### 2022 EU-wide Transparency Exercise

<table>
<thead>
<tr>
<th>Bank Name</th>
<th>Barclays Bank Ireland plc</th>
</tr>
</thead>
<tbody>
<tr>
<td>LEI Code</td>
<td>2G5BKIC2CB69PRJH1W31</td>
</tr>
<tr>
<td>Country Code</td>
<td>IE</td>
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</table>

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.
## Available capital (amounts)

<table>
<thead>
<tr>
<th></th>
<th>As of 30/09/2021</th>
<th>As of 31/12/2021</th>
<th>As of 31/03/2022</th>
<th>As of 30/06/2022</th>
</tr>
</thead>
<tbody>
<tr>
<td>Common Equity Tier 1 (CET1) capital - transitional period</td>
<td>5,182</td>
<td>5,122</td>
<td>5,202</td>
<td></td>
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<tr>
<td>Tier 1 capital - transitional period</td>
<td>5,242</td>
<td>5,202</td>
<td>5,242</td>
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<tr>
<td>Tier 1 capital as if IRFS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>5,137</td>
<td>5,112</td>
<td>5,112</td>
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<tr>
<td>Total capital - transitional period</td>
<td>6,835</td>
<td>6,807</td>
<td>6,807</td>
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<tr>
<td>Total capital as if IRFS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>6,902</td>
<td>6,812</td>
<td>6,812</td>
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## Risk exposure amounts

<table>
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<tr>
<th></th>
<th>As of 30/09/2021</th>
<th>As of 31/12/2021</th>
<th>As of 31/03/2022</th>
<th>As of 30/06/2022</th>
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</thead>
<tbody>
<tr>
<td>Total risk exposure amount</td>
<td>30,679</td>
<td>32,120</td>
<td>30,727</td>
<td>31,468</td>
</tr>
<tr>
<td>Total risk exposure amount as if IRFS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>30,619</td>
<td>30,619</td>
<td>30,619</td>
<td>30,619</td>
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## Capital ratios

<table>
<thead>
<tr>
<th></th>
<th>As of 30/09/2021</th>
<th>As of 31/12/2021</th>
<th>As of 31/03/2022</th>
<th>As of 30/06/2022</th>
</tr>
</thead>
<tbody>
<tr>
<td>Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition</td>
<td>16.00%</td>
<td>16.13%</td>
<td>16.72%</td>
<td>16.55%</td>
</tr>
<tr>
<td>Tier 1 (as a percentage of risk exposure amount) - transitional definition</td>
<td>18.42%</td>
<td>18.64%</td>
<td>19.27%</td>
<td>19.09%</td>
</tr>
<tr>
<td>Total capital (as a percentage of risk exposure amount) as if IRFS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>21.46%</td>
<td>22.38%</td>
<td>22.23%</td>
<td>21.09%</td>
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</tbody>
</table>

## Leverage ratios

<table>
<thead>
<tr>
<th></th>
<th>As of 30/09/2021</th>
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<th>As of 31/03/2022</th>
<th>As of 30/06/2022</th>
</tr>
</thead>
<tbody>
<tr>
<td>Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital</td>
<td>8.63%</td>
<td>6.95%</td>
<td>6.47%</td>
<td>5.08%</td>
</tr>
<tr>
<td>Leverage ratio - using a transitional definition of Tier 1 capital</td>
<td>8.49%</td>
<td>6.95%</td>
<td>6.47%</td>
<td>5.08%</td>
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</table>
### 2022 EU-wide Transparency Exercise

