

Bank Name	LSF Nani Investments S.à r.l.
LEI Code	222100K6QL2V4MLHWQ08
Country Code	PT



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	2,547	2,365	2,179	2,168	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	2,213	2,128	2,041	2,029	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	2,658	2,471	2,287	2,273	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	2,324	2,234	2,149	2,133	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,197	2,999	2,805	2,793	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	2,863	2,762	2,667	2,653	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	26,943	24,964	23,672	22,865	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	26,724	24,772	23,555	22,749	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	9.45%	9.47%	9.20%	9.48%	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	8.28%	8.59%	8.66%	8.92%	(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	9.86%	9.90%	9.66%	9.94%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	8.70%	9.02%	9.12%	9.38%	(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	11.87%	12.01%	11.85%	12.21%	CA3 {5}	•
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	10.71%	11.15%	11.32%	11.66%	(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	47,577	46,651	46,700	47,712	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	5.59%	5.30%	4.90%	4.76%	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	2,658	2,471	2,287	2,273	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	2,299	2,215	2,138	2,122	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	47,577	46,651	46,700	47,712	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	47,586	46,668	46,727	47,692	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.59%	5.30%	4.90%	4.76%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.83%	4.75%	4.58%	4.45%	[A.2]/[B.2]	



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			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	3,197	2,999	2,805	2,793	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	2,547	2,365	2,179	2,168	C 01 00 (-0020 -0010)	Article 50 of CBR
	A.1.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital						
	A.1.2	instruments)	1,009	1,009	1,011	1,011	C 0s.00 (r0030,c00s0)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
		Retained earnings	29				C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	-130	-157	-283	-860		Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	1,665	1,720	1,825	1,839	C 0s.00 (r0200,x00s0)	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 CBR
	A.1.6	Minority interest given recognition in CET1 capital	546	531	541	523	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-10	-10	-8	-5	C 01.00 (r0250,c0010) C 01.00 (r0300,c0010) + C 01.00	Articles 32 to 35 of and 36 (1) point (f) of CRR Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of
	A.1.8	(-) Intangible assets (including Goodwil)	-66	-69	-69	-73	(r0340,c0010)	COR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-1	-1	-1	-1	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	-9	-8	-9	-9	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-574	-599	-598	-29	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(56), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 2-8(1) point (k) (iii), 2-8(1) point (k) (iii), 2-8(1) point (k) (iii) and 379(5) of CRR; Articles 36(1) point k) (iii) and 379(5) of CRR; Articles 36(1) point k) (iv) and 155(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	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 0s.00 (r0480,c00s0)	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	-158	-222	-296	-294	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,±0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 49(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	-46	-8	-9	-18	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 (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	-37	-36	-27	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-68	-68	-68	-68	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	359	255	149	150	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 484 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 (+/-)	359	255	149	150	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)	111	106	108	104	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	111	106	108	104	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 0s.00 (r0690,c0010) + C 01.00 (r0700,c010) + C 01.00 (r0710,c010) + C 01.00 (r0740,c010) + C 0s.00 (r0744,c010) + C 0s.30 (r0746,c011)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	2,658	2,471	2,287	2,273	C 01.00 (r0015,c0010)	Article 25 of CBR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	539	528	518	520	C 01.00 (r0750,c0010)	Article 71 of CBR
	A.4.1	Tier 2 Capital Instruments	429	422	415	420	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2	Other Tier 2 Capital components and deductions	110	106	103	100	C 68.00 (19910,c0010) + C 01.00 (19902,c0010) + C 01.00 (19930,c0010) + C 01.00 (19904,c0010) - C 68.00 (19950,c0010) + C 01.00 (19955,c0010) + C 68.00 (19970,c0010) + C 61.00 (19974,c0010) + C 01.00 (19978,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)	
	В	TOTAL RISK EXPOSURE AMOUNT	26,943	24,964	23,672	22,865	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1	Of which: Transitional adjustments included	282	239	143	143	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	9.45%	9.47%	9.20%	9.48%	CA3 (1)	
CAPITAL RATIOS (%)	C.2	TIER 1 CAPITAL RATIO (transitional period)	9.86%	9.90%	9.66%	9.94%	CAS (3)	
Transitional period	C.3	TOTAL CAPITAL RATIO (transitional period)	11.87%	12.01%	11.85%	12.21%	CA3 (5)	
CET1 Capital	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,188	2,109	2,030	2,018	[A1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-	
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	8.21%	8.53%	8.63%	8.88%	A.4.3.01.0)] [D.1]/[8-8.1]	
Fully loaded ¹	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	334	237	138	139	C 05.01 (r0440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (10440,c0020)	
Memo items	F	Adjustments to 72 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (10440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	219	192	117	116	C 05.01 (10440.c0040)	
	-	Adjustments included in RWAs due to IFRS 9 transitional arrangements	219	192	117	116	c sovet (rowed,cooled)	

