (9681,010) + C 01.00 (9700,010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,025	4,520	4,971	5,018	C 01.00 (9101,010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	545	715	881	881	C 01.00 (9700,010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	565	735	895	895	C 01.00 (9760,010) + C 01.00 (9680,010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 01.00 (9690,010) + C 01.00 (9700,010) + C 01.00 (9701,010) + C 01.00 (9740,010) + C 01.00 (9741,010) + C 01.00 (9742,010)	
	A.4.3	Tier 2 transitional adjustments	-20	-20	-14	-14	C 01.00 (9880,010) + C 01.00 (9900,010) + C 01.00 (9960,010)	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	18,276	23,717	27,423	28,038	C 02.00 (9101,010)	Articles 92(1), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	49	106	93	54	C 05.01 (9101,010)	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.46%	16.66%	15.79%	15.53%	CA1 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.55%	19.06%	18.13%	17.90%	CA2 (1)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	19.53%	22.07%	21.34%	21.04%	CA3 (1)	-
CET1 Capital Fully loaded ⁽¹⁾	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,377	3,808	4,172	4,290	1A.3+A.1.13+A.1.21+MIN(A.3+A.1.13+A.1.21+A.3.2+MIN(A.4+A.1.21+A.1.21.1))	-
CET1 RATIO (%) Fully loaded ⁽¹⁾	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.04%	16.13%	15.23%	15.33%	(D.1)/(B.1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	83	148	134	63	C 05.01 (9440,010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (9440,010)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	-20	-20	-14	-14	C 05.01 (9440,010)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	49	106	93	54	C 05.01 (9440,010)	

(1) 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.o. in their Pillar 3 disclosure

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Overview of Risk exposure amounts

Barclays Bank Ireland plc

(mln EUR, %)	RWAs				COREP CODE
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Credit risk (excluding CCR and Securitisations) ¹	12,534	15,409	16,334	16,783	C 02.00 (r040, c010) - [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, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] - [C 02.00 (R470, c010)] - C 02.00 (R460, c010)]
Of which the standardised approach	4,667	10,942	11,966	12,369	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	7,449	4,003	3,840	3,904	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) ²	1,942	3,845	4,173	4,511	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, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	306	342	895	1,146	C 02.00 (R640, c010)
Settlement risk	15	21	46	16	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	0	0	0	8	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	1,329	1,452	3,317	2,473	C 02.00 (R520, c010)
Of which the standardised approach	10	6	3	4	C 02.00 (R530, c010)
Of which IMA	1,319	1,446	3,314	2,469	C 02.00 (R580, c010)
Of which securitisations and resecutrisations in the trading book	0	0	0	0	C 19.00_010_601*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
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	2,149	2,235	2,346	2,346	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	2,149	2,235	2,346	2,346	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	413	314	755	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	18,276	23,717	27,423	28,038	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in "Counterparty Credit Risk (CCR, excluding CVA)". They are instead reported in the "Credit Risk (excluding CCR and Securitisations)" section.

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Market Risk

Barclays Bank Ireland plc

SA		1M											1M																			
		VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP				VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP				TOTAL RISK EXPOSURE AMOUNT										
TOTAL RISK EXPOSURE AMOUNT		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)		MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)		LATEST AVAILABLE (SVaRt-1)		12 WEEKS AVERAGE MEASURE		LAST MEASURE		TOTAL RISK EXPOSURE AMOUNT		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)		PREVIOUS DAY (VaRt-1)		MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)		LATEST AVAILABLE (SVaRt-1)		12 WEEKS AVERAGE MEASURE		LAST MEASURE		FLOOR		12 WEEKS AVERAGE MEASURE		LAST MEASURE		TOTAL RISK EXPOSURE AMOUNT
(mln EUR)		As of 30/09/2020		As of 31/12/2020		As of 30/09/2020											As of 31/12/2020															
Traded debt Instruments		0	0	34	11	53	23							37	14	63	24															
Of which: General risk		0	0	18	3	30	8							20	9	46	19															
Of which: Specific risk		0	0	16	7	23	15							17	5	18	5															
Equities		10	6	7	3	23	8							3	1	10	3															
Of which: General risk		0	0	7	3	23	8							3	1	10	3															
Of which: Specific risk		10	6	0	0	0	0							0	0	0	0															
Foreign exchange risk		0	0	1	0	2	1							3	1	6	2															
Commodities risk		0	0	0	0	0	0							0	0	0	0															
Total		10	6	29	12	52	26	24	22	0	0	0	1,319	27	12	48	20	30	40	0	0	0	0	0	0	0	0	0	0	0	1,446	
As of 31/03/2021		As of 30/06/2021		As of 31/03/2021											As of 30/06/2021																	
Traded Debt Instruments		0	0	62	19	106	38							45	10	95	31															
Of which: General risk		0	0	40	14	83	31							30	6	64	19															
Of which: Specific risk		0	0	22	5	24	7							15	4	31	11															
Equities		3	4	2	0	9	3							1	0	32	10															
Of which: General risk		0	0	2	0	9	3							1	0	32	10															
Of which: Specific risk		3	4	0	0	0	0							0	0	0	0															
Foreign exchange risk		0	0	3	1	6	3							0	0	5	2															
Commodities risk		0	0	0	0	0	0							0	0	0	0															
Total		3	4	47	11	87	42	131	71	0	0	0	3,314	30	6	97	43	61	71	0	0	0	0	0	0	0	0	0	0	2,469		