#### Leverage ratio

Barclays Bank Ireland plc

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<tr>
<th></th>
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<th>As of 31/03/2022</th>
<th>As of 30/06/2022</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>A.1</strong> Tier 1 capital - transitional definition</td>
<td>5,713</td>
<td>5,987</td>
<td>5,942</td>
<td>6,047</td>
<td>C 47.00 (r0320,c0010)</td>
<td>Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR</td>
</tr>
<tr>
<td><strong>A.2</strong> Tier 1 capital - fully phased-in definition</td>
<td>5,656</td>
<td>5,935</td>
<td>5,917</td>
<td>6,007</td>
<td>C 47.00 (r0310,c0010)</td>
<td></td>
</tr>
<tr>
<td><strong>B.1</strong> Total leverage ratio exposures - using a transitional definition of Tier 1 capital</td>
<td>98,117</td>
<td>89,998</td>
<td>108,604</td>
<td>119,041</td>
<td>C 47.00 (r0300,c0010)</td>
<td></td>
</tr>
<tr>
<td><strong>B.2</strong> Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital</td>
<td>98,071</td>
<td>89,957</td>
<td>108,584</td>
<td>119,006</td>
<td>C 47.00 (r0290,c0010)</td>
<td></td>
</tr>
<tr>
<td><strong>C.1</strong> Leverage ratio - using a transitional definition of Tier 1 capital</td>
<td>5.82%</td>
<td>6.65%</td>
<td>5.47%</td>
<td>5.08%</td>
<td></td>
<td>[A.1]/[B.1]</td>
</tr>
<tr>
<td><strong>C.2</strong> Leverage ratio - using a fully phased-in definition of Tier 1 capital</td>
<td>5.77%</td>
<td>6.60%</td>
<td>5.45%</td>
<td>5.05%</td>
<td></td>
<td>[A.2]/[B.2]</td>
</tr>
<tr>
<td>Description</td>
<td>As of 31/12/2021</td>
<td>As of 30/09/2021</td>
<td>Change</td>
<td>As of 31/12/2020</td>
<td>As of 30/09/2020</td>
<td>Change</td>
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</tr>
<tr>
<td><strong>OWN FUNDS (Tier 1)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>COMMON EQUITY T1 (CAPITAL)</strong></td>
<td>12.73%</td>
<td>12.90%</td>
<td>-0.17%</td>
<td>12.80%</td>
<td>12.99%</td>
<td>-0.19%</td>
</tr>
<tr>
<td><strong>Other Additional Tier 1 capital components and deductions</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>TOTAL COMMON EQUITY T1 (CAPITAL)</strong></td>
<td>12.73%</td>
<td>12.90%</td>
<td>-0.17%</td>
<td>12.80%</td>
<td>12.99%</td>
<td>-0.19%</td>
</tr>
<tr>
<td><strong>CAPITAL ADEQUACY (%)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>COMMON EQUITY T1 (CAPITAL) ADEQUACY (transition period)</strong></td>
<td>12.73%</td>
<td>12.90%</td>
<td>-0.17%</td>
<td>12.80%</td>
<td>12.99%</td>
<td>-0.19%</td>
</tr>
<tr>
<td><strong>T1-1 CAPITAL RATIO (transition period)</strong></td>
<td>12.73%</td>
<td>12.90%</td>
<td>-0.17%</td>
<td>12.80%</td>
<td>12.99%</td>
<td>-0.19%</td>
</tr>
<tr>
<td><strong>TOTAL CAPITAL RATIO (transition period)</strong></td>
<td>12.73%</td>
<td>12.90%</td>
<td>-0.17%</td>
<td>12.80%</td>
<td>12.99%</td>
<td>-0.19%</td>
</tr>
<tr>
<td><strong>OWN FUNDS (Tier 2)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>TIER 2 CAPITAL (net of deduction and after transitional adjustments)</strong></td>
<td>0.80%</td>
<td>0.90%</td>
<td>-0.10%</td>
<td>0.90%</td>
<td>1.00%</td>
<td>-0.10%</td>
</tr>
<tr>
<td><strong>TIER 2 CAPITAL (net of deductions)</strong></td>
<td>0.80%</td>
<td>0.90%</td>
<td>-0.10%</td>
<td>0.90%</td>
<td>1.00%</td>
<td>-0.10%</td>
</tr>
</tbody>
</table>

**Notes:**
- The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital items that are not fully loaded are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.

