

Bank Name	LP Group B.V.
LEI Code	72450088V7QLGDPY6W41
Country Code	NL

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits ) of 5% or above, therefore this bank is not required to report it to the EBA.



# **Key Metrics**

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	3,330	3,346	3,449	3,653	C 01.00 (r0020,c0010)	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	3,330	3,346	3,449	3,653	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	3,667	3,697	3,817	3,993	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	3,667	3,697	3,817	3,993	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,743	3,777	3,888	4,073	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,743	3,777	3,888	4,073	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	21,565	22,483	23,142	23,758	C 02.00 (r0010,c0010)	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	21,565	22,483	23,142	23,758	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	15.44%	14.88%	14.91%	15.38%	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	15.44%	14.88%	14.91%	15.38%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010) )/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040) )	•
Tier 1 (as a percentage of risk exposure amount) - transitional definition	17.01%	16.44%	16.49%	16.81%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.01%	16.44%	16.49%	16.81%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) ) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040) )	
Total capital (as a percentage of risk exposure amount) - transitional definition	17.36%	16.80%	16.80%	17.15%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.36%	16.80%	16.80%	17.15%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	•
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	36,295	37,265	37,524	39,404	C 47.00 (r0300,c0010)	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	10.10%	9.92%	10.17%	10.13%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



# Leverage ratio

	(mln EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,667	3,697	3,817	3,993	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	3,667	3,697	3,817	3,993	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	36,295	37,265	37,524	39,404	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	36,295	37,265	37,524	39,404	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	10.10%	9.92%	10.17%	10.13%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	10.10%	9.92%	10.17%	10.13%	[A.2]/[B.2]	



# 2022 EU-wide Transparency Exercise Capital LP Group B.V.

			As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	3,743	3,777	3,888	4,073	C 01.00 (r0010,c0010)	REGULATION  Articles 4(118) and 72 of CRR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying			,	,	C 01.00 (40010,20010)	Articles 9(119) and 72 of CHX Article 50 of CRR
	A.1	transitional adjustments)  Capital instruments eligible as CET1 Capital (including share premium and net own capital	3,330	3,346	3,449	3,653		
	A.1.1	instruments)	3,532	3,532	3,532	3,532	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	583	668	1,639	1,639	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	-95	-137	-128	-130		Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	154	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	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 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-9	0	0	-1	C 01.00 (r0250,c0010) C 01.00 (r0300,c0010) + C 01.00	Articles 32 to 35 of and 36 (1) point (1) of CBR
	A.1.8	(-) Intangible assets (including Goodwill)	-568	-594	-617	-584	(r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CDR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-81	-93	-57	-37	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-2	-1	-2	-3	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) 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 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010)+ C 01.00 (r0472,c0010)	Articles 4(36), 35(1) point (k) (i) and 89 to 91 of CRR; Articles 35(1) point (k) (ii), 243(1) point (b), 344(1) point (b) and 258 of CRR; Articles 35(1) point (k) (ii) and 379(5) of CRR; Articles 35(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (v) and 153(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	<ul> <li>(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment</li> </ul>	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 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 (r0490,c0010)	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 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (f) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	-28	-28	-917	-917	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 494 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	337	351	368	340	C 01.00 (r0530,c0010)	Article 6s of CRR
	A.2.1	Additional Tier 1 Capital instruments	337	351	368	340	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 05.00 (r0690,c0010) + C 01.00 (r0700,c010) + C 01.00 (r0710,c0010) + C 0.00 (r0700,c010) + C 05.00 (r0744,c0010) + C 01.00 (r0748,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (*0660,c0010) + C 01.00 (*0680,c0010) + C 01.00 (*0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,667	3,697	3,817	3,993	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	76	80	71	81	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	76	80	71	81	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 05.00 (19910,c0050) + C 01.00 (19930,c0010) + C 01.00 (19930,c0010) + C 01.00 (19930,c0010) + C 01.00 (19950,c0010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	21,565	22,483	23,142	23,758	C 02:00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	15.44%	14.88%	14.91%	15.38%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	17.01%	16.44%	16.49%	16.81%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	17.36%	16.80%	16.80%	17.15%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,330	3,346	3,449	3,653	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0.01)	
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.44%	14.88%	14.91%	15.38%	(D.1)/(B-B.1)	
- Lawy totaled	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	
		ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a re			·		·	

<sup>(1)</sup>The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indinuments 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" —clease note that this minht lead to differences to fully loaded CET1 capital ratio exhibitation by the particulation banks e.u. in their Pillar 3 disclosure



### Overview of Risk exposure amounts

LP Group B.V.

		RW	/As		
(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	18,625	19,475	19,642	20,147	C 02.00 (r0040, c0010) -[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0220, s001) + C 08.01 (r0040, c0220, s001) + C 08.01 (r0040, c0220, s002) + C 08.0
Of which the standardised approach	5,988	6,107	6,240	6,266	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IR8 (FIR8) approach	0	0	0	0	C 02.00 (r0250, r0010) - [C 08.01 (r0040, r0260, s002) + C 08.01 (r0050, r0260, s002) + C 08.01 (r0060, r0260, s002)]
Of which the advanced IRB (AIRB) approach	2,460	2,508	2,343	2,381	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	441	451	457	367	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) <sup>2</sup>	76	104	92	71	$C\ 07.00\ (6090,\ c0220,\ s001) + C\ 07.00\ (6010,\ c0220,\ s001) + C\ 07.00\ (6010,\ c0220,\ s001) + C\ 08.01 \\ (6090,\ c0220,\ s001) + C\ 08.01\ (6090,\ c0220,\ c02200,\ c02200$
Credit valuation adjustment - CVA	39	52	51	43	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (r9470, c0010)
Position, foreign exchange and commodities risks (Market risk)	413	440	607	746	C 02.00 (r0520, c0010)
Of which the standardised approach	413	440	607	746	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (c010, c0601)*12.5+C 20.00 (c0010;c0450)*12.5+MAX(C 24.00(c0010, c0090),C 24.00(c0010,c0100),C 24.00(c0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	2,412	2,412	2,751	2,751	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	2,412	2,412	2,751	2,751	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	21,565	22,483	23,142	23,758	

<sup>&</sup>lt;sup>1</sup> The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

Please note that line 'Of which the advanced IRB (AIRB) approach' does not contain the other non-credit obligation assets (ONCOA) RWAs. For the periods 31/09/2021, 31/12/2021, 31/03/2022 the amounts were EUR 9.7 billion, EUR 10.6 billion, EUR 10.6 billion, EUR 11.1 billion, respectively. The majority of these RWAs are related to residual values of lease objects subject to the AIRB approach.

<sup>&</sup>lt;sup>2</sup> 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.



P&L LP Group B.V.

(min EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	667	898	238	525
Of which debt securities income	0	0	0	0
Of which loans and advances income	61	83	23	28
Interest expenses	288	388	101	219
(Of which deposits expenses)	63	84	23	48
(Of which debt securities issued expenses)	85	113	27	58
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	150	204	55	98
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	7	415	195	357
Gains or (-) losses on financial assets and liabilities held for trading, net	27	74	113	167
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	3	-9	3	-24
Gains or (-) losses from hedge accounting, net	1	1	2	0
Exchange differences [gain or (-) loss], net	12	12	-1	-2
Net other operating income /(expenses)	888	824	214	415
TOTAL OPERATING INCOME, NET	1,468	2,032	720	1,317
(Administrative expenses)	612	847	223	417
(Cash contributions to resolution funds and deposit guarantee schemes)	17	21	4	9
(Depreciation)	72	96	25	52
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	0	0	0	0
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	0	0	0	0
Of which pending legal issues and tax litigation <sup>1</sup>	0	-1	0	0
Of which restructuring <sup>1</sup>	0	0	0	0
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	15	23	2	7
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	15	23	2	7
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	-8	-1	-2	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	-7	-6	1	3
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	754	1,041	469	834
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	594	820	358	629
Profit or (-) loss after tax from discontinued operations	169	181	0	51
PROFIT OR (-) LOSS FOR THE YEAR	763	1,001	358	680
Of which attributable to owners of the parent  (1) Information available only as of end of the year	735	965	349	661

To inflor announce to the percent
 To inflormation available only a soft end of the year
 For IFRS compliance banks "zero" in cell "increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



#### Total Assets: fair value and impairment distribution

(min EUR)	hin EUR) As of 30/09/2021						/12/2021			As of 31,	/03/2022			As of 30,	/06/2022		
		F	air value hieran	chy		F	air value hieran	chy		Fa	ir value hierar	chy		Fa	ir value hieran	chy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	6,488				5,634				4,768				5,905				IAS 1.54 (i)
Financial assets held for trading	56	0	56	0	124	0	124	0	251	0	251	0	353	0	353	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	83	83	0	0	134	71	0	63	135	72	0	63	108	64	0	44	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	4,255				4,639				4,706				3,439				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	73	0	73	0	52	0	52	0	20	0	20	0	7	0	7	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				137				229				IAS 39.89A(a); IFRS 9.6.5.8
Other assets <sup>1</sup>	21,452				21,999				22,305				24,278				
TOTAL ASSETS	32,405				32,581				32,321				34,321				IAS 1.9(a), IG 6

<sup>(1)</sup> Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(min	EUR)	As of 30/09/2021								As of 31	/12/2021					As of 31	/03/2022			As of 30/06/2022						
		Gross carryi	ng amount <sup>(2)</sup>		Accun	nulated impairm	nent <sup>(2)</sup>	Gross	carrying amo	unt <sup>(2)</sup>	Accum	nulated impairn	nent <sup>(2)</sup>	Gros	s carrying amou	int <sup>(2)</sup>	Accun	nulated impairr	nent <sup>(2)</sup>	Gros	s carrying amo	unt <sup>(2)</sup>	Accum	ulated impairn	ient <sup>(2)</sup>	
Breakdown of financial assets by instrument and by counterparty sector <sup>1</sup>		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	45	0	0	0	0	0	44	0	0	0	0	0	45	0	0	0	0	0	45	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	4,169	0	131	-18	0	-71	4,562	0	116	-22	0	-61	4,593	0	125	-21	0	-35	3,328	0	117	-17	0	-33	Annex V.Part 1.32, 44(a)

<sup>(1)</sup> This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

<sup>(7)</sup> From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



### **Breakdown of liabilities**

LP Group B.V.

