

## Additional disclosure on bond holdings held at amortised cost

|                     |                                   | Barclays Bank Ireland PLC          |                               |                                    |                               |
|---------------------|-----------------------------------|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
|                     |                                   | 1                                  | 2                             | 3                                  | 4                             |
|                     |                                   | Dec-22                             |                               | Feb-23                             |                               |
| <b>EUR/millions</b> |                                   | Carrying amount of debt securities | Fair Value of debt securities | Carrying amount of debt securities | Fair Value of debt securities |
| <b>1</b>            | <b>Total (all counterparties)</b> | 87                                 | 87                            | 300                                | 299                           |

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