**Regulation:**
- Articles 4(122), 36(1) point (g) and 44 of CRR
- Articles 36(1) point (l) and 44 of CRR
- Articles 36(1) point (l) of CRR
- Articles 4(118) and 72 of CRR
- Articles 4(117) and 26(1) point (e) of CRR
- Articles 4(100), 26(1) point (d) and 36(1) points (a) and (l) of CRR
- Articles 26(1) point (c), 26(2) and 36(1) points (a) and (l) of CRR
- Articles 36(1) point (k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
- Articles 72(1), 72(2) and 36(1) points (a) and (l) of CRR
- Articles 155(3) and 36(1) point (l) of CRR
- Articles 2(9), 36(1) point (l) of CRR
- Articles 36(1) point (l) and 153(8) of CRR
- Articles 112, 26(1) point (f) and 36(1) point (l) of CRR
- Articles 117, 26(1) point (e) of CRR
- Article 50 of CRR
- Articles 8(117) and 26(1) point (e) of CRR
- Articles 8(118) and 72 of CRR
<table>
<thead>
<tr>
<th>Risk Exposure</th>
<th>As of 30/09/2021</th>
<th>As of 31/12/2021</th>
<th>As of 31/03/2022</th>
<th>As of 30/06/2022</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Credit risk (excluding CCR and Securitisations)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Of which the standardised approach</td>
<td>17,522</td>
<td>16,300</td>
<td>17,851</td>
<td>18,202</td>
</tr>
<tr>
<td>Of which the foundation IRB (FIRB) approach</td>
<td>12,940</td>
<td>11,988</td>
<td>12,889</td>
<td>13,091</td>
</tr>
<tr>
<td>Of which the advanced IRB (AIRB) approach</td>
<td>4,114</td>
<td>3,834</td>
<td>4,386</td>
<td>4,458</td>
</tr>
<tr>
<td>Of which equity IRB</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Counterparty credit risk (CCR, excluding CVA)</strong></td>
<td>5,564</td>
<td>5,620</td>
<td>5,795</td>
<td>6,418</td>
</tr>
<tr>
<td><strong>Credit valuation adjustment - CVA</strong></td>
<td>1,399</td>
<td>2,125</td>
<td>1,029</td>
<td>864</td>
</tr>
<tr>
<td><strong>Settlement risk</strong></td>
<td>31</td>
<td>13</td>
<td>61</td>
<td>50</td>
</tr>
<tr>
<td><strong>Securitisation exposures in the banking book (after the cap)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Position, foreign exchange and commodities risks (Market risk)</strong></td>
<td>3,149</td>
<td>3,674</td>
<td>2,755</td>
<td>2,726</td>
</tr>
<tr>
<td>Of which the standardised approach</td>
<td>32</td>
<td>38</td>
<td>26</td>
<td>22</td>
</tr>
<tr>
<td>Of which IMA</td>
<td>3,127</td>
<td>3,636</td>
<td>2,744</td>
<td>2,704</td>
</tr>
<tr>
<td>Of which securitisations and resecuritisations in the trading book</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Large exposures in the trading book</strong></td>
<td>0</td>
<td>0</td>
<td>0</td>
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</tr>
<tr>
<td><strong>Operational risk</strong></td>
<td>2,346</td>
<td>2,165</td>
<td>2,165</td>
<td>2,165</td>
</tr>
<tr>
<td>Of which basic indicator approach</td>
<td>0</td>
<td>0</td>
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<tr>
<td>Of which standardised approach</td>
<td>2,346</td>
<td>2,165</td>
<td>2,165</td>
<td>2,165</td>
</tr>
<tr>
<td>Of which advanced measurement approach</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td><strong>Other risk exposure amounts</strong></td>
<td>651</td>
<td>2,189</td>
<td>1,042</td>
<td>1,218</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td>30,679</td>
<td>32,120</td>
<td>30,727</td>
<td>31,683</td>
</tr>
</tbody>
</table>

1. The positions in italics are for information only 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.
2022 EU-wide Transparency Exercise
Barclays Bank Ireland plc

<table>
<thead>
<tr>
<th>202109</th>
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<th>202109</th>
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<th>202109</th>
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<tbody>
<tr>
<td>VaR (Memorandum item)</td>
<td>STRESSED VaR (Memorandum item)</td>
<td>INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE</td>
<td>ALL PRICE RISK CAPITAL CHARGE</td>
<td>VaR (Memorandum item)</td>
<td>STRESSED VaR (Memorandum item)</td>
<td>INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE</td>
<td>ALL PRICE RISK CAPITAL CHARGE</td>
</tr>
<tr>
<td>PDr</td>
<td>PDr</td>
<td>LATEST AVAILABLE (daily)</td>
<td>12 WEEKS AVERAGE (annual)</td>
<td>LAST MEASURE</td>
<td>PDr</td>
<td>PDr</td>
<td>LATEST AVAILABLE (daily)</td>
</tr>
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<td>VaR</td>
<td>VaR</td>
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<tr>
<td>Multiplier factor (mc) x</td>
<td>Multiplier factor (mc) x</td>
<td>Multiplier factor (ms) x</td>
<td>Multiplier factor (ms) x</td>
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<td>Average of previous 60 working days (unfiltered)</td>
<td>Average of previous 60 working days (unfiltered)</td>
<td>Average of previous 60 working days (unfiltered)</td>
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<tr>
<td>Previous day (VaRt-1)</td>
<td>Previous day (VaRt-1)</td>
<td>Previous day (SVaRt-1)</td>
<td>Previous day (SVaRt-1)</td>
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<tr>
<td>Latest available (SVaRt-1)</td>
<td>Latest available (SVaRt-1)</td>
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**Traded Debt Instruments**