Market risk template does not include CUI positions under the particular approach for position risk in CUIs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
Consolidated data	(m EUR, %)								
	Central governments or central banks	211	264	8		20,485	20,476	33	
	Regional governments or local authorities	0	0	0		941	941	0	
	Public sector entities	9	6	6		1,182	632	223	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	340	379	116		5,952	3,057	1,041	
	Corporates	6,739	3,353	3,357		26,083	12,713	12,214	
	of which: SME	233	98	89		1,446	523	520	
	Retail	2,112	1,857	1,859		2,088	1,803	1,352	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	7	6	2		99	57	53	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	354	198	221	146	414	217	248	142
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a < 1T credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	134	134	118	210	230	210	185	
	Standardised Total ⁴	9,905	6,294	5,383	257	57,181	36,853	14,343	345

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are country of counterparty risk adjustments, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but include general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
GERMANY	(m EUR, %)								
	Central governments or central banks	0	0	0		17,482	17,481	0	
	Regional governments or local authorities	0	0	0		941	941	0	
	Public sector entities	0	0	0		311	148	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	86	86	5		230	225	81	
	Corporates	672	342	306		2,936	1,396	1,389	
	of which: SME	2,111	1,807	1,391		6	1,803	1,302	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	135	71	77	63	139	70	81	17
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a < 1T credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	72	72	72		129	129	129	
	Standardised Total ⁴				128				128

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are country of counterparty risk adjustments, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but include general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
FRANCE	(m EUR, %)								
	Central governments or central banks	202	156	0		288	282	12	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		582	276	107	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	97	97	2		642	568	54	
	Corporates	588	588	581		7,286	2,154	2,363	
	of which: SME	2	1	1		2	1	1	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	94	31	31	20	6	1	1	2
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a < 1T credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		7	7	7	
	Standardised Total ⁴				27				20

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are country of counterparty risk adjustments, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but include general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
ITALY	(m EUR, %)								
	Central governments or central banks	0	0	0		189	189	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		30	6	6	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	29	25	5		113	87	49	
	Corporates	1,538	549	549		3,177	1,066	976	
	of which: SME	1	1	1		1	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	7	6	2		6	5	2	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	123	75	85	49	118	66	76	50
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a < 1T credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	22	22	22		43	43	13	
	Standardised Total ⁴				60				63

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are country of counterparty risk adjustments, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but include general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
IRELAND	(m EUR, %)								
	Central governments or central banks	0	0	0		2,221	2,221	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		109	114	96	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6	6	0		68	62	25	
	Corporates	299	146	138		1,839	1,235	1,231	
	of which: SME	178	62	54		1,188	414	414	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		54	51	51	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	0	0	1	98	30	36	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a < 1T credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	28	28	28		28	28	28	
	Standardised Total ⁴				2				55

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽²⁾ Exposure value, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).⁽³⁾ Total value adjustments and provisions are country of counterparty risk adjustments, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but include general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
UNITED KINGDOM	(m EUR, %)								
	Central governments or central banks	8	0	0	0	12	0	12	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	30	79	53	0	4,137	1,428	583	0
	Corporates	157	107	114	0	888	954	553	0
	of which: SME	38	29	29	0	62	15	14	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	1	0	0	1	0	0	12	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴				2				23