#### (mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Financial liabilities held for trading	64	65	69	100	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities <sup>1</sup>	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	0	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	24,355	24,231	23,578	24,887	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method <sup>1</sup>	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	19	43	151	245	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	48	9	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	574	582	596	598	IAS 37.10; IAS 1.54(I)
Tax liabilities	461	437	484	485	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	1,623	1,766	1,627	1,437	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	298	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value <sup>1</sup>	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	27,144	27,133	26,505	28,050	IAS 1.9(b);IG 6
TOTAL EQUITY	5,261	5,448	5,816	6,271	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	32,405	32,581	32,321	34,321	IAS 1.IG6

<sup>(1)</sup> Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks



### Breakdown of liabilities

LP Group B.V.

(mln EUR)

			Carrying	j amount		
Breakdown of financial liabilities l	by instrument and by counterparty sector	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Derivatives		82	108	220	345	IFRS 9.BA.7(a); CRR Annex II
Chart positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	0	0	0	0	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	0	0	0	0	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	3,349	3,362	3,227	3,304	Annex V.Part 1.42(c),44(c)
Donasila	of which: Current accounts / overnight deposits	110	160	106	123	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	0	0	0	0	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	70	95	185	171	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	Households	10,380	10,249	10,434	10,581	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	Annex V.Part 1.42(f), 44(c)
Debt securities issued		9,569	9,438	8,681	9,829	Annex V.Part 1.37, Part 2.98
Of which: Subordin	ated Debt securities issued	0	0	0	0	Annex V.Part 1.37
Other financial liabilities		986	1,088	1,051	1,002	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		24,437	24,340	23,798	25,232	



# 2022 EU-wide Transparency Exercise Market Risk LP Group B.V.

									LP Group	b.v.												
	SA					1	М									IM					<i> </i>	
			VaR (Memora	ndum item)	STRESSED VaR (	Memorandum item)	INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE	RISKS CAPIT FOR CTP			VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARG FOR CTP		AL CHARGE	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	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		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	LASI	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2021	As of 31/12/2021				As of 30	09/2021									As of 31/1	2/2021					
Traded Debt Instruments Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	o o	0	ŏ	ő	ő	ŏ							ŏ	ő	ő	ő						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	0	0	0	0	0	0							0	0	0	0				4		
Foreign exchange risk	413	440	0	0	0	0							l ő	0	0	0				4		
Commodities risk	0	0	ō	ō	ō	ō							0	0	0	o o						
Total	413	440	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	As of 31/03/2022	As of 30/06/2022				As of 31,	03/2022									As of 30/0	6/2022					
Traded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0				4		
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk Commodities risk	607	746	0	0	0	0								0	0	0						
Total	607	746	- 0	- 0	0	0	•	_	_		•	^		•	-	1	_				•	_

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.



					Standardise	d Approach						
		As of 30/09/2021 As of 31/12/2021										
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions			
	Central governments or central banks Regional governments or local authorities	6,890 18	6,890 18	505		6,023	6,023	392				
	Regional governments or local authorities  Public sector entities	18	18 50	13		18 53	18	b 14				
	Multilateral Development Banks	0	0	0		0	0					
	International Organisations	0	0	0		0	0	0				
	Institutions	1,120	1,120	1,120	1,120	276		1,123	1,123	301		
	Corporates	1,511	1,497	1,455		1,548	1,548	1,505				
	of which: SME	4	4	3		5	5	4				
	Retail	437	437	313		458	458	328				
Consolidated data	of which: SME	166	166	110		167	167	110				
Corisonalica data	Secured by mortoages on immovable property	0	0	0		0	0	0				
	of which: SME	0				0						
	Exposures in default	30	30	41		29	29	41				
	Items associated with particularly high risk	0		U		0						
	Covered bonds Claims on institutions and comprates with a ST credit assessment	0		0		0	0					
	Collective investments undertakings (CIU)	0		0		ů	0					
	Fourty	0		0		ů	0					
	Other exposures	5.706	5.706	3.454		6.132	6.132	3.625				

		Uniculated as or into Quantities									
					Standardisc	d Approach					
			As of 30,	09/2021			As of 31,	/12/2021			
	(min EUR. %)	Original Exposure <sup>3</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
NETHERLANDS	Central consensation of control hashed  and control control and control contro	6,453 1 4 4 0 0 94 170 2 161 2 2 0 0 0 0 0 0	6,453 11 4 4 0 0 94 120 2 161 2 0 0 1 1 0 0 0 0 0 8	71 0 1 1 0 0 38 167 1 1 1 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0	0	5,613 1 4 4 0 0 163 179 2 169 1 1 0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0	5,613 1 4 4 0 0 163 179 2 169 1 0 0 1 0 0 9 1 9 9 1 1 0 0 0 0 0 0 0	102 0 1 1 0 6 1 127 1 1 0 0 0 1 1 0 0 0 0 1 1 0 0 0 1	0		
	Other exoosures Standardised Total <sup>2</sup>	883	883	46/	0	915	915	469	0		

		exposures; but includes general credit risk adjustments.									
					Standardise	ed Approach					
			As of 30	/09/2021			As of 31,	/12/2021			
		Original Exposure <sup>1</sup>	Original Exposure* Exposure Value* Risk exposure amount Value adjustments and providinus* Original Exposure* Exposure Value* Risk exposure amount providinus*								
ITALY	Could convenient a county have 100 %.  County of the count	91 11 10 0 0 0 264 0 77 53 0 0 0 11 11 0 0	91 11 10 0 6 6 6 77 77 77 53 30 0 0 0 11 11 0 0 0 0 0 0 0 0 0 0 0 0	50 0 4 259 56 38 0 0 15 0 0	0	43 10 11 0 6 289 0 75 52 0 0 0 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	43 10 11 0 6 6 269 0 75 25 25 25 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 5 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
	Other exposures Standardised Total <sup>2</sup>	1.127	1.127	705	0	1.268	1.268	780	0		

\*\*Copyried argument, writter Departure reduct a required soften bridge give account of any office due to constitute contract to the any office due to be constituted or a constitute of any office due to be constituted or a constitute or any office due to be constituted or any office or a constitute or any office or a constitute or any office or a constitute or any office or a constituted or any office or a constitute or any office or a constituted or any office or any office or a constituted or any office or any o

					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED KINGDOM	Cantral developments or contral taskes  (Application provinces to both atthrofites  (Application provinces to both atthrofites  (Application provinces to both  (Application provinces to both  (Application provinces to both  (Application provinces)  (Application provinces	135 0 0 0 161 280 1 1 0 0 0 0 0 0 0 0 0 0	135 0 0 0 161 280 1 1 1 0 0 0 2 0 0 0 0 161 1 0 0 0 0 0 0 0 0 0 0 0 0 0	89 0 0 0 42 276 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	134 0 0 0 144 291 1 1 0 0 0 0 0 0 0 0	134 0 0 0 0 0 144 29 1 1 0 0 0 1 0 0 0	955 0 0 0 0 99 287 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	a
	Standardised Total <sup>2</sup>								0

				interparty excludes those for se	(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 condrivins all values and contract relationships are contract relationships are contract relationships and contract relationships are contract relationships.								
					Standardisc	ed Approach							
			As of 30	09/2021			As of 31	/12/2021					
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>				
UNITED STATES	Contral conveniences or contral salessis  Resident Convenience to Levi atthroffice  Grant Convenience  Resident Conv	0 0 0 0 60 41 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 13 37 0 0 0 0 0 0 0	0	0 0 0 44 49 0 0 0 0 0 0 0 0	44 44 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	0 0 0 0 10 45 46 0 0 0 0 0 0 0	0				
	Standardised Total <sup>2</sup>				0				0				



	LP Group B.V.											
					Standardisi	d Approach						
			As of 30,	/09/2021			As of 31	/12/2021				
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
FRANCE	Control oversements or control assists  activated oversements or bod an attention  facilitation of bod and attention  facilitation of bod and attention  facilitations of bod and attention  facilitations  facilitations  facilitations  facilitations  facilitations  facilitations  facilitations  facilitations  facilitation of the facilitation of t	1 1 1 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	1 1 4 0 0 433 264 0 3 3 28 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 64 251 18 0 0 0 0 0 0 0 0	0	5 1 3 3 0 0 444 428 20 0 2 27 7 0 0 0 0 0 0 0 0 0 0 534	5 1 0 444 288 0 32 27 27 0 0 0	0 0 0 72 285 0 21 17 0 0 0 0 0 0 0 0	0			
ļ	Standardised Total <sup>2</sup>	(3) Original exposure, unlike Ex	cosure value, is reported befor	e taking into account any effect	due to credit convenion factor	or credit risk mitigation technic	zues (e.a. substitution effects).					