⁽¹⁾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 minth 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

	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
(min EUR, %)	AS 01 30/09/2021	AS 01 31/12/2021	AS 01 31/03/2022	AS 01 30/00/2022	
Credit risk (excluding CCR and Securitisations) ¹	22,803	21,264	21,008	20,320	C 20.0 (r0040, c0010) - (C 07.00 (r0090, c1220, s001) + C 07.00 (r0110, c1220, s001) + C 07.00 (r0130, c1220, s01) + C 08.01 (r0090, c1220, s01) + C 08.01 (r0090, c1220, s01) + C 08.01 (r0090, c1220, s01) + C 08.01 (r0040, c1220, s002) + C 08.01 (r0050, c1220, s002) + C 08.01 (r0060, c1220, s002) + C 08.01 (r0060, c1220, s002) + C 08.01 (r0060, c1220, s002)
Of which the standardised approach	4,760	3,785	3,931	3,829	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 IRB (FIRB) approach	11,227	10,521	10,749	10,255	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	2,129	2,193	2,210	2,095	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	1,573	1,516	1,271	1,316	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	358	240	218	204	C 07.00 (r0090, c)220, 9001) + C 07.00 (r0110, c)220, 9001) + C 07.00 (r0130, c)220, 9001) + C 08.01 (r0040, c)2050, 9001) + C 08.01 (r0050, c)2050, 9001) + C 08.01 (r0050, c)2050, 9001) + C 08.01 (r0040, c)2050, 9001) + C 08.01 (r0040, c)2050, 9002) + C 08.01 (r0050, c)2050, 9002
Credit valuation adjustment - CVA	249	240	210	226	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)	1	1	1	1	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	1,368	1,207	224	116	C 02.00 (r0520, c0010)
Of which the standardised approach	1,368	1,207	224	116	C 02.00 (10530, 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 (r0010, cls01)*12.5+C 20.00 (r0010,cd+50)*12.5+MAX(C 24.00(r0010, c0090),C 24.00(r0010,c100),C 24.00(r0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	1,592	1,678	1,678	1,678	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (10600, c0010)
Of which standardised approach	1,592	1,678	1,678	1,678	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	572	333	333	320	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	26,943	24,964	23,672	22,865	

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

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



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(min EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	553	740	180	366
Of which debt securities income	100	133	31	65
Of which loans and advances income	393	525	126	257
Interest expenses	124	167	47	98
(Of which deposits expenses)	45	58	13	25
(Of which debt securities issued expenses)	52	71	23	46
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	8	11-	0	3
Net Fee and commission income	211	287	70	147
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	14	-11	-17	-51
Gains or (-) losses on financial assets and liabilities held for trading, net	29	51	126	148
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	14	33	-22	35
Gains or (-) losses from hedge accounting, net	11	14	-2	0
Exchange differences [gain or (-) loss], net	7	11	-2	-1
Net other operating income /(expenses)	-83	-58	-22	-20
TOTAL OPERATING INCOME, NET	641	911	264	528
(Administrative expenses)	283	377	94	190
(Cash contributions to resolution funds and deposit guarantee schemes)	41	41	0	41
(Depreciation)	27	37	11	21
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-37	111	-20	-56
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-22	-10	-4	-5
(Other provisions)	-15	120	-17	-52
Of which pending legal issues and tax litigation ¹	0	1	0	0
Of which restructuring t	0	-50	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	162	198	25	60
(Financial assets at fair value through other comprehensive income)	0	0	0	-1
(Financial assets at amortised cost)	162	198	26	61
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	7	13	0	-18
(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	2	3	1	2
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	160	138	155	292
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	147	154	147	273
Profit or (-) loss after tax from discontinued operations	2	5	0	0
PROFIT OR (-) LOSS FOR THE YEAR	149	159	147	273
Of which attributable to owners of the parent (1) Information available only as of end of the year	110	117	110	204