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
SPAIN	(m EUR, %)								
	Central governments or central banks	0	0	0	0	202	202	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	19	10	10	0	124	106	46	0
	Corporates	1,024	438	438	0	2,783	1,325	1,301	0
	of which: SME	0	0	0	0	0	1	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	1	0	0	0	0	0	16	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴				0				17

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
NETHERLANDS	(m EUR, %)								
	Central governments or central banks	0	0	0	0	2	2	2	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	666	506	507	0	2,189	1,629	1,527	0
	of which: SME	1	0	0	0	1	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	34	19	25	11	34	18	24	12
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴				12				12

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
LUXEMBOURG	(m EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	105	105	0	0
	Institutions	0	0	0	0	24	24	6	0
	Corporates	465	302	382	0	913	609	614	0
	of which: SME	0	0	0	0	95	55	55	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴				2				1

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
NORWAY	(m EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	254	167	167	0	2	1,403	746	576
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	4	1	1	2	2	0	0	2
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴				5				11

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
SWEDEN	(m EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	71	71	14	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	85	55	11	0
	Corporates	24	16	16	0	219	144	144	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴				0				0

⁽¹⁾ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
Consolidated data	Central governments or central banks	21,867	21,867	39	21,630	21,630	52	
	Regional governments or local authorities	291	291	0	488	488	0	
	Public sector entities	1,471	910	186	1,338	769	179	
	Multilateral Development Banks	6	6	0	7	7	0	
	International Organisations	82	82	0	100	100	0	
	Institutions	2,407	2,268	620	6,186	3,299	1,045	
	Corporates	22,422	15,462	12,952	29,112	14,699	12,961	
	of which: SME	1,681	731	722	736	503	480	
	Retail	2,189	1,890	1,380	2,268	2,013	1,510	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	39	34	31	688	688	259	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	325	163	182	699	411	516	136
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	151	187	364	170	135	110	
	Standardised Total ⁴	61,929	43,248	15,665	62,584	44,361	16,520	241

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
GERMANY	Central governments or central banks	18,619	18,619	0	18,669	18,669	0	
	Regional governments or local authorities	395	395	0	418	418	0	
	Public sector entities	594	413	463	294	294	0	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	233	233	0	0	0	0	
	Institutions	4,388	2,200	1,880	4,358	2,379	1,762	
	Corporates	6	3	3	1	0	0	
	of which: SME	2,188	1,860	1,380	2,181	1,508	1,466	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	163	72	76	162	80	88	69
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	116	116	116	76	76	76	
	Standardised Total ⁴			344				128

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
FRANCE	Central governments or central banks	236	237	39	205	256	31	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	577	271	101	576	258	96	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	770	731	68	784	784	125	
	Corporates	7,587	3,287	2,497	7,316	3,256	2,418	
	of which: SME	2	1	1	0	0	0	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	5	0	0	206	85	127	2
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	0	0	0	0	0	0	
	Standardised Total ⁴			23				12

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
ITALY	Central governments or central banks	171	171	0	168	168	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	31	7	7	30	7	7	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	100	77	47	154	132	62	
	Corporates	3,222	1,212	1,135	2,850	1,011	971	
	of which: SME	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	6	5	2	6	5	2	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	109	62	70	133	82	94	51
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	41	37	12	29	25	0	
	Standardised Total ⁴			66				99

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2021				As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)								
IRELAND	Central governments or central banks	2,620	2,620	8	2,507	2,507	10	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	180	133	58	154	111	50	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	63	63	24	112	112	52	
	Corporates	1,994	1,181	1,175	2,042	1,252	1,234	
	of which: SME	1,394	528	525	785	185	181	
	Retail	0	0	0	85	85	63	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	29	29	29	682	682	267	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	1	1	1	115	115	139	0
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	27	27	27	27	27	27	
	Standardised Total ⁴			8				9

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the credit risk, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
UNITED KINGDOM	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	21	21	1	0	20	20	4	1
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	54	54	1	0	3,456	668	266	56
	Corporates	4,562	1,465	1,049	0	1,112	818	729	0
	of which: SME	112	59	58	0	1	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	1	0	0	0	1
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				11				6