		exposures, but includes general credit risk adjustments.									
					Standardisc	d Approach					
			As of 30,	09/2021			As of 31,	/12/2021			
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
SPAIN	Central overcrements or central sharing Residual overcrements or local admirities Public stated well-central sharing Public stated well-central sharing Public stated well-central sharing Institutions Central sharing Centra	52 0 0 0 105 120 0 43 13 0 0 0 0 0 0	522 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	91 0 0 0 34 114 0 0 7 0 0 0 0 0 0		60 0 0 0 0 111 113 12 0 0 0 0 0 0 0 0 0 0 0 121 0 0 0 0 0	60 0 0 0 0 1111 113 22 22 0 0 0 0 0	88 0 0 0 0 0 37 107 0 30 7 0 0 0 122 0 0 0 0	0		
	Standardised Total <sup>2</sup>				0				0		

		exposures, but includes gener	il credit risk adjustments.	manyany excess shore for an	arceson esposares, sousone	resident expansion (AVA)	and down own raines repaided	a reason to the	
					Standardise	d Approach			
			As of 30/	09/2021			As of 31,	12/2021	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
GERMANY	Central coveraments or central stanical sectional coveraments or board arthritise should coverament or board arthritise should not be considered to the considered stanical st	2 0 0 0 18 82 9 9 0 0 0 0 0 0 0	2 0 0 0 18 8 2 2 0 9 9 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 10 10 79 6 6 6 0 0 0 0 0	۰	8 0 0 0 13 65 65 10 0 0 0 0 0 0	8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3 0 0 0 0 8 63 6 6 6 0 0 0 0 0 0	·
	Standardised Total <sup>2</sup>				0				0

					Standardisc	d Approach			
			As of 30	09/2021			As of 31/	/12/2021	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	48	48	0		49	49	0	
	Regional governments or local authorities	0	0	0		0	0	0	1
	Public sector entities	25	25	5		27	27	5	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	9	0	0			0	01	
	Institutions	22		0		22	0	22	
	Corporates of which: SME	22	- 22	22		23	43	23	
	orwind: SME Retail					10	10	1 2	
	of which: SME	1		2				1 3	
NORWAY	Secured by mortgages on immovable property	ò	i	1		ő	1	i .	
	of which: SME	0		0		n n	0	0	
	Exposures in default	ō	ō	1	0	ō	0	i	
	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	337	337	197		366	366	207	

		exposures, but includes gener		interpenty excludes those for se	curenation exposures, accinons	e valuation adjustments (AVAs)	and other own runds reducted	IS REMOVED ED ETHE	
					Standardis	d Approach			
			As of 30	09/2021			As of 31	/12/2021	
		Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
BELGIUM	Gen EU, 4, 100 Cardinal Season (Inc. EU, 4) Gen EU, 4 Cardinal Season (Inc. EU, 4) Facility of the Commission of Cardinal Season Facility of C	4 1 0 0 0 56 58 0 16 12 2 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0	4 1 0 0 0 55 58 0 16 12 0 0 0 0	2 0 0 0 0 12 57 0 11 8 0 0 0 0	0	6 1 0 0 54 60 16 13 0 0 0 0	60 0 0 0 54 60 16 13 13 0 0 0	2 0 0 0 0 0 12 59 0 11 1 9 0 0 0 0 1 1 0 0 0 0 0 0 0 0 0	0
	Other exposures Standardised Total <sup>2</sup>	167	167	83	0	202	202	100	

					Standardise	ed Approach			
			As of 30,	09/2021			As of 31	/12/2021	
	(min EUR, %)	Original Exposure <sup>3</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
PORTUGAL	Central operatures for central sales of explosed potentiaries of local antiferities  Public sector entities  Public sector entities  International Constitution  Internati	22 0 0 0 0 0 5 35 0 24 16 0 0 0 0 0	22 0 0 0 0 5 3S 0 24 16 0 0 1 1 0 0 0 0 2 2 2 2 2 3 3 3 3 3 3 4 3 4 3 4 3 4 3 4	16 0 0 0 3 3 0 0 15 9 0 0 0 0 0	٥	21 0 0 0 8 8 2 26 17 0 0 1 0 0 0 0	21 0 0 0 8 36 2 2 17 0 0 0 0	16 0 0 0 4 32 1 16 10 0 0 0 0 0	0
	Standardised Total <sup>2</sup>				0				



					Standardise	d Approach			
			As of 31,	03/2022			As of 30/	06/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions
	(min EUR, %)	4,752	4.752	365		5.872	5.872	337	
	Central governments or central banks Regional governments or local authorities	4,/52	4,/52	365		5,872	5,8/2	337	
	Public sector entities	55	55	15		56	56	15	
	Multilateral Development Banks	0	0	0		0	0	0	
Ir	International Organisations	0	0	0		0	0	0	
	Institutions	1,532 1,562	1,532	367		1,358 1,565	1,358 1.539	347	
	Corporates of which: SME	1,562	1,549	1,503		1,565	1,539	1,494	
	OF WINCH: SME Retail	467	467	335		471	471	338	
	of which: SMF	167	167	109		163	163	107	
Consolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	19	19	25	0	17	17	22	
	Items associated with particularly high risk	0	0			9	0	0	
	Covered bonds Claims on institutions and cornerates with a ST credit assessment	0	0				0	0	
	Collective investments undertakings (CIU)	0	ů o	ő		ŏ	o o	ő	
	Equity	0	0	0		0	0	0	
	Other exposures	6,418	6,418	3,718		6,502	6,502	3,778	
	Standardised Total <sup>2</sup>	14.822	14.810	6.332	0	15.859	15.832	6.337	

		calculated as of last quarter									
					Standardise	ed Approach					
			As of 31,	/03/2022			As of 30,	(06/2022			
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	Central governments or central banks	4,376	4,376	73		5,496	5,496	21			
	Regional governments or local authorities Public sector entities	1	1	0		1 6	1 6	1			
	Multilateral Development Banks	0	o o	ō		ō	0	0			
	International Organisations	. 0	. 0				.0				
	Institutions Corporates	518 171	518 171	133 169		505 170	505 170	129 168			
	of which: SME	1	1	1		0	0	0			
	Retail	175	175	131		177	177	133			
NETHERLANDS	of which: SME	2	2	1		2	2	1			
	Secured by mortoages on immovable property of which: SME	0	0			0	0	0			
	Exposures in default	1	1	1	0	1	1	1	0		
	Items associated with particularly high risk Covered bonds	0	0			0	0	0			
	Covered bonds Claims on institutions and corporates with a ST credit assessment		0			o o	0				
	Collective investments undertakinos (CIU)	0	0	0		0	0	0			
	Equity	0 967	0 967	0		1.011	1.011	0 521			
	Other exposures Standardised Total <sup>2</sup>	96/	967	488		1,011	1,011	521	•		

		exposures, but includes gener	ral credit risk adjustments.										
			Standardised Approach										
			As of 31/03/2022 As of 30/06/2022										
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>				
ITALY	Committee of the Commit	444 100 0 0 9 2277 73 80 0 0 0 0 0 0 0 0	44 10 11 0 0 277 6 73 50 0 0 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 5 6 0 0 5 270 0 5 3 3 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		63 10 10 0 8 275 275 275 49 0 0 0 0 0 0 0	63 10 13 0 8 275 0 73 749 0 0 0 0 0	35 5 6 0 0 5 270 5 3 3 5 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0				
1	Other evenouses Standardised Total <sup>2</sup>	1.320	1.320	/82	0	1.367	1.26/	813					

		exposures, but includes genera	d credit risk adjustments.						
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30,	06/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	118	118	101		113	113	101	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	141	141	37		163	163	43	
	Corporates	297	297	292		290	290	285	
	of which: SME	1	1	1		0	0	0	
	Retail	1	1	0		0	0	0	
INITED KINGDOM	of which: SME Secured by mortoaces on immovable property	0		0			0	0	
	Secured by mortgages on immovable property of which: SME						0		
	or which: SME Exposures in default	2		2					
	Items associated with particularly high risk	â	0						
	Covered bonds	n	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	ō	ō	ō		ō	ō	ō	
	Collective investments undertakings (CIU)	o o	ō	i o		o o	ō	i o	
	Equity	0	0	0		0	0	0	
	Other exposures	832	832	531		833	833	531	

As of 31 (27 2022   As of 30 (04) (2022)		(2) Total value adjustments an exposures, but includes gener		interparty excludes those for se	curitisation exposures, additiona	d valuation adjustments (AVAs)	and other own funds reduction	ns related to the			
Original Exposure*    Combinal exposure   Exposure Value*   Value adjustments and providence*   Value adjustments and pr		Standardised Approach									
Compared accountment of control all harders   Compared accountment of control accountment			As of 31,	/03/2022			As of 30	/06/2022			
Combed convermentate or control abusins  Authorized convermentate or control abusins  Authorized convermentation of control abusing  Authorized Convermentations	(mh FIB %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
Other exocures 67 67 29 51 51 18 51 48 51 51 51 51 51 51 51 51 51 51 51 51 51	Control deventments or control basis in Control communities to both arthrofits Annical communities to both arthrofits School communities to both arthrofits School control	0 0 0 56 48 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 55 48 8 0 0 0 0 0 0 0 0	0 0 0 12 45 0 0 0 0 0 0 0 0	0	0 0 47 46 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 44 46 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 10 43 0 0 0 0 0 0 0 0 0	0		