<table>
<thead>
<tr>
<th>As of 30/09/2021</th>
<th>As of 31/12/2021</th>
</tr>
</thead>
<tbody>
<tr>
<td>As of 31/09/2021</td>
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<tr>
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</tr>
<tr>
<td>As of 30/09/2022</td>
<td>As of 31/12/2022</td>
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</table>

**Equities**

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<tr>
<th>As of 30/09/2021</th>
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</tr>
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**Foreign exchange risk**

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<tr>
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</tr>
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**Commodities risk**

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**Total**

<table>
<thead>
<tr>
<th>As of 30/09/2021</th>
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</tr>
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</tr>
</tbody>
</table>

**2022 EU-wide Transparency Exercise**

**Market Risk**

**Barclays Bank Ireland plc**

**SA**

**IM**

**IM**

**TOTAL RISK EXPOSURE AMOUNT**

<table>
<thead>
<tr>
<th>VaR (Memorandum item)</th>
<th>VaR</th>
<th>VaR</th>
</tr>
</thead>
<tbody>
<tr>
<td>STRESSED VaR (Memorandum item)</td>
<td>STRESSED VaR</td>
<td>STRESSED VaR</td>
</tr>
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INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE

<table>
<thead>
<tr>
<th>ALL PRICE RISK CAPITAL CHARGE</th>
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<tbody>
<tr>
<td>PDr</td>
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**INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE**

<table>
<thead>
<tr>
<th>CAPITAL CHARGE</th>
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<tbody>
<tr>
<td>ALL PRICE RISKS</td>
</tr>
<tr>
<td>CAPITAL CHARGE</td>
</tr>
<tr>
<td>FOR CTP</td>
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**TOTAL RISK EXPOSURE AMOUNT**

<table>
<thead>
<tr>
<th>As of 30/09/2021</th>
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<tbody>
<tr>
<td>As of 31/09/2021</td>
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**TOTAL RISK EXPOSURE AMOUNT**

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**TOTAL RISK EXPOSURE AMOUNT**

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**Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.**
### 2022 EU-wide Transparency Exercise

#### Credit Risk - Standardised Approach

**202109**

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**Notes:**

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. Standardised Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.
### Standardised Approach

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#### Luxembourg

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(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.
### Credit Risk - Standardised Approach

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#### Italy

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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.
3. Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure,
### Ireland

<table>
<thead>
<tr>
<th></th>
<th>Original Exposure</th>
<th>Exposure Value</th>
<th>Total adjustments and provisions</th>
<th>Risk exposure amount</th>
</tr>
</thead>
<tbody>
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### Luxembourg

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### Spain

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### United States

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### Norway

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### Consolidated data

#### As of 31/12/2021

<table>
<thead>
<tr>
<th>Risk Categories</th>
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<tbody>
<tr>
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<td>Provisions and</td>
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#### As of 30/09/2021

<table>
<thead>
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**Note:**
- 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 last quarter

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

(2) IRB Total includes the securitisation position.
<table>
<thead>
<tr>
<th>Country</th>
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<tbody>
<tr>
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<td>IRB Total</td>
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<tr>
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<tr>
<td>Corporates</td>
<td>1,234,567</td>
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</tr>
<tr>
<td>Other non-credit-obligation assets</td>
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<td>IRB Total</td>
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</table>

Original Exposure and IRB Total values have been calculated using the Internal Ratings Based (IRB) approach, which takes into account both the credit risk of the borrower and the credit risk of the collateral. The values presented above are as of the respective dates.
### Consolidated data

<table>
<thead>
<tr>
<th>Original Exposure</th>
<th>Risk exposure amount</th>
<th>Value</th>
<th>Risk exposure amount</th>
<th>Value</th>
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<tbody>
<tr>
<td>$5,123$ mln EUR</td>
<td>$314$ mln EUR</td>
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<td>$5,100$ mln EUR</td>
<td>$188$ mln EUR</td>
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### Germany

<table>
<thead>
<tr>
<th>Original Exposure</th>
<th>Risk exposure amount</th>
<th>Value</th>
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<th>Value</th>
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</thead>
<tbody>
<tr>
<td>$7,542$ mln EUR</td>
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<td>$7,545$ mln EUR</td>
<td>$577$ mln EUR</td>
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### France