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
SPAIN	Central governments or central banks	102	102	0	0	102	102	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	275	254	126	0	187	167	83	0
	Corporates	2,634	1,352	1,331	0	2,939	1,337	1,303	0
	of which: SME	1	0	0	0	7	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	4	0	0	0	4
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				21				11

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
NETHERLANDS	Central governments or central banks	55	15	2	0	24	24	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	96	96	21	0	209	203	46	0
	Corporates	2,383	1,672	1,553	0	2,334	1,684	1,567	0
	of which: SME	1	1	1	0	20	4	3	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	30	21	25	6	19	12	12	6
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	1	1	1	0	1	1	1	0
	Standardised Total ⁽⁴⁾				7				7

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
LUXEMBOURG	Central governments or central banks	3	3	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	50	50	0	0	100	100	0	0
	Institutions	63	43	30	0	59	59	20	0
	Corporates	1,177	799	800	0	1,331	936	829	0
	of which: SME	168	111	111	0	430	283	263	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	5	3	3	2	5	0	0	2
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				3				3

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
NORWAY	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	2	2	1	0	1	1	0	0
	Corporates	1,461	772	995	0	1,466	652	626	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	2	2	2	1	36	31	46	1
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				6				1

(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 securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
SWEDEN	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	87	87	0	0	80	80	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	163	157	47	0	243	237	81	0
	Corporates	427	225	212	0	464	257	294	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	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
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁽⁴⁾				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 adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Barclays Bank Ireland plc

		IRB Approach											
		As of 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
Consolidated data	(in EUR, %)												
	Central banks and central governments	21,143	0	11,066	499	0	0	7	0	7	0	0	0
	Institutions	4,607	0	2,996	533	0	0	0	0	0	0	0	0
	Corporates	14,994	0	10,151	3,375	0	29	2,141	0	2,077	409	0	0
	Corporates - Of Which: Specialised Lending	225	0	209	137	0	0	229	0	137	97	0	0
	Corporates - Of Which: SME	1	0	1	0	0	0	0	0	0	0	0	0
	Retail	12,789	293	10,646	4,015	133	12,671	299	10,464	3,906	130	135	0
	Retail - Secured on real estate property	6,215	136	6,277	2,382	100	96	6,036	142	6,097	2,299	93	98
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	6,574	157	4,371	1,633	33	261	6,635	157	4,387	1,607	37	237
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets													
IRB Total ²					9,036						4,794		

(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) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

		IRB Approach											
		As of 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
GERMANY	(in EUR, %)												
	Central banks and central governments	203,76	0	23,671	499	0	0	0	0	0	0	0	0
	Institutions	176	0	176	74	0	0	0	0	0	0	0	0
	Corporates	2,188	0	1,858	669	0	1	675	0	675	98	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	6,526	157	4,373	1,633	33	261	6,637	157	4,389	1,607	37	237
	Retail - Secured on real estate property	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Qualifying Revolving	6,574	157	4,371	1,633	33	261	6,635	157	4,387	1,607	37	237
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets													
IRB Total													

(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 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
FRANCE	(in EUR, %)												
	Central banks and central governments	30	0	30	2	0	0	0	0	0	0	0	0
	Institutions	515	0	413	383	0	0	0	0	0	0	0	0
	Corporates	4,978	0	2,761	602	0	5	110	0	110	15	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	2	0	2	0	0	1	0	1	0	0	0	0
	Retail - Secured on real estate property	2	0	2	0	0	1	0	1	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2	0	2	0	0	1	0	1	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets													
IRB Total													

(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 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
ITALY	(in EUR, %)												
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	21	0	14	15	0	0	0	0	0	0	0	0
	Corporates	684	0	364	88	0	16	0	16	7	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	6,182	134	6,244	2,375	98	95	6,005	140	6,065	2,292	90	97
	Retail - Secured on real estate property	6,182	134	6,244	2,375	98	95	6,005	140	6,065	2,292	90	97
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	6,182	134	6,244	2,375	98	95	6,005	140	6,065	2,292	90	97
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets													
IRB Total													

(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 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
IRELAND	(in EUR, %)												
	Central banks and central governments	2	0	2	0	0	0	0	0	0	0	0	0
	Institutions	1,882	0	1,867	910	0	8	236	0	173	101	0	0
	Corporates	220	0	205	135	0	0	220	0	137	97	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets													
IRB Total													

(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).