Ac of 31/(81)/2022   Ac of 30/(81)/2022   Ac of 3		LP Group B.V.								
Conjunct Exposure*   Exposure Value*   Risk exposure amount   Value Adjustments and providence*   Exposure Value*   Risk exposure amount   Value Adjustments and providence*   Exposure Value*   Risk exposure amount   Value Adjustments and providence*   Risk exposure amount						Standardise	d Approach			
Compared contract about   Compared Contract   Contr				As of 31	/03/2022			As of 30	06/2022	
Control deview reactive for control standards   1			Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Recipion of authorities   1										
	FRANCE	Residual ownerments of local authorities Applicated Composer trains Literarchical Control of the Composer of which 2006 Residual Composer of White Composer of Whi	275 0 31 26 0 0 3 0 0 0 0	262 0 31 26 0 0 3 0 0 0 0 0	259 0 200 17 0 5 0 0 0	a	277 0 31 26 0 0 3 0 0 0 0	251 0 31 26 0 0 3 0 0 0 0	247 0 21 17 0 0 4 0 0 0	0
		Standardised Total*	W 01-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-							. 0

exposures, but includes general credit risk ad	ustments.			
		Standardis	ed Approach	

		exposures, but includes gener	al credit risk adjustments.									
			Standardised Approach									
			As of 31/03/2022 As of 30/06/2022									
	(mh EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>			
SPAIN	Carbot overweath or control hashs  Stational overweaths or local salventiles  Public sector writins  Public sector writins  Institutional  Corporate  Corporate  Statistical  Statistical	\$3 0 0 0 124 119 0 44 13 0 0 0 0 0 0 0 0 44 77	\$3 0 0 0 124 119 19 0 0 0 0	90 0 0 0 0 39 114 14 8 0 0 3 3 3 0 0 0 0 2 2 2 3 2 3 3 3 3 3 3	0	47 0 0 0 133 120 0 46 13 0 0 0 0 0 0 0	43 (c)	85 0 0 0 38 114 0 32 8 0 0 0 0 0 0 0 2 2 2 8				
	Standardised Total <sup>2</sup>	407	407	101	0	403	40.	207				

CEMANY   CEMAN   CEM			Standardised Approach									
Compared Exposure   Comp				As of 31/03/2022 As of 30/06/2022								
Command conversaments or central basis   Command basis   Com		(100 0)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
Other excelored 5 407 407 287 303 303 203 233 55 55 55 55 55 55 55 55 55 55 55 55 5	GERMANY	Contral documentar or comital basics  Associated comments for both rathrolles  Associated comments of both rathrolles  Associated comments of both rathrolles  Associated contral both rathrolles  Associated contral both rathrolles  Associated contral both rathrolles  Associated contral both rathrolles  Associated by monitorates on immovable presents  Associated by monitorates on	4 0 0 21 65 61 10 0 0 0 0 0 0 0 0 0	4 0 0 0 2 2 55 65 10 10 0 0 0 0 0 0 0	0 0 0 0 8 62 6 6 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2 0 0 10 10 59 5 5 5 0 0 0 0 0 0	2 0 0 1 10 19 59 5 5 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 7 57 57 3 3 3 0 0 0 0 0			

(1) Original exposure, utilise Exposure value, is reported before taking into account any effect due to credit convenien featon or credit risk enligation techniques (e.g. substitution effects).
(2) Total value adjustments and provincies per country of countemparty endudes those for securitation exposures, additional valuation adjustments (VAVs) and other core feats industrian related to the exposures, that following and credit value adjustments (VAVs) and other core feats industrian related to the exposures, that following and credit value adjustments (VAVs) and other core feats industrial transfer and control values of the exposures and techniques of core in the exposures.

					Standardise	d Approach					
			As of 31/03/2022 As of 30/06/2022								
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
Control description of control in the control of control in the control of co	uks uks uksistisses uksistisses uksistisses uksistisses uksistisses uksistisses uksistisses uksistisses uksistisses uksista sii Corolli ausessimunt	40 0 0 20 0 0 0 23 23 11: 5 0 0 0 0 0 0 0 0 0	40 0 0 29 0 0 0 0 22 22 23 11 5 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 6 0 0 0 23 23 8 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	444 0 277 0 1 1 25 0 10 10 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	44 0 0 2 27 0 0 1 1 1 2 5 5 1 0 1 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0	0 0 5 0 0 0 0 24 7 7 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰		

			Standardised Approach									
			As of 31,	/03/2022			As of 30	/06/2022				
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	(unit sit)  Central governments or central banks  Regional governments or local authorities	8	8	2 0		8	8	2				
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations Institutions	0 55	0 55	0 12		0 54	0 54	0 12				
	Corporates of which: SME Berail	64 0	64 0	63		67 0	67 0	65				
BELGIUM	of which: SME Secured by mortgages on immovable property	13	13 0	9		13 0	13	9				
	of which: SME Exposures in default	0	0	0	0	0	0	0	0			
	Thems associated with earticularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Callins on institutions and corporates with a 51 Credit assessment Collective investments undertakings (CIU) Equity	0	0	0		0	0	0				
	Other exposures Standardised Total <sup>2</sup>	219	219	105	0	230	230	108	0			

<ol> <li>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).</li> </ol>
(2) Total value adjustments and provisions per country of counterparty encludes those for securification exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the
processes that includes paperal modificial adjustments

			Standardised Approach									
			As of 31,	/03/2022			As of 30,	/06/2022				
	(min EUR, %))	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	Central governments or central banks	24	24	17		23	23	21				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks International Organisations	0	0	0		0	U	0				
	International Organisations Institutions	2	2			2	2	2				
	Corporates	43	43	38		44	44	39				
	of which: SME	2	2	1			0	0				
	Retail	25	25	16		27	27	17				
PORTUGAL	of which: SME	17	17	10		19	19	11				
FORTUGAL	Secured by mortgages on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	1	1	2		2	2	2	0			
	Items associated with particularly high risk Covered bonds						0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0				0	0				
	Collective investments undertakings (CIU)	o o	o o	ŏ		ő	ů ů	0				
	Equity	0	0	0		0	0	0				
	Other exposures	317	317	206		320	320	208				
	Standardised Total <sup>2</sup>				0				0			

# 2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

LP Group B.V.

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	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	6,254	207	6,254	2,348	626	28	6,460	201	6,460	2,400	642	33
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	291		291	79	16		282		282	75	13	0
	Corporates - Ur Which: SME Retail	291	5	291	112	16		262	4	263	75 108	13	
	Retail - Secured on real estate property	2,0	6	270	0	0	9	203	0	203	100	3	
	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0			0
Consolidated data	Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	ō	ō	0	0	ō	0	0	0	ō	ō	ō	0
	Retail - Other Retail	270	2	270	112	6	4	263	1	263	108	3	4
	Retail - Other Retail - Of Which: SME	96	1	96	42	1	2	94	0	94	41	1	2
	Retail - Other Retail - Of Which: non-SME	174	2	174	70	5	2	168	1	168	67	2	2
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				9,736						10,408		
	IRB Total <sup>2</sup>				12,196						12.916		

(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) INEL Total does not unclude the Securitation position unlike in the resistion price to the 2019 earnors.
3) Only the most relevant controls 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 exp

							IRB Ap	proach					
				As of	0/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>t</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	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	701	- 4	701	176	4	2	723	5	723	181	5	1
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0		0	0	0	0	0
	Corporates - Of Which: SME	48	0	48	13	0	0	46	0	46	13	0	0
	Retail	58	0	58	24	0	1	58	0	58 0	24		1
	Retail - Secured on real estate property	0	0	0	U	0	0	0	0		0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME		0	0		0	0	0	0	0			0
THE THERE WEDS	Retail - Secured on real estate property - Of Which: non-Si Retail - Qualifying Revolving			0	0	0		0	0	0			0
	Retail - Qualifying Revolving  Retail - Other Retail			58	24	0			0	98	24		
	Retail - Other Retail - Of Which: SME	58 58	0	58 58	24	0	1	58 58	0	58 58	24		1
		30		30	24	0		90	0	90	24		0
	Retail - Other Retail - Of Which: non-SME Equity		1 0	0	0			0	0	0			0
	Other non credit-obligation assets			ů			ů		ů	Ů	,		
	IRB Total												

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 Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min ELR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments Institutions	0	0	0	0	0	0 0	0	0	0 0	0	0	0
	Institutions Corporates	352	- 44	352	323	172	12	375	0 51	375	365	211	12
	Corporates - Of Which: Specialised Lending	332		332	0	1/2	0	3/3	31	0	303	211	0
	Corporates - Of Which: SME	12	2	12	12	7	0	12	1	12	11	7	0
	Retail	0	0	0	0	n	0	0	0	0	0	ń	0
	Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
ITALY	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
IIALY	Retail - Secured on real estate property - Of Which: non-S	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				d before thisse into secon								

riginal 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 Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	528	14	528	173	46	1	590	14	590	192	49	1
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	7	0	7	2	0	0	7	0	7	3	1	0
	Retail	212	2	212	88	6	- 4	204	1	204	84	3	3
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0		0	0	0	0	0	0	0
ONTIED KINGDOM	Retail - Secured on real estate property - Of Which: non-S	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	204	0	0	0
	Retail - Other Retail	212	2	212	88	ь	4	204	1		94	3	3
	Retail - Other Retail - Of Which: SME	38 174	0	38 174	18 70	1 1	1	36 168	0	36 168	17 67	1	1 2
	Retail - Other Retail - Of Which: non-SME	1/4	2	1/4	70	5	2	168	1	168	6/	1 2	0
	Equity Other non credit-obligation assets		0	0	U	0		0	- 0	- 0	0	0	
	Other non-credit-obligation assets TRR Total												