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 To 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)		As of 30/09/20	21			As of 31	/12/2021			As of 31,	/03/2022			As of 30,	/06/2022		
		Fa	ir value hierar	chy		Fa	ir value hierar	chy		Fa	ir value hierar	chy		Fa	ir value hierar	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	4,939				5,860				5,538				6,226				IAS 1.54 (i)
Financial assets held for trading	401	100	300	0	378	114	263	0	337	120	217	0	201	36	165	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,827	264	33	1,530	1,749	190	27	1,533	1,540	22	27	1,491	1,531	21	23	1,487	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	7,439	7,387	10	41	7,221	7,168	10	43	5,193	5,116	33	44	2,680	2,579	33	68	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	25,755				26,038				28,652				31,332				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	16	0	16	0	20	0	20	0	161	0	161	0	344	0	344	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	37				31				-43				-191				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	5,255				3,650				3,505				3,570				
TOTAL ASSETS	45,669				44,946				44,883				45,693				IAS 1.9(a), IG 6

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

(min	EUR)		ı	ls of 30/09/20	021					As of 31	/12/2021					As of 31	./03/2022			As of 30/06/2022						
		Gross carry	ing amount ⁽²⁾		Accui	nulated impairn	nent ⁽²⁾	Gross	s carrying amo	unt ⁽²⁾	Accum	nulated impairn	ient ⁽²⁾	Gros	s carrying amou	ınt ⁽²⁾	Accui	mulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accum	ulated impairm	ient ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		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 withour significant dincrease in credit risk sinco initial recognition		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 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 withour significant increase in credit risk sinco initial recognition		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 credit- impaired	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	7,359	0	23	-3	0	0	7,142	0	23	-4	0	0	5,103	0	31	-3	0	0	2,567	0	29	-2	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	2,032	344	117	-5	-103	-109	2,098	175	312	-5	-38	-203	4,340	170	333	-7	-38	-213	6,776	38	455	-8	-4	-278	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	18,755	4,318	2,210	-67	-357	-1,380	18,760	4,439	1,764	-64	-323	-876	19,129	4,428	1,761	-70	-313	-868	19,833	4,060	1,710	-77	-302	-872	Annex V.Part 1.32, 44(a)

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

⁽P) 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

LSF Nani Investments S.à r.l.

(mln EUR)

		Carrying	j 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	403	306	210	163	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	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	39,457	40,597	40,683	41,215	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	48	44	22	15	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	352	485	460	405	IAS 37.10; IAS 1.54(I)
Tax liabilities	10	12	12	8	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	370	377	335	624	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	1,822	2	2	2	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	42,463	41,823	41,723	42,433	IAS 1.9(b);IG 6
TOTAL EQUITY	3,206	3,123	3,159	3,260	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	45,669	44,946	44,883	45,693	IAS 1.IG6

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



Breakdown of liabilities

LSF Nani Investments S.à r.l.

(mln EUR)

	min EUR)		Carrying) amount]
Breakdown of financial liabilities	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		451	351	232	162	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
SHOIL POSIDORS	Debt securities	0	0	0	16	Annex V.Part 1.31
	Central banks	7,154	8,007	7,954	7,954	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	7,154	8,007	7,954	7,954	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	1,075	1,000	865	1,132	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	962	882	727	998	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	3,428	2,738	2,577	1,921	Annex V.Part 1.42(c),44(c)
Donneite	of which: Current accounts / overnight deposits	1,287	1,131	1,079	1,064	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	2,263	2,219	2,314	2,490	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	1,220	1,001	1,457	1,525	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	8,798	9,428	9,531	9,767	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	5,374	5,931	6,001	6,204	ECB/2013/33 Annex 2.Part 2.9.1
	Households	15,059	15,316	15,504	15,958	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	5,164	5,380	5,466	5,748	Annex V.Part 1.42(f), 44(c)
Debt securities issued		1,229	1,514	1,523	1,543	Annex V.Part 1.37, Part 2.98
Of which: Subordin	nated Debt securities issued	407	415	424	432	Annex V.Part 1.37
Other financial liabilities		452	375	416	451	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		39,908	40,947	40,915	41,393	



2022 EU-wide Transparency Exercise Market Risk

LSF Nani Investments S.à r.l.