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<th>Risk exposure amount</th>
<th>Value</th>
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<th>Value</th>
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</thead>
<tbody>
<tr>
<td>$653$ mln EUR</td>
<td>$1,117$ mln EUR</td>
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<td>$1,199$ mln EUR</td>
<td>$234$ mln EUR</td>
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### Italy

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<thead>
<tr>
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<th>Value</th>
<th>Risk exposure amount</th>
<th>Value</th>
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<tbody>
<tr>
<td>$268$ mln EUR</td>
<td>$129$ mln EUR</td>
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<td>$291$ mln EUR</td>
<td>$24$ mln EUR</td>
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### United Kingdom

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<th>Risk exposure amount</th>
<th>Value</th>
<th>Risk exposure amount</th>
<th>Value</th>
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</thead>
<tbody>
<tr>
<td>$1,978$ mln EUR</td>
<td>$1,978$ mln EUR</td>
<td></td>
<td>$2,324$ mln EUR</td>
<td>$191$ mln EUR</td>
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</tbody>
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(1) Original Exposure, Risk exposure amount and Provisions are on an original basis during the reporting period. Other data is on a rolling basis and/or risk adjusted basis as per Basel III requirements.

(2) As of 30/06/2022.

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated within the same exercise period. The selection of countries is subject to the discretion of the Board of Directors.

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**2022 EU-wide Transparency Exercise**

**Credit Risk - IRB Approach**

Barclays Bank Ireland plc
<table>
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<tr>
<th>Country</th>
<th>As of 31/03/2022</th>
<th>As of 30/06/2022</th>
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<tbody>
<tr>
<td></td>
<td>Original Exposure</td>
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<tr>
<td>UNITED STATES</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

(1) Original exposure, while Exposure value, no special lending, no collateral, non-investment grade, credit risk mitigation techniques: see Exhibit 7.
### 2022 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Barclays Bank Ireland plc

As of 31/12/2021

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>On balance sheet</td>
<td>Derivatives</td>
<td>Off balance sheet</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Non-derivative financial assets by accounting portfolio</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which financial assets held for trading</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which financial assets designated at fair value through profit or loss</td>
<td>of which financial assets at fair value through other comprehensive income</td>
<td>Risk weighted exposure amount</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which financial assets at amortised cost</td>
<td>Rising amount</td>
<td>National amount</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
<th>Total carrying amount of non-derivative financial assets (net of short positions)</th>
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</thead>
<tbody>
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<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
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</tbody>
</table>

### Notes

- **Total gross carrying amount of non-derivative financial assets**
- **Total carrying amount of non-derivative financial assets (net of short positions)**
- **Non-derivative financial assets by accounting portfolio**
- **Derivatives with positive fair value**
- **Derivatives with negative fair value**
- **Off balance sheet exposures**
- **Risk weighted exposure amount**

*Further details and breakdowns are available in the full report.*
### 2022 EU-wide Transparency Exercise

**General governments exposures by country of the counterparty**

Barclays Bank Ireland plc

As of 31/12/2021

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
<th>Total carrying amount of non-derivative financial assets held for trading</th>
<th>Non-derivative financial assets by accounting portfolio</th>
<th>Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
<th>Off balance sheet exposures</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Carrying amount</td>
<td>of which: financial assets designated at fair value through profit or loss</td>
<td>of which: financial assets at fair value through other comprehensive income</td>
<td>Carrying amount</td>
<td>National amount</td>
<td>Carrying amount</td>
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<td></td>
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<td>Nominal</td>
<td>of which: financial assets designated at fair value through profit or loss</td>
<td>of which: financial assets at fair value through other comprehensive income</td>
<td>Carrying amount</td>
<td>National amount</td>
<td>Carrying amount</td>
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<td>National amount</td>
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<td>Nominal</td>
<td>of which: financial assets designated at fair value through profit or loss</td>
<td>of which: financial assets at fair value through other comprehensive income</td>
<td>Carrying amount</td>
<td>National amount</td>
<td>Carrying amount</td>
</tr>
<tr>
<td>1 - 3M</td>
<td>Poland</td>
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<tr>
<td>1Y - 2Y</td>
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<tr>
<td>1Y - 2Y</td>
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<td>0.00</td>
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<tr>
<td>1Y - 2Y</td>
<td>Hungary</td>
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<td>0.00</td>
<td>0.00</td>
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<tr>
<td>1Y - 2Y</td>
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<td>0.00</td>
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<td>0.00</td>
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<tr>
<td>1Y - 2Y</td>
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<td>0.00</td>
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<td>0.00</td>
</tr>
</tbody>
</table>

**Notes:**
- Carrying amount includes the nominal amount of the exposure adjusted for any cash flows or other adjustments.
- Derivatives with positive fair value and derivatives with negative fair value represent the value of derivatives that have a positive or negative fair value, respectively.
- Risk weighted exposure amount is calculated based on the risk rating of the exposure, taking into account factors such as credit risk.