TO Criginal exposure, unlike Exposure value, is reported before taking into account any effect due to credit convension factors or credit risk mitigation techniques (e.g. substitution effects).

	i e												
							IRB Ap	proach					
				As of :	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>t</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	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	1,409	0	1,409	434	0	1	1,406	0	1,406	422	2	1
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME Retail	10		10	2	0	0	7	0	7	1	0	0
		0		0		0		0	0				0
	Retail - Secured on real estate property	0		0		0		0	0				0
UNITED STATES	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SM			0	0	0	0	0	0	0	0	0	0
***************************************	Retail - Qualifying Revolving	0		0					0		0		0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0		0
I	Retail - Other Retail - Of Which: SME	0	0	0 0	0	0	0	0	0	0	0		0
I	Retail - Other Retail - Of Which: non-SME	0		0 0	0	0	0	0	0	0	0		0
I	Equity	0	0	ı ö	0	ı ö	ı ö	0	0	ı ő	0	0	0
	Other non credit-obligation assets		_	_		_	_			_	-	_	
	IRB Total												

# 2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

LP Group B.V.

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	375	37	375	221	107	6	371	34	371	196	84	9
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	31	1	31	9	2	0	30	1 0	30	10	3	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
FRANCE	Retail - Secured on real estate property - Of Which: SME			0		0			0	0	0		
110 1102	Retail - Secured on real estate property - Of Which: non-Si 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
	Retail - Other Retail - Of Which: SMF			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
	Equity			0				0			0		0
	Other non credit-obligation assets		_			Ů	Ů	-	Ů			, i	i i
	IRB Total												

								IRB Ap	proach					
					As of	30/09/2021					As of	31/12/2021		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	• • • • • • • • • • • • • • • • • • • •		Of which: defaulted	provisions		Of which: defaulted	•		Of which: defaulted	provisions
		inks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		0	0	0	0	0	0	0	0	0	0	0	0
	Corporate		271	11	271	163	49	2	290	18	290	195	77	3
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		Corporates - Of Which: SME	4	0	4	1	0	0	- 4	0	4	1	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
SPAIN		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SPAIN		Retail - Secured on real estate property - Of Which: non-Si	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 Other non	credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0

19 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 Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	: amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	528	- 4	528	116	8	1	596	12	596	136	24	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	10	0	10	2	0	0	10	0	10	2	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
GERMANY	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SV			0		0		0	0	0			0
	Retail - Qualifying Revolving	0	0	0	0	0	0		0	0	0	0	
	Retail - Other Retail				0	0		0	0	0	0		0
	Retail - Other Retail - Of Which: SME				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
	Equity	0	0	0		0		0	0	0	0		0
	Other non credit-obligation assets			, i			Ů	Ů	Ů	Ů		Ů	, i
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	: amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	: amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	236	2	236	48	5	0	242	1	242	43	1	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	16	0	16	2	1	0	17	0	17	1	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
NORWAY	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
HORWAI	Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0		0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	0		0	0	0	0	0	0	0	0		0
		0		0	0	0		0	0		0	0	
	Retail - Other Retail - Of Which: SME	0		0	U	0	0	0	0	0	U		0
	Retail - Other Retail - Of Which: non-SME	0		0	0	0	0	0	0	0	0		0
	Equity Other non credit-obligation assets			0	U	0	0	0	0	0	U		
	IRB Total												

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

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	: amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	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	6	293	70	20	0	295	4	295	72	17	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	25	0	25	3	0	0	22	0	22	3	0	0
	Retail	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
BELGIUM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0		0
DEEGIGII	Retail - Secured on real estate property - Of Which: non-Sh			0		0		0					
	Retail - Qualifying Revolving Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME Equity	0	0	0	0	0	0	0	0	0	0		0
	Other non credit-obligation assets		0			0		0					-
	IRB Total												

	i												
							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	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	180	27	180	99	63	0	195	4	195	63	13	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	14	0	14	0	0	
	Corporates - Of Which: SME Retail	13		13	3	1	0	19	0	14	3	0	0
	Retail - Secured on real estate property			0	0	0	0		0		0		
	Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0		0		
PORTUGAL	Retail - Secured on real estate property - Of Which: non-Sh		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	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	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
1	Equity	0	0	0	0	0	0	0	0	0	0	0	0
1	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach

								IRB Ap	proach					
					As of	31/03/2022					As of	30/06/2022		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	e amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	e amount	Value adjustment
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provision
		ks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	Corporates - Of Which: Specialised Lending	6,617	141	6,617	2,239	385	30	6,879	130	6,879	2,281	345	30
		Corporates - Of Which: SME	276		276	70	8	0	280	,	280	65	0	0
	Retail	curputates - or willor: sinc	254	3	254	104			243		243	100	2	
	Recaii	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	n n
		Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
Consolidated data		Retail - Secured on real estate property - Of Which: non-St	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	254	1	254	104	3	4	243	1	243	100	2	4
		Retail - Other Retail - Of Which: SME	90	0	90	39	1	1	86	0	86	37	0	1
		Retail - Other Retail - Of Which: non-SME	164	1	164	65	2	3	157	1	157	63	2	3
	Equity		0	0	0	0	0		0	0	0	0	0	
		redit-obligation assets				10,602						11,133		
	IRB Total <sup>2</sup>					12,945						13,514		

							IRB Ap	proach					
				As of :	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	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	717	3	717	172	3	1	697	3	697	165	2	1
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	48	0	48	12	0	0	47	0	47	12	0	0
	Retail	56	0	56	23	0	1 0	53	0	53	22	0	1
	Retail - Secured on real estate property		0	0				0	0		0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SI		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving		0	0	0	0	0	0	0		0		0
	Retail - Other Retail	96	0	56	23	0		53	0	53	22		,
	Retail - Other Retail - Of Which: SME	56	0	56	23	0	1	53	0	53	22		1
	Retail - Other Retail - Of Which: non-SME			0			i i	0	0	0	0		
	Equity		0	0	n n	0	o o	0	0	o o	0	0	0
	Other non credit-obligation assets		_					_		-			
	IRB Total												

	•						IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments Institutions	0	0	0	0	0	0	0	0	0 0	0	0	0
	Corporates	399	22	399	243	56		434	18	434	255	42	
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	ó	0	0	0	0	0	ő
	Corporates - Of Which: SME	12	0	12	7	2	0	12	0	12	6	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
ITALY	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
IIALI	Retail - Secured on real estate property - Of Which: non-Si	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 Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	566	16	566	190	52	2	538	20	538	196	66	2
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	6	0	6	3	1	0	6	0	6	3	1	0
	Retail	199	1	199	82	3	4	190	1	190	78	2	3
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
ONLIED KINGDOM	Retail - Secured on real estate property - Of Which: non-St		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	199	0	0 199	0 82	0	0	190	0	0 190	0 78	0	0
			1			3	1		1			2	3
	Retail - Other Retail - Of Which: SME	35 164		35 164	17 65	0	1	33 157		33 157	16 63	0	1
	Retail - Other Retail - Of Which: non-SME Equity	104	1	104	0.5	2	0	15/		137	0.5	2	3
	Other non credit-obligation assets		0	0			0	0		0	U	0	0
	Other non credit-obligation assets IRB Total												

							IRB Ap	proach					
				As of :	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	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	1,452	2	1,452	434	2	1	1,669	2	1,669	488	1	1
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	7	0	7	1	0	0	8	0	8	1	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
UNITED STATES	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-Si	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	U		0	0	0		U	-	
	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach LP Group B.V.

								IRB Ap	proach					
					As of	31/03/2022					As of	30/06/2022		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	e amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
		nks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		0	0	0	0	0	0	0	0	0	0	0	0
	Corporate		383	25	383	177	54	9	400	27	400	182	56	10
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		Corporates - Of Which: SME	29	0	29	9	1		29	0	29	8	0	0
	Retail		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
FRANCE		Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Si	0	0	0		0		0			0	0	0
1101102		Retail - Secured on real estate property - Ut which: non-Si Retail - Qualifying Revolving	0	0	0	0	0		0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0		0		0
		Retail - Other Retail - Of Which: SME	0	0	0	o o	0	, a	0	0		0		0
		Retail - Other Retail - Of Which: non-SME	0	0	0		0		0	0		0		0
	Equity	Retail * Collet Retail * Ct Wild : Hoth-She	0	0	0	0	0	ů	0	0	0	0	0	0
		credit-obligation assets		, i	Ů		Ů		Ů	Ů	_			i i
	IRB Total													

(1) Original exposure.	unlike Exposure value.	is reported before taking	into account any	effect due to cres	dit conversion fac	ctors or credit ris	k mitigation tech	niques (e.a	. substitution	effects

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	324	13	324	198	58	3	324	10	324	182	43	3
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	0	0	0	0	0		0	0	0	0	0	0
	Corporates - Ur Wnich: SME Retail	4	0	4	0	0		4	0	4	1		0
	Retail - Secured on real estate property		0		0	0		0	0				0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0			0		0	0		0
SPAIN	Retail - Secured on real estate property - Of Which: non-Si				0	0		0		0			0
-	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	o o
	Retail - Other Retail	ō	ō	ō	0	0	ō	ō	ō	ō	0	ō	0
	Retail - Other Retail - Of Which: SME	o o	ō	ō	0	0		0	0		0	ō	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 miligation techniques (e.g. substitution effects).