										101103 3.0 1.1												
	SA					I	М									IM						
			VaR (Memorar	ndum item)	STRESSED VaR (I	O VaR (Memorandum item) AND MIG		NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE I	RISKS CAPIT			VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE	RISKS CAPITA FOR CTP	IL 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		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)		12 WEEKS AVERAGE MEASURE	LAST MEASURE	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 31/12	2/2021					
Traded Debt Instruments Of which: General risk Of which: Specific risk	1,243 1,243 0	1,184 1,184 0	0 0 0	0 0 0	0 0 0	0 0 0							0 0 0	0 0 0	0 0 0	0 0 0						
Equities Of which: General risk Of which: Specific risk	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0							0 0 0	0 0 0	0 0 0	0 0 0						
Foreign exchange risk Commodities risk	125 0	24 0	0	0	0	0							0	0	0	0						
Total	1,368	1,207	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 30/06	/2022					
Traded Debt Instruments	132	81	0	0	0	0							0	0	0	0						
Of which: General risk	132	81	0	0	0	0							0	0	0	0						
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 Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	93	35	ő	0	0	0							0	0	0	0						
Commodities risk	0 224	0	0	0	0	0	0						0	0	0	0						
Total	224	116	U	U	U		U	0	U	0	0	U	U	U		0	0	0	0	0	0	U

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 OVI template.



LSF Nani Investments S.à r.l.

				Standardised Approach As of 30/09/2021 As of 31/12/2021												
			As of 30/	09/2021			As of 31,	12/2021								
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions							
	(min EUR, %) Central governments or central banks	11.790	12.184	292		12.219	12 594	311								
	Regional governments or local authorities	19	18	4		20	19	4	i i							
	Public sector entities	81	65	65		74	59	59								
	Multilateral Development Banks	189	417	0		189	397	0								
	International Organisations	0	0	0		0	0	0								
	Institutions	124	92	41		126	91	44								
	Corporates	4,966 1.687	3,003	2,935 1.023		3,352 1.194	2,368	2,327								
	of which: SME Retail	1,687	1,201 458	1,023		1,194	869 397	701 271								
	of which: SME	323	190	108		253	149	85								
Consolidated data	Secured by mortgages on immovable property	1.288	1.234	568		919	872	412								
	of which: SME	752	720	333		583	555	264								
	Exposures in default	782	224	247	496	463	120	137	23							
	Items associated with particularly high risk	212	125	188		89	69	103								
	Covered bonds	0	0	0		0	0	0								
	Claims on institutions and commentes with a ST credit assessment	0	0 57	.0		0	0									
	Collective investments undertakinos (CIU)	73	57	243		71	55	176								
	Equity Other exposures	0		0		0	0									
	Other exposures Standardised Total ²	20.967	17.877	4.892	714	18.872	17.041	3.843	38							
	Stance associated	Original exposure, unlike Eq. (2) Standardised Total does no (2) Only the most relevant councilculated as of last quarter.	cosure value, is reported before t include the Securitisation pos	taking into account any effect tion unlike in the results prior I	t due to credit conversion factors to the 2019 exercise.	or credit risk mitigation techniq	ues (e.g. substitution effects).									

		Carcalona as or san quanto							
					Standardisc	d Approach			
			As of 30,	09/2021			As of 31	/12/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities	8,418 19	8,817 18	178 4		9,021 20	9,396 19	178 4	
	Public sector entities Multilateral Development Banks	81	65 228	65 0		74	59 209	59 0	
	International Organisations Institutions	0 61	0 30	0 29		0 69	34	0 34	
	Corporates of which: SME	1,995 761	1,064 461	1,012 370		1,943 736	1,074 448	1,022 358	
PORTUGAL	Retail of which: SME	1,303 268	396 161	268 92		1,289 251	383 148	261 84	
TORTOGAL	Secured by mortoaces on immovable property of which: SME	930 600 492	889 573 102	421 274 108	343	912 583 388	865 555 90	409 264 95	
	Exposures in default Items associated with particularly high risk Covered bonds	492 86	102 42	108 63	343	388 32	28	42 0	195
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0 74		0	0	0	
	Other exposures	0	0	0		46 0	30	40	
	Standardised Total ²				486				302

**Oppind appears, writes Epocure value, an exported before stating the account any effect due to consider continuous or consideration ordinates or continuous (e.g., substitution effects).