**General governments exposures by accounting portfolio:**

- General governments exposures by country of the counterparty include exposures to governments and central banks.
- Financial assets are reported at amortised cost or fair value through profit or loss.
- Comprehensive income is reported in the income statement and affects the cumulative total.
# 2022 EU-wide Transparency Exercise

**General governments exposures by country of the counterparty**

Barclays Bank Ireland plc

As of 31/12/2021

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>On balance sheet</td>
<td></td>
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<tr>
<td></td>
<td></td>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>Total carrying amount of non-derivative financial assets (net of short positions)</td>
<td>Non-derivative financial assets by accounting portfolio</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>of which financial assets held for trading</td>
<td>of which financial assets designated at fair value through profit or loss</td>
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<td></td>
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<td></td>
<td></td>
</tr>
<tr>
<td>1Y - 2Y</td>
<td>Lithuania</td>
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</tr>
<tr>
<td>2Y - 3Y</td>
<td>Luxembourg</td>
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</tr>
<tr>
<td>3Y - 5Y</td>
<td>Malta</td>
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<td>5Y - 7Y</td>
<td>Netherlands</td>
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<td>Hungary</td>
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<td>Romania</td>
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<td>Slovenia</td>
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<td>Greece</td>
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<table>
<thead>
<tr>
<th>Risk weighted exposure amount</th>
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</table>

Total (mln EUR)
### 2022 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Barclays Bank Ireland plc

As of 31/12/2021

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<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Risk weighted exposure amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>On balance sheet</td>
<td></td>
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<tr>
<td></td>
<td></td>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>Total carrying amount of non-derivative financial assets (net of short positions)</td>
<td>Non-derivative financial assets by accounting portfolio</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which: financial assets held for trading</td>
<td>of which: financial assets designated at fair value through profit or loss</td>
<td>of which: financial assets at fair value through other comprehensive income</td>
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<tr>
<td></td>
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<td>Risk weighted exposure amount</td>
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</tbody>
</table>
## 2022 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

### Barclays Bank Ireland plc

#### As of 31/12/2021

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>On balance sheet</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Non-derivative financial assets by accounting portfolio</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Total carrying amount of non-derivative financial assets</td>
<td>of which financial assets at fair value</td>
<td>of which financial assets at fair value through profit or loss</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>of which financial assets held for trading</td>
<td>of which financial assets designated at fair value through profit or loss</td>
</tr>
<tr>
<td>[0-3M]</td>
<td>Japan</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>[0-3M]</td>
<td>China</td>
<td></td>
<td></td>
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</tr>
<tr>
<td>[0-3M]</td>
<td>Switzerland</td>
<td></td>
<td></td>
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</tr>
<tr>
<td>[0-3M]</td>
<td>Other advanced economies non EEA</td>
<td></td>
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<tr>
<td>[0-3M]</td>
<td>Other advanced economies non EEA</td>
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<tr>
<td>[0-3M]</td>
<td>Other Central and Southern Europe countries non EEA</td>
<td></td>
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<tr>
<td>[0-3M]</td>
<td>Other Central and Southern Europe countries non EEA</td>
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</tr>
<tr>
<td>[0-3M]</td>
<td>Middle East</td>
<td></td>
<td></td>
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</tr>
<tr>
<td>[0-3M]</td>
<td>Latin America and the Caribbean</td>
<td></td>
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</tr>
</tbody>
</table>
### 2022 EU-wide Transparency Exercise

**General governments exposures by country of the counterparty**

**Barclays Bank Ireland plc**

As of 31/12/2021

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
<th>Total carrying amount of non-derivative financial assets (net of short positions)</th>
<th>of which: Financial assets held for trading</th>
<th>of which: Financial assets designated at fair value through profit or loss</th>
<th>of which: Financial assets at fair value through other comprehensive income</th>
<th>of which: Financial assets at amortised cost</th>
<th>Carrying amount</th>
<th>Natural amount</th>
<th>Carrying amount</th>
<th>Natural amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>5Y - 10Y</td>
<td>Others</td>
<td></td>
<td></td>
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<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>3M - 1Y</td>
<td>Others</td>
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<td></td>
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<td></td>
<td></td>
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<tr>
<td>1Y - 2Y</td>
<td>Others</td>
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<tr>
<td>2Y - 3Y</td>
<td>Others</td>
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<td>3Y - 5Y</td>
<td>Others</td>
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<td>5Y - 10Y</td>
<td>Others</td>
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<tr>
<td>0 - 3M</td>
<td>Others</td>
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</tbody>
</table>