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	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	614	10	614	139	17	0	616	9	616	132	17	0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	10	0	10	0	0	0	14	0	14	0		0
	Corporates - Ut Which: SME Retail	10	0	10	2			14		14	3		0
	Retail - Secured on real estate property		0	0	0		0	0	0	0	0		0
	Retail - Secured on real estate property - Of Which: SME		0	0				0			0		0
GERMANY	Retail - Secured on real estate property - Of Which: non-Si		0					0	0	0	0		0
	Retail - Qualifying Revolving	o o	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
	Retail - Other Retail - Of Which: SME	ō	0	ō		ō	l ö	0	0		o	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	ō	0	0	ō	ō	0	ō	0	0	ō
	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 effect	cts).

								IRB Ap	proach					
					As of :	31/03/2022					As of	30/06/2022		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central ba	nks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		255		0 255	46		0	246		0 246	46	0	0
	Corporate	Corporates - Of Which: Specialised Lending	255	1 0	255	46	2	0	246	1	296	96	3	0
		Corporates - Of Which: SME	17	0	17	2	,	0	16		16	1		0
	Retail	copulate of final are	0	ő	ů,	ô	ō	ő	0	ő	0	ô	ő	ő
		Retail - Secured on real estate property	0	0		0	0	0	0	0		0	0	0
NORWAY		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NORWAY		Retail - Secured on real estate property - Of Which: non-St	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	credit-obligation assets		0	0	U			0		0	U		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 Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	e amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	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	308	4	308	73	15	1	307	4	307	73	17	0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	21	0	21				22		22	0	0	0
	Retail	21	0	0	3	0		0	0	22	3	0	0
	Retail - Secured on real estate property		0		o o			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
BELGIUM	Retail - Secured on real estate property - Of Which: non-S	i i	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	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												

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposur	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions
	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	197	3	197	60	8	0	202	3	202	68	9	0
	Corporates - Of Which: Specialised Lending	14	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME Retail	14	0	14	3	0	0	15	0	15	3	0	0
	Retail - Secured on real estate property		0	0	0			0			0	0	0
	Retail - Secured on real estate property - Of Which: SME		0	0	0		0	0			0	0	0
PORTUGAL	Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	o o	0	0	0
	Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	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												



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfoli	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	exposure amount
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y ] [ 5Y - 10Y [ [ 10Y - more Total	Austria	: : : :	5 0 0 0 0 0 0 0 0 0				5 0 0 0 0 0 0 0 0		0 0 0	000000000000000000000000000000000000000	0 0 0 0	0 0 0 0 0		
Total	Belgium		3 0 1 1 2 2 2 1 0 0 0 0 7				3 0 0 1 1 2 2 1 0 0 0 0 7		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000		4
[ 0 - 3M   1   1   1   1   1   1   1   1   1	Bulgaria													
[ 0 - 3M [	Cyprus													
[0 - 3M   [3M - 1Y   [1Y - 2Y   [2Y - 3Y   [3Y - 5Y   [5Y - 10Y   [10Y - more	Czech Republic		1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(			1 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 - 3M   [3M - 1Y   [1Y - 2Y   [2Y - 3Y   [3Y - 5Y   [5Y - 10Y   Total	Denmark		3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(			3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	000000000000000000000000000000000000000	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	Estonia													



General governments exposures by country of the counterparty

				LP Group B.V.										
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	eet exposures	
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)									Nominal	Provisions	Risk weighted exposure amount
				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			
[ 0 - 3M [	Finland	110	2 2 2 2 3 3 3 3 3 3 5 5 6 6 6 6 6 6 6 6 6 6 6 6	0 0 0 0 0	0 0 0 0 0		2 0 3 6 3 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	13
[ 0 - 3M [	France		4 4 4 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	000000000000000000000000000000000000000	0 0 0 0 0		4 0 1 2 1 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	5
[ 0 - 3M [	Germany		8 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0		8 0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	4
0 - 3M	Croatia													
To - 3M	Greece		7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		7 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	1
[0 - 3M] [3M - 1Y] [1Y - 2Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Hungary			000000000000000000000000000000000000000	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	Ireland		3 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		3 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	5
[ 0 - 3M [	Italy	3 1 1 6	7 37 1 7 7 7 12 2 12 5 6 6 0 0 0	0 0 0 0 0	0 0 0 0 0		37 1 7 12 6 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	29
[ 0 - 3M [	Latvia													



General governments exposures by country of the counterparty

				LP Group B.V.										
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	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	
[ 0 - 3M [	Lithuania													
[ 0 - 3M [	Luxembourg		3 3 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	000000000000000000000000000000000000000	0 0 0 0 0		3 0 1 2 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	9
[ 0 - 3M [	Malta													
[ 0 - 3M [	Netherlands	66 22 44 22 24	3 63 4 4 4 4 9 9 29 8 6 48 6 26 1 1 1 0 0 0	0	0		63 4 29 48 26 1 0 170	0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	218
To - 3M	Poland		7 17 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		17 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	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	30
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	1:	3 13 0 0 2 2 2 2 3 3 3 2 2 2 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		13 0 2 3 3 2 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	20
[ 0 - 3M [	Romania		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	1
[ 0 - 3M [	Slovakia		1 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		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 - 3M [	Slovenia													



General governments exposures by country of the counterparty

				LP Group B.V.										
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	sets by accounting portfoli	o	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance s	heet exposures	
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	Risk weighted exposure amount
[ 0 - 3M [	Spain	49 0 2 3 2 0 0	49 0 2 3 3 2 0 0	0 0 0 0 0	0 0 0 0 0	(	49 0 0 2 3 3 2 0 0 0 0 5 6	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	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	90
[ 0 - 3M [	Sweden	3 1 1 1 1 0 0	3 0 1 1 1 1 0 0	0 0 0 0 0	0 0 0 0 0	(	3 0 1 1 1 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	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	3
[ 0 - 3M [	United Kingdom	47 3 3 23 3 9 21 1 1 0	47 3 23 39 21 1 0 0	000000000000000000000000000000000000000	0 0 0 0 0		77 77 78 79 79 79 79 79 79 79 79 79 79 79 79 79	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	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	188
[ 0 - 3M   1   1   1   1   1   1   1   1   1	Iceland													
[ 0 - 3M [	Liechtenstein													
[ 0 - 3M [	Norway	13 2 2 17 28 5 5 0 0	13 2 17 28 15 0 0	000000000000000000000000000000000000000	0 0 0 0 0		13 2 17 10 10 10 10 10 10 10 10 10 10 10 10 10	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		67
[ 0 - 3M [	Australia													
[ 0 - 3M [	Canada													
To - 3M	Hong Kong													



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	exposure amount
[ 0 - 3M [	Japan													
[ 0 - 3M	u.s.		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 [	China													
To - 3M	Switzerland		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	1
[ 0 - 3M [	Other advanced economies non EEA		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 - 3M [	Other Central and eastern Europe countries non EEA		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
To - 3M	Middle East													
Total	Latin America and the Caribbean	1	111 0 0 0 0 0 0	(	0 0 0		11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 11	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	22



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

							LP Group B.V.							
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
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	Risk weighted exposure amount
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa													
[ 0 - 3M [	Others	11	7 17 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	17 0 0 0 0 0 0			C C C C C C C C C C C C C C C C C C C	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

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 counterparts 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 counterparts (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 counterparts (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

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 Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

(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.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 30/06/2022							
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
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	exposure amount
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Austria	2 0 0 0 0 0	2 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	2 0 0 0 0 0		0 0 0	000000000000000000000000000000000000000	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 [	Belgium	4 0 1 2 2 1 0 0 8	4 0 1 2 1 0 0 8			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 0 1 2 1 0 0 8		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [	Bulgaria													
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more Total	Cyprus													
To - 3M	Czech Republic	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 0 0 0 0 0 0 0 0
Total   Tota	Denmark	000000000000000000000000000000000000000	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	000000000000000000000000000000000000000	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	Estonia											, and the second		



General governments exposures by country of the counterparty

			LP Group B.V.											
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	sets by accounting portfoli	b	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance s	heet exposures	
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	Risk weighted exposure amount
[ 0 - 3M [	Finland	1 1 3 5 2 2 0 0	1 1 3 5 5 2 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1 1 3 5 5 2 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	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	11
[ 0 - 3M [	France	0 2 3 1 1 0 6	0 0 2 3 1 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 2 3 3 1 1 0 0 6	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	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	6
[ 0 - 3M [	Germany	2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 0 0 0 3	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2 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   1   1   1   1   1   1   1   1   1	Croatia													
[ 0 - 3M [	Greece	5 0 0 0 0 0	5 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		5 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	1
[ 0 - 3M [	Hungary	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		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 - 3M     13M - 1Y     11 - 2Y     12 - 3Y     13Y - 5Y     15Y - 10Y     10Y - more	Ireland	4 0 0 0 0 0 0	4 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 4 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	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	5
[ 0 - 3M   [ 3M - 1Y   [ 11	Italy	55 2 8 3 6 0 0	56 2 8 13 6 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		56 2 8 13 6 0 0 0 8 8 8	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	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	631
To - 3M	Latvia	33								·				