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Barclays Bank Ireland plc

		IRB Approach															
		As of 30/09/2020						As of 31/12/2020									
		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted				Of which: defaulted				Of which: defaulted				Of which: defaulted			
		(m EUR, %)															
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	3,147	0	1,341	138	0	0	0	0	0	0	0	138	0	0	0	0
	Corporates	617	0	602	223	0	2	143	0	143	12	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	9	1	9	2	0	0	9	1	9	2	1	0	0	0	0	0
	Retail - Secured on real estate property	9	1	9	2	0	0	9	1	9	2	1	0	0	0	0	0
	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
	Retail - Secured on real estate property - Of Which: non-SME	9	1	9	2	0	0	9	1	9	2	1	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	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	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total																	

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach																										
		As of 30/09/2020						As of 31/12/2020																				
		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions												
		Of which: defaulted				Of which: defaulted				Of which: defaulted				Of which: defaulted														
		(m EUR, %)																										
SPAIN	Central banks and central governments														190	0	190	5	0	0	0	0	0	0	0	0		
	Institutions														102	0	102	59	0	0	0	0	0	0	0	0	0	
	Corporates														1,024	0	991	177	0	0	0	5	0	5	1	0	0	0
	Corporates - Of Which: Specialised Lending														0	0	0	0	0	0	0	0	0	0	0	0	0	
	Corporates - Of Which: SME														0	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail														1	0	1	0	0	0	0	1	0	1	0	0	0	0
	Retail - Secured on real estate property														1	0	1	0	0	0	0	1	0	1	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME														0	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME														1	0	1	0	0	0	0	1	0	1	0	0	0	
	Retail - Qualifying Revolving														0	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail														0	0	0	0	0	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	
	Retail - Other Retail - Of Which: non-SME														0	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	0	
Other non credit-obligation assets														0	0	0	0	0	0	0	0	0	0	0	0	0		
IRB Total																												

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach															
		As of 30/09/2020						As of 31/12/2020									
		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted				Of which: defaulted				Of which: defaulted				Of which: defaulted			
		(m EUR, %)															
NETHERLANDS	Central banks and central governments	1	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	3	0	3	1	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	544	0	529	90	0	0	26	0	25	0	25	14	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	1	0	1	0	0	0	1	0	1	0	1	0	0	0	0	0
	Retail	1	0	1	0	0	0	1	0	1	0	1	0	0	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	0	0	1	0	1	0	0	0	0	0
	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
	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	1	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	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	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total																	

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach															
		As of 30/09/2020						As of 31/12/2020									
		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted				Of which: defaulted				Of which: defaulted				Of which: defaulted			
(m EUR, %)																	
LUXEMBOURG	Central banks and central governments	100	0	100	17	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	28	0	28	1	0	0	0	0	732	0	732	127	0	0	0	0
	Corporates	603	0	563	102	0	0	0	0	732	0	732	127	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	1	0	1	0	0	0	0	1	0	1	0	1	0	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	0	1	0	1	0	1	0	0	0	0
	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
	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	0	1	0	1	0	1	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	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	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total																	

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach															
		As of 30/09/2020						As of 31/12/2020									
		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted				Of which: defaulted				Of which: defaulted				Of which: defaulted			
		(m EUR, %)															
NORWAY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	2	0	2	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	704	0	347	168	0	8	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	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
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	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	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
1988 Total																	

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Barclays Bank Ireland plc

		IRB Approach											
		As of 31/03/2021						As of 30/06/2021					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
Consolidated data	(mb EUR, %)												
	Central banks and central governments	49	0	0	21	0	0	24	0	24	15	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	2,669	0	2,611	510	0	0	2,642	0	2,648	523	0	0
	Corporates - Of Which: Specialised Lending	274	0	255	133	0	0	289	0	315	209	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	12,796	333	10,396	3,707	156	309	12,783	336	10,336	3,695	155	271
	Retail - Secured on real estate property	5,861	182	5,919	2,165	123	94	5,893	183	5,790	2,114	123	86
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	5,861	182	5,919	2,165	123	94	5,893	183	5,790	2,114	123	86
	Retail - Qualifying Revolving	6,945	151	4,477	1,542	33	214	7,010	143	4,576	1,580	32	185
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total ³				4,766						4,743		