**Notes and definitions**

1. Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Risk weighted exposure amount". Country of denomination is only available for institutions that hold non-domestic sovereign exposures of 1% 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 are only exposures to central, regional and local governments or 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 sovereigns) on sovereign credit risk (i.e., sovereign guarantees) booked in all the accounting portfolio (on-balance sheet). Inconsistencies of the presentation and accounting classification of the positions.

5. Risk weighted exposure amount used as a criteria for the identification of the exposures to be included in the section "Total gross carrying amount of non-derivative financial assets (net of short positions)". The risk-weighted exposure amount (other than sovereigns) is defined as the total of all on- and off-balance sheet. Irrespective of the denomination and accounting classification of the positions.

6. The exposure reported include the positions towards counterparties (other than sovereigns) on sovereign credit risk (i.e., sovereign guarantees) booked in all the accounting portfolio (on-balance sheet).

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 magnitude.

8. Information on non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP.

9. Residual countries not reported separately in the Transparency exercise.

10. 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.

11. 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 magnitude.

12. Information on non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP.
## 2022 EU-wide Transparency Exercise

### General governments exposures by country of the counterparty

**Barclays Bank Ireland plc**

**As of 30/06/2022**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total gross carrying amount of non-derivative financial assets</td>
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<td>Total carrying amount of non-derivative financial assets</td>
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<td>Of which: Financial assets:</td>
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<tr>
<td>Total carrying amount of non-derivative financial assets</td>
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<td>Of which: Financial assets designated at fair value through profit or loss</td>
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<tr>
<td>Carrying amount</td>
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<td>Notional amount</td>
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<tr>
<td>Risk weighted exposure amount</td>
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<td></td>
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</tbody>
</table>

### General governments exposures by country of the counterparty

- **Austria**
- **Belgium**
- **Bulgaria**
- **Cyprus**
- **Czech Republic**
- **Denmark**
- **Estonia**
### 2022 EU-wide Transparency Exercise

**General governments exposures by country of the counterparty**

Barclays Bank Ireland plc

As of 30/06/2022

<table>
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<tr>
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<td></td>
<td></td>
<td>Carrying amount</td>
<td>National amount</td>
<td>Carrying amount</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Risk weighted exposure amount</td>
<td></td>
<td></td>
</tr>
<tr>
<td>0 - 3M</td>
<td>1Y - 2Y</td>
<td>2Y - 3Y</td>
<td>3M - 1Y</td>
<td>1Y - 2Y</td>
</tr>
<tr>
<td>0 - 3M</td>
<td>1Y - 2Y</td>
<td>2Y - 3Y</td>
<td>3M - 1Y</td>
<td>1Y - 2Y</td>
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<tr>
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<td>1Y - 2Y</td>
<td>2Y - 3Y</td>
<td>3M - 1Y</td>
<td>1Y - 2Y</td>
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<td>0 - 3M</td>
<td>1Y - 2Y</td>
<td>2Y - 3Y</td>
<td>3M - 1Y</td>
<td>1Y - 2Y</td>
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<td>2Y - 3Y</td>
<td>3M - 1Y</td>
<td>1Y - 2Y</td>
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<td>0 - 3M</td>
<td>1Y - 2Y</td>
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</table>
### 2022 EU-wide Transparency Exercise

**General governments exposures by country of the counterparty**

Barclays Bank Ireland plc

As of 30/06/2022

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
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<tr>
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<td>On balance sheet</td>
<td>Derivatives</td>
<td>Off balance sheet</td>
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<td>of which financial assets designated at fair value through profit or loss</td>
<td></td>
<td>of which financial assets designated at fair value through profit or loss</td>
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<td>3M - 1Y</td>
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</tr>
<tr>
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<td>Malta</td>
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<td>Netherlands</td>
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<td>5Y - 10Y</td>
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</tr>
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<tr>
<td>2Y - 3Y</td>
<td>Norway</td>
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</tbody>
</table>

**Non-derivative financial assets by accounting portfolio**

- Total carrying amount of non-derivative financial assets
- 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**