General governments exposures by country of the counterparty

			LP Group B.V.											
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
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	exposure amount
[ 0 - 3M   1   1   1   1   1   1   1   1   1	Lithuania													
[ 0 - 3M   1   1   1   1   1   1   1   1   1	Luxembourg	2 1 1 1 0 0	2 0 1 2 1 0 0	0 0 0 0	0 0 0 0	(	2 0 1 2 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	000000000000000000000000000000000000000	9
[ 0 - 3M   [ 3M - 1Y   [ 11Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y   [ 10Y - more	Malta													
[0 - 3M   [3M - 1Y   [1Y - 2Y   [2Y - 3Y   [3Y - 5Y   [5Y - 10Y   [10Y - more	Netherlands	23 8 27 46 60 20 1 0	23 8 27 46 20 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	(	23 8 27 46 20 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	129
[0 - 3M   [3M - 1Y   [1Y - 2Y   [2Y - 3Y   [3Y - 5Y   [5Y - 10Y   [10Y - more	Poland	16 0 0 0 0 0	16 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		16 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 [	Portugal	16 1 2 2 3 1 1 0 0 23	16 1 2 3 1 0 0	0 0 0 0 0	0 0 0 0 0		16 1 2 3 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	25
[ 0 - 3M     13M - 1Y     11 - 2Y     12 - 3Y     13Y - 5Y     15Y - 10Y     10Y - more	Romania	1 0 0 0 0 0 0	1 0 0 0 0 0 0	0 0 0 0 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	000000000000000000000000000000000000000	1
[ 0 - 3M   [ 3M - 1Y   [ 11	Slovakia	1 0 0 0 0 0	1 0 0 0 0 0 0	0 0 0 0 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	000000000000000000000000000000000000000	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Slovenia													



General governments exposures by country of the counterparty

				LP Group B.V.										
							As of 30/06/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
									iki a falamatan	Park and an artist		Off-balance sl	eet exposures	
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	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	
[ 0 - 3M [	Spain	33	3 33 1 1 3 3 3 5 5 5 5 0 0 0 0 0 0 0 0 0 3 4 4 3	0 0 0 0 0	0 0 0 0 0		33 1 3 5 2 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	88
[ 0 - 3M [	Sweden		2 2 2 0 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1	0 0 0 0 0	0 0 0 0 0		2 0 1 1 1 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	3
[ 0 - 3M [	United Kingdom	44 11 31 1:	5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	000000000000000000000000000000000000000	0 0 0 0 0		46 5 18 30 13 1 0 0	000000000000000000000000000000000000000	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	173
[ 0 - 3M [	Iceland													
[ 0 - 3M [	Liechtenstein													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Norway	1: 14 2: 1: 1:	1 11 11 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	0 0 0 0 0	0 0 0 0 0		11 4 16 27 11 1 1 0 71	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	64
[ 0 - 3M [	Australia													
[ 0 - 3M [	Canada													
[ 0 - 3M [	Hong Kong													



General governments exposures by country of the counterparty

				LP Group B.V.										
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
			Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfoli	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	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	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	u.s.		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	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	000000000000000000000000000000000000000	
[ 0 - 3M [	China													
TO - 3M	Switzerland		0 0 0 0 0 0	000000000000000000000000000000000000000	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	1
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other advanced economies non EEA		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	000000000000000000000000000000000000000	
10 - 3M     13M - 11   1   1   1   1   1   1   1   1	Other Central and eastern Europe countries non EEA		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	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	000000000000000000000000000000000000000	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	Middle East													
TO - 3M	Latin America and the Caribbean	12	12 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		12 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	18



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

							LP Group B.V.							
							As of 30/06/2022	2						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	ice sheet	
					No. of the control of	ssets by accounting portfolic		Derivatives with po	alaba dalamata		n negative fair value	Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portrollo		Derivatives with pos	sitive fair value	Derivatives with	n negative rair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assest (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	Risk weighted exposure amount
[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	11	7 17 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 7 17	0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	17 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		

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 counterparts 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 counterparts (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 counterparts (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

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 Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (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.
  (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

Performing and non-performing exposures LP Group B.V.

							D 010	oup b.v.								
		but past due >30 days and <=90 days										As of 31/12/2021				
		Gross carrying amount/ Nominal amount			Accumulated in value due to cre	pairment, accumulated negative changes in f dit risk and provisions <sup>0,8</sup>	ir Collaterals and		Gross ca	arrying amount/ Nomina	al amount		Accumulated important value due to crea	pairment, accumulated n dit risk and provisions <sup>4,8</sup>	egative changes in fair	Collaterals and
		but past due >30 days	Of which non-per	forming <sup>1</sup>	On performing	On non-performing exposures <sup>3</sup>	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>		On non-performing exposures <sup>2</sup>	
		and <=90 days	Of which: def-	ulted Of which Stage 3	exposures	Of which Stage			and <=90 days		Of which: defaulted	Of which Stage 3	Строманся		Of which Stage 3	
(min EUR)  Cash balances at central banks and other demand deposits	6.49		0					5,634		,		,				
Debt securities (including at amortised cost and fair value)	0,40	5 0						5,634			1	1 7		1		1 1
Central banks										1						
General governments		5 0	0	0	0		0 0	5	0		0					0
Credit institutions	1	11 0	0	0	0		0 0	11	0		0				0	0
Other financial corporations		2 0	0	0	0	0	0 0	2	0		0					0
Non-financial corporations	2	27 0	0	0	0	0	0 0	26	0		0					0
Loans and advances(including at amortised cost and fair value)	4,29	9 50	131	131 1	1 1	71	71 (	4,678	47	116	116	116	i 22	61	61	. 0
Central banks		1 0	0	0	0	0		1			0					0
General governments	5	59 2	6	6	6	2	2	56	1		4 4			1	1	0
Credit institutions	54	1	1	1	1	1	1	506	0	· '		1	'	1		
Other financial corporations	27				6			200								
CONTINUE COSCILION	,		1	1	1	1		-	1		1		`	i i		Ĭ
Non-financial corporations	3,22	27 47	114	114 1	14 1	62	62 (	3,623	46	101	8 106	101	17	57	57	0
of which: small and medium-sized enterprises	11	10 1	8	8	8	3	3 (	85	1		5 5	!	1	. 1		0
of which: Loans collateralised by commercial immovable property			0	0	0	0	0 0		0		0 0				0	0
Households	9	95 1	1	4	4	2	2 (	95	1		3	:	1	1 2	2	٥
of which: Loans collateralised by residential immovable property		9	0	9		9	9	1 '	l °	l '		1 '	1 '	1 '	0	ı °
of which: Credit for consumption										Ι.,						
		1		1	1		1	1	l .	·	1	1	l '	1	1	l
DEBT INSTRUMENTS other than HFT	10,83	2 50	131	131 1	1 1	71	71 (	10,356	47	116	116	116	22	61	61	0
OFF-BALANCE SHEET EXPOSURES	6,37	0	0	0	0	0	0 0	5,228								

Fig. The definition of consideration annual distance of the 15/2011 final dation (CD No. 15/2011 final

# Performing and non-performing exposures LP Group B.V.

									LP Gro	.p c. v.								
					As of 31/03/2022									As of 30/06/2022				
		Gross o	carrying amount/ Nomina	al amount		Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions <sup>54</sup>		egative changes in fair	Collaterals and		Gross carrying amount/ Nominal amount					airment, accumulated n it risk and provisions <sup>4,8</sup>	egative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing	·	On non-performing exposures <sup>2</sup>		On non-performing exposures <sup>3</sup> fini			Of which performing but past due >30 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>2</sup>		financial guarantees received on non- performing exposures
		and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
(min EUR)  Cash balances at central banks and other demand deposits	4,768									5,905								
Debt securities (including at amortised cost and fair value)	4,700	5 (	1							3,30.					١			0
Central banks					-		-					-	-			-		
General governments		5 (		0				0			5 0	0	-		0	-	0	0
Credit institutions		9	0	0				0		11	0 0	0	0		0	0	0	0
Other financial corporations	15	5	0	0	0		0	0	0	1	5 0	0	0		0	0	0	0
Non-financial corporations	15	5	0	0	0			0		1	5 0	0	0		0	0	0	0
Loans and advances(including at amortised cost and fair value)	4,717	7 56	125	125	125	21	. 35	35		3,445	49	117	117	117	17	33	33	0
Central banks		2						0				0						
				1	_			-				-					_	
General governments	5:	3	3	4 4	4		0	0	0	5	4 2	3	3	3	0	1	1	0
Credit institutions	594	4 (	0 (	0 0	0		0	0	0	67	7 2	0	0	0	0	0	0	0
Other financial corporations	36	7	1	0 0	0	4		0	0	271	8 0	1	1	1	4	0	0	0
Non-financial corporations	3,610	0 5:	1 110	6 116	116	16	34	34	0	2,34	5 45	109	109	109	12	31	31	0
	1																	
of which: small and medium-sized enterprises	88	9	1	4	4	1	2	2	. 0	8	6 2	3	3	3	1	1	1	0
	I	1																
of which: Loans collateralised by commercial immovable property	l '	0	1		0	9	0	0	0		0	0	0	٥	٥	0	0	٥
Households		9										4		l .				
Tourists	2.	1	1	1	1	1 '	,			21	1	*	,	1	1			
of which: Loans collateralised by residential immovable property	1 .					,					0	0						
transition property	1	1	1	1	l	l '	1							1	ĺ			Ĭ
of which: Credit for consumption		0 1	0	0	0			0			0 0	0	0		0	0	0	0
	l	_																
DEBT INSTRUMENTS other than HFT	9,530	0 56	125	125	125	21	35	35		9,39	5 49	117	117	117	17	33	33	0
OFF-BALANCE SHEET EXPOSURES	5,970	0			0			0		6,264	4	0			0		0	0
	L		in to Adiaba 470/31 of Boundatio	- (ELD No. E7E/2012 (CER)														