(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) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

		IRB Approach											
		As of 31/03/2021						As of 30/06/2021					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
GERMANY	(mb EUR, %)												
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	732	0	732	113	0	0	607	0	607	93	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	4,948	151	4,429	1,542	33	215	7,022	143	4,529	1,580	32	185
	Retail - Secured on real estate property	3	0	3	0	0	3	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	0	0	3	3	0	3	0	0	0
	Retail - Qualifying Revolving	6,945	151	4,477	1,542	33	214	7,010	143	4,576	1,580	32	185
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total												

(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 31/03/2021						As of 30/06/2021					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
FRANCE	(mb EUR, %)												
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	177	0	177	24	0	0	187	0	22	22	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	1	1	0	1	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total												

(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 31/03/2021						As of 30/06/2021					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
ITALY	(mb EUR, %)												
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	11	0	11	4	0	0	2	0	2	1	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	5,829	179	5,887	2,159	121	93	5,662	181	5,719	2,108	120	85
	Retail - Secured on real estate property	5,829	179	5,887	2,159	121	93	5,662	181	5,719	2,108	120	85
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	5,829	179	5,887	2,159	121	93	5,662	181	5,719	2,108	120	85
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total												

(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 31/03/2021						As of 30/06/2021					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
IRELAND	(mb EUR, %)												
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	293	0	234	138	0	0	307	0	214	194	0	0
	Corporates - Of Which: Specialised Lending	274	0	235	133	0	0	286	0	204	190	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	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 non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total												

(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 31/03/2021						As of 30/06/2021						
		Original Exposure ^a		Exposure Value ^b	Risk exposure amount		Value adjustments and provisions	Original Exposure ^a		Exposure Value ^b	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted			
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	290	0	290	38	0	308	0	308	19	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	10	1	10	2	0	9	1	9	2	1	0	0	0
	Retail - Secured on real estate property	10	1	10	2	0	9	1	9	2	1	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	10	1	10	2	0	9	1	9	2	1	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	0	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	0
	Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total													

[illegible]

		As of 31/12/2020																
		Direct exposures											Risk weighted exposure amount					
(mln EUR)		On balance sheet						Derivatives				Off balance sheet						
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	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures						
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions					
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Finland	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 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] Total		France	1,292 44 31 16 0 0 0	577 44 31 16 0 0 0	1,292 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	70 0 0 0 0 0 0	1,209 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 18 16 13 0 0 0	0 0 0 0 0 0 0					
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total			Germany	1,795 0 0 0 0 0 0	1,089 0 0 0 0 0 0	915 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	880 0 0 0 0 0 0	4,464 0 0 0 0 0 0	9,898 0 0 0 0 0 0	1,486 0 0 0 0 0 0	12,998 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] Total				Croatia														
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total					Greece													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total						Hungary												
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total							Ireland	1 0 0 0 0 0 0	1 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 0 0 0	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Italy							2,627 0 0 0 0 0 0	0 0 0 0 0 0 0	2,627 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 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] Total		Latvia																

(min EUR)

(min EUR)

(min EUR)		As of 31/12/2020												
		Direct exposures												Risk weighted exposure amount
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Nominal	Provisions													
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	
10 - 3M f	Japan													
3M - 1Y f														
1Y - 2Y f														
2Y - 3Y f														
3Y - 5Y f														
5Y - 10Y f														
10Y - more														
Total														
10 - 3M f	U.S.													
3M - 1Y f														
1Y - 2Y f														
2Y - 3Y f														
3Y - 5Y f														
5Y - 10Y f														
10Y - more														
Total														
10 - 3M f	China													
3M - 1Y f														
1Y - 2Y f														
2Y - 3Y f														
3Y - 5Y f														
5Y - 10Y f														
10Y - more														
Total														
10 - 3M f	Switzerland													
3M - 1Y f														
1Y - 2Y f														
2Y - 3Y f														
3Y - 5Y f														
5Y - 10Y f														
10Y - more														
Total														
10 - 3M f	Other advanced economies non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0
5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0
10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
10 - 3M f	Other Central and eastern Europe countries non EEA													
3M - 1Y f														
1Y - 2Y f														
2Y - 3Y f														
3Y - 5Y f														
5Y - 10Y f														
10Y - more														
Total														
10 - 3M f	Middle East													
3M - 1Y f														
1Y - 2Y f														
2Y - 3Y f														
3Y - 5Y f														
5Y - 10Y f														
10Y - more														
Total														
10 - 3M f	Latin America and the Caribbean													
3M - 1Y f														
1Y - 2Y f														
2Y - 3Y f														
3Y - 5Y f														
5Y - 10Y f														
10Y - more														
Total														