- Carrying amount
- Notional amount

**Derivatives with negative fair value**

- Carrying amount
- Notional amount

**Risk weighted exposure amount**

**Total carrying amount of positions**

**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**

**Total**
### General governments exposures by country of the counterparty

**2022 EU-wide Transparency Exercise**

**Barclays Bank Ireland plc**

**As of 30/06/2022**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>On balance sheet</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
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<tbody>
<tr>
<td></td>
<td></td>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>Total carrying amount of non-derivative financial assets (net of amortized cost)</td>
<td>Non-derivative financial assets by accounting portfolio</td>
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<tr>
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<td>United Kingdom</td>
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<tr>
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<td>Australia</td>
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<td>3Y - 4Y</td>
<td>Sweden</td>
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<td>4Y - 5Y</td>
<td>Iceland</td>
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<td>5Y - 10Y</td>
<td>Canada</td>
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</tr>
<tr>
<td>10Y - more</td>
<td>Slovenia</td>
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<tr>
<td></td>
<td>Hong Kong</td>
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<td>Residual Maturity</td>
<td>Country / Region</td>
<td>Direct exposures</td>
<td>Derivatives</td>
<td>Off balance sheet</td>
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<tr>
<td></td>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>Total carrying amount of non-derivative financial assets</td>
<td>Non-derivative financial assets by accounting portfolio</td>
<td>Derivatives with positive fair value</td>
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<tr>
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<td>Total carrying amount of non-derivative financial assets (net of short positions)</td>
<td>of which: financial assets held for trading</td>
<td>of which: financial assets designated at fair value through profit or loss</td>
<td>of which: financial assets at fair value through other comprehensive income</td>
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</tr>
<tr>
<td>5Y - 10Y</td>
<td>Japan</td>
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<td>U.K.</td>
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<tr>
<td>10Y - more</td>
<td>Other</td>
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<td>10Y - more</td>
<td>Other advanced economies (net of BIS)</td>
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<td>Other Central and Emerging Economies (net of BIS)</td>
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<td>Latin America and the Caribbean</td>
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<td>10Y - more</td>
<td>Other</td>
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2022 EU-wide Transparency Exercise
General governments exposures by country of the counterparty
Barclays Bank Ireland plc
As of 30/06/2022
### 2022 EU-wide Transparency Exercise

#### General governments exposures by country of the counterparty

**Barclays Bank Ireland plc**

**As of 30/06/2022**

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Total gross carrying amount of non-derivative financial assets</th>
<th>Non-derivative financial assets by accounting portfolio</th>
<th>Derivatives with positive fair value</th>
<th>Derivatives with negative fair value</th>
<th>Off-balance sheet exposures</th>
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<tr>
<td></td>
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<td>Of which: financial assets held for trading</td>
<td>Carrying amount</td>
<td>Natural amount</td>
<td>Risk weighted exposure amount</td>
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<td>Carrying amount</td>
<td>Natural amount</td>
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<tr>
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<td></td>
<td></td>
<td>Of which: financial assets at fair value through other comprehensive income</td>
<td>Carrying amount</td>
<td>Natural amount</td>
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<td><strong>Total</strong></td>
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</table>

#### Notes and definitions

1. Information on sovereign exposures is only available for institutions that hold sovereign exposures of at least 1% of total direct and indirect exposures. Country of residence is only available for institutions that hold non-domestic sovereign exposures of 30% 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 only cover exposures to central, regional and local governments or its immediate borrowers, and do not include exposures to other counterparties with full or partial government guarantees.

3. The exposure reports include the exposures in the “Financial assets held for trading” portfolio after offsetting the cash short positions having the same maturities.

4. The exposures reported exclude the positions toward counterparties (other than sovereigns) on sovereign credit risk (i.e. CDS, financial guarantees) booked in the associated portfolio (on-balance sheet).SEGregation of the determination and accounting classification of the positions

5. The economic counterparties that may be used in a context for the identification of the exposures to be included in this column. This list does not include counterparties to counterparties (other than sovereigns) with full or partial government guarantees (central, regional and local governments).

6. Residual countries not reported separately in the Transparency template.

7. Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

8. Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

9. Other CEE: Bulgaria, Croatia, Cyprus, Czech Republic, Estonia, Hungary, Latvia, Lithuania, Malta, Poland, Romania, Slovakia, Slovenia.

10. Other advanced CEE: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Netherlands, Norway, Portugal, Sweden, Switzerland.

11. BRIC countries: Brazil, Russia, India, China.

12. Direct gross carrying amount of non-derivative financial assets not available in the transparency exercise COREP reporting 2.7, introduced and no reporting between 1.7, introduced or exposure as of 30/06/2022.