(1) for the distinct of may-printing appears gives ride to Motifs (1/k) of Registers (10) to \$17,013 (100) (2) Initiations of may be the distinct of may-printing appears gives ride to Motifs (1/k) of Registers (10) to \$17,013 (100) (3) Initiations sport her the canables were of expect ordit bears on this exception for final and intermed subject to printing and printing ordinary for the distinct ordinary in the risks due to code it for financial intermed measured at life value through print or loss other than 1977 and provisions for of Subrace Sheet appears.

(6) for the or-balance sheet liters, accommission impriments and accommission of properties and accommission of the properties of the properties of what is exponded according to the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention as primarily intervention as promoting and according to the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the properties III and III of Republication convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention based on a costification convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention in the PREFIT Intervention (Imprises in F.I.U.) (F



#### Forborne exposures

			As of 30	/09/2021				As of 31/12/2021							
		ying amount of with forbearance	accumulated of value due to co provisions for	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures <sup>2</sup>		ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures <sup>2</sup>		received on e	ancial guarantees xposures with e measures			
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on nonperforming exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures			
Cash balances at central banks and other demand deposits	0	0				0	0	0	0	0	0	0			
Debt securities (including at amortised cost and fair value)	0	0	o o			0	0	0	0	0		0			
Central banks	0	0		) (	0		0	0	0	0	o d				
General governments	0	0	(	) (	) .		0	0	0	0					
Credit institutions	0	0	(	) (	) .		0	0	0	0	o d				
Other financial corporations	0	0	(	) (	0		0	0	0	0	o				
Non-financial corporations	0	0	(	) (	) (		0	0	0	0	O				
Loans and advances (including at amortised cost and fair value)	19	3	O	o	o	o	315	28	14	13	o	0			
Central banks	0	0	C	o c	o c	0	0	0	0	0	O	0			
General governments	0	0	(	0	) c	0	0	0	0	0	a	0			
Credit institutions	0	0	(	0	C	0	0	0	0	0	C	0			
Other financial corporations	0	0	(	0	C	0	0	0	0	0	C	0			
Non-financial corporations	14	2	(	0	C	0	313	28	14	13	C	0			
of which: small and medium-sized enterprises	2	1	(	0	C		7	1	0	0	C				
Households	5	1	(	) (	C	0	2	0	0	0	С	0			
DEBT INSTRUMENTS other than HFT	19	3	0	0	0		315	28	14	13	0				
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0			
QUALITY OF FORBEARANCE <sup>2</sup>															
Loans and advances that have been forborne more than twice ${}^{\vec{\jmath}}$	0						0								
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{3}$	0						0								

<sup>(1)</sup> Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

<sup>(</sup>a) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-TTS on Supervisory reporting, However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

<sup>(1)</sup> The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits ) of 5% or above.



#### Forborne exposures

LP Group B.V.

			As of 31	/03/2022			As of 30/06/2022									
		exposures with forbearance measures		mpairment, changes in fair redit risk and r exposures with neasures <sup>2</sup>	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated i accumulated o value due to c	impairment, changes in fair redit risk and r exposures with	Collateral and financial guarantees received on exposures with forbearance measures					
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	Of which collateral and financial guarantees received on non- performing exposures with forbearance measures					
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0 0					
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0 0					
Central banks	0	0	0	0	0		0	0	0	0	0					
General governments	0	0	0	0	0		0	0	0	0	0					
Credit institutions	0	0	0	0	0		0	0	0	0	0					
Other financial corporations	0	0	0	0	0		0	0	0	0	0					
Non-financial corporations	0	0	0	0	0		0	0	0	0	0					
Loans and advances (including at amortised cost and fair value)	324	28	17	16	0	o	49	29	16	15	0 0					
Central banks	0	0	0	0	0	0	0	0	0	0	0 0					
General governments	0	0	0	0	0	0	0	0	0	0	0 0					
Credit institutions	0	0	0	0	0	0	0	0	0	0	0 0					
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0 0					
Non-financial corporations	321	27	17	15	0	0	47	28	16	15	0 0					
of which: small and medium-sized enterprises	7	0	0	0	0		3	0	0	0	0					
Households	2	1	0	0	0	0	2	1	0	0	0 0					
DEBT INSTRUMENTS other than HFT	324	28	17	16	0		49	29	16	15	0					
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0 0					
QUALITY OF FORBEARANCE <sup>2</sup>																
Loans and advances that have been forborne more than twice <sup>3</sup>	0						0									
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	0						0									

<sup>(1)</sup> Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(2)For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

<sup>(3)</sup> The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



2022 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
LP Group B.V.

Ī			As of 3	0/09/2021					As of 3	1/12/2021					As of 3	31/03/2022			As of 30/06/2022					
	Gross carr	ying amount				Accumulated	Gross carrying amount				Accumulated	Gross carry	ying amount				Accumulated	Gross carrying amount					Accumulated	
		Of which non- performi		Of which loans and advances subject to	Accumulated impairment <sup>1</sup>	value due to		Of which: non- performir		Of which loans and advances subject to	Accumulated impairment <sup>1</sup>	negative changes in fair value due to		non- and performin subj		Of which loans and advances subject to	Accumulated impairment <sup>1</sup>	negative changes in fair value due to	Of whi non- perfori		and advances subject to		Accumulated impairment <sup>1</sup>	negative changes in fair value due to
(min EUR)			of which: defaulted	impairment	Impairment	credit risk on non-performing exposures <sup>1</sup>			of which: defaulted	impairment	impaintent	credit risk on non-performing exposures <sup>1</sup>			of which: defaulted	Impairment	impairies.	credit risk on non-performing exposures <sup>1</sup>			of which: defaulted	impairment	mpa-man	credit risk on non-performing exposures <sup>1</sup>
A Agriculture, forestry and fishing	16	1	1	16	0	0	14	1	1	14	0	0	14	1	1	14	0	0	12	0	0	12	0	0
B Mining and guarrying	7	0	0	7	0	0	12	0	0	12	0	0	11	0	0	11	0	0	3	0	0	3		0
C Manufacturing	744	8	8	744	6	0	770	7	7	770	5	0	796	8	8	796	3	0	236	6	6	236	2	0
D Electricity, gas, steam and air conditioning supply	17	2	2	17	0	0	17	1	1	17	0	0	28	1	1	28	0	0	17	0	0	17	0	0
E Water supply	8	2	2	8	1	0	8	2	2	8	2	0	8	1	1	8	1	0	9	1	1	9	1	0
F Construction	346	23	23	346	6	0	376	20	20	376	6	0	357	18	18	357	6	0	291	17	17	291	6	0
G Wholesale and retail trade	986	17	17	986	20	0	1.107	14	14	1.107	18	0	1.086	18	18	1.086	9	0	620	16	16	620	7	0
H Transport and storage	359	31	31	359	11	0	484	39	39	484	15	0	466	35	35	466	15	0	474	30	30	474	14	0
I Accommodation and food service activities	4	0	0	4	0	0	4	0	0	4	0	0	4	0	0	4	0	0	4	0	0	4	0	0
J Information and communication	27	0	0	27	0	0	31	0	0	31	0	0	32	0	0	32	0	0	29	0	0	29	0	0
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	54	1	1	54	1	0	59	1	1	59	1	0	57	1	1	57	0	0	13	1	1	13	0	0
M Professional, scientific and technical activities	80	4	4	80	2	0	74	1	1	74	1	0	78	2	2	78	1	0	39	1	1	39	1	0
N Administrative and support service activities	403	12	12	403	7	0	473	13	13	473	6	0	458	18	18	458	4	0	418	21	21	418	4	0
O Public administration and defence,	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	2	0	0	2	0	0	2	0	0	2	0	0	2	0	0	2	0	0	2	0	0	2	0	0
Q Human health services and social work activities	27	1	1	27	1	0	25	0	0	25	1	0	26	1	1	26	1	0	20	1	1	20	0	0
R Arts, entertainment and recreation	5	1	1	5	0	0	5	0	0	5	0	0	5	1	1	5	0	0	4	0	0	4	0	0
S Other services	142	13	13	142	23	0	163	9	9	163	17	0	181	12	12	181	8	0	154	11	11	154	7	0
Loans and advances	3.227	114	114	3,227	78	0	3,623	108	108	3,623	74	0	3,610	116	116	3,610	49	0	2.345	109	109	2 345	43	0

<sup>(1)</sup> The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FIRREP framework (template F 05.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (01) 2011/81. This on Supervisory reporting.