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Barclays Bank Ireland plc

As of 31/12/2020

		As of 31/12/2020												Risk weighted exposure amount
		Direct exposures												
(mln EUR)		On balance sheet						Derivatives				Off balance sheet		
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	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others													

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 at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic 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 counterparties 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 counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). In respect of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(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, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, 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 Caicos Islands, Virgin Islands (British), 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, 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.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

[illegible]

[illegible]

[illegible]

As of 30/06/2021[illegible]

[illegible]

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Barclays Bank Ireland plc

As of 30/06/2021

		As of 30/06/2021													
		Direct exposures											Risk weighted exposure amount		
		On balance sheet						Derivatives				Off balance sheet			
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)					Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
				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								
(mln EUR)															
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa														
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others														

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 at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic 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 counterparties 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 counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(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, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, 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 Caicos Islands, Virgin Islands (British), 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, 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.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

[illegible][illegible]

2021 EU-wide Transparency Exercise
Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines
EBA/GL/2020/02
Barclays Bank Ireland plc

(mln EUR)	As of 31/03/2021																	As of 30/06/2021																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
	Gross carrying amount						Accumulated impairment, accumulated negative changes in fair value due to credit risk										Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross carrying amount						Accumulated impairment, accumulated negative changes in fair value due to credit risk										Maximum amount of the guarantee that can be considered	Gross carrying amount																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												
	Performing		Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Non-performing		Of which: exposures with forbearance measures	Of which: referred to in the context of the COVID-19 crisis	Public guarantee referred to in the context of the COVID-19 crisis	Inflows to non-performing exposures	Performing		Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Non-performing		Of which: exposures with forbearance measures	Of which: referred to in the context of the COVID-19 crisis	Public guarantee referred to in the context of the COVID-19 crisis	Inflows to non-performing exposures	Performing		Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Non-performing		Of which: exposures with forbearance measures	Of which: referred to in the context of the COVID-19 crisis	Public guarantee referred to in the context of the COVID-19 crisis	Inflows to non-performing exposures																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					

(mln EUR)	As of 31/03/2021																				As of 30/06/2021																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
	Gross carrying amount						Accumulated impairment, accumulated negative changes in fair value due to credit risk										Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross carrying amount						Accumulated impairment, accumulated negative changes in fair value due to credit risk								Maximum amount of the guarantee that can be considered	Gross carrying amount																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
	Performing		Of which: exposures with forbearance measures	Non-performing		Of which: exposures with forbearance measures	Performing		Of which: exposures with forbearance measures	Non-performing		Of which: exposures with forbearance measures	Of which: exposures with forbearance measures	Of which: exposures with forbearance measures	Public guarantee referred to in the context of the COVID-19 crisis	Inflows to non-performing exposures	Performing		Of which: exposures with forbearance measures	Non-performing		Of which: exposures with forbearance measures	Of which: exposures with forbearance measures	Of which: exposures with forbearance measures	Of which: exposures with forbearance measures	Public guarantee referred to in the context of the COVID-19 crisis	Inflows to non-performing exposures																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
	Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Of which: instruments that are not past due or past due <= 30 days		Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Of which: instruments that are not past due or past due <= 30 days		Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Of which: instruments that are not past due or past due <= 30 days		Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Of which: instruments that are not past due or past due <= 30 days																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
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	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Maximum amount of the guarantee that can be considered	Gross carrying amount																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
	Performing		Of which: exposures with forbearance measures	Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Non-performing	Of which: exposures with forbearance measures	Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Of which: exposures with forbearance measures	Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Public guarantee referred to in the context of the COVID-19 crisis	Inflows to non-performing exposures	Performing		Of which: exposures with forbearance measures	Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Non-performing	Of which: exposures with forbearance measures	Of which: instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)	Public guarantee referred to in the context of the COVID-19 crisis	Inflows to non-performing exposures																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														