(5) Total value adjustments and provincious per country of constrainful conductors for the continuous proposes, additional valuation adjustments (VAIA) and other own funds adjustme

					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SPAIN	Central oversements or central sales II seriosal oversements or bod an absorbite seriosal conversement or bod and softender seriosal conversements seriosal conv	1,782 0 0 0 7 2,210 869 85 348 150 207 125 0 0 0	1,778 0 0 0 0 6 1,265 699 49 27 337 145 102 83 0 0	0 0 0 0 2 1,2011 617 32 16 143 39 118 20 0 0		1,619 0 0 0 0 5699 424 2 2 4 4 6 6 0 0	1,619 0 0 0 0 0 5188 357 1 0 4 0 19 41 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 464 315 1 1 0 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²		•		138	, and the second	•	·	14

Opini argume, unlik Egypara vidu, is sportfed before laking into account any effect date to conti convenire factors or could not integrate before particular of each or could not integrate before particular deposits or could not integrate account of adjustments. (Although each other particular deposits or par

		As of 30/	(09/2021			Standardised Approach								
					As of 31/12/2021									
(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²						
Combine overcomments or combine hands the project of the project o	0 0 0 8 4 7 0 0 0 0 0 0 0	0 0 0 0 8 43 0 0 0 0 0 0 0 0	0 0 0 0 0 45 0 0 0 0 0 0 0	0	0 0 0 0 1 70 0 0 0 0 0	0 0 0 10 10 10 66 66 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0						

	Original Exposure ¹		09/2021	Standardise	d Approach	As of 31/	12/2021				
	Original Exposure ¹		09/2021			As of 31/	12/2021				
	Original Exposure ¹				As of 30/09/2021 As of 31/12/2021						
(min EUR. %)		Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
of excernments or control banks of excernments or control banks of excernments or control and ordered descriptions of excernment banks attend to exceed the excernment banks attend to excernment banks ordered descriptions descr	98 0 0 0 0 0 124 8 0 0 0 0 0 0	98 0 0 0 0 0 118 1 1 1 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 1212 1 1 1 0 0 0 0 0 0 0	0	98 0 0 0 0 0 0 135 0 0 0 0 0 0 0	98 0 0 0 0 111 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 133 0 0 0 0 0 0 0 0 0 0 0 0				
atteral I national attions rates which: Si which: Si ad by m which: Si ures in associal ad bomes on instive inve-	Development Starks O consistation Signature of the start of the star	Development Banks O Consistations 124 22 35 35 36 36 36 36 36 36 36 36	Development Banks O Conscious Society D S S S S S S S S S S S S S S S S S S	Development Banks 0 0 0 0 0 124 131 125 136 146 156 157 158 158 158 158 158 158 158	Development Banks O	Development Banks Development Banks Devel	Development Banks 0	Development Backs 0			



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

LSF Nani Investments S.à r.l.

					Standardise	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks	126	126	0		131	131	0	
	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	14	13	0		14	14		
	Institutions	o o	0	0		ō	0	0	
	Corporates	0	0	0		25	25	37	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	2	0	0		2	0	0	
UNITED STATES	Secured by mortgages on immovable property	1	1	ů o		1	i	ŏ	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0	0	0	0
	Items associated with particularly high risk Covered honds	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	o o		0	ō	0	
	Equity	0	0	0		0	0	0	
	Other exposures		0	0		0		0	
	Standardised Total ²								
		(x) Original exposure, unlike Ex	posure value, is reported before	r taking into account any effect	due to credit conversion factors	or credit risk mitigation techniq	ues (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 ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
UNITED KINGDOM	Control developments or control taskes Relitated Convenience to Lord atthroffice Relitated Convincement Earlie Establishment Control Convincement Earlie Establishment Control Convincement Earlie Establishment Control Convincement Establishment Convincement Establishment Establis	0 0 0 49 0 2 97 0 6 0 1 1 0 0 0 0	0 0 0 49 9 0 1 1 0 1 3 3 0 0 0 0	0 0 0 0 0 0 84 4 0 0 0 0 0 0 0 0 0 0 0 0		0 0 49 0 2 95 6 0 0 0 0 0 0	0 0 0 0 0 0 2 2 83 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 83 3 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	
	Standardised Total ²				11				11	

Objinal exposure, unlike Exposure value, is reposted before taking into account any effect due to oredit convenion factors or oxid risk mitigation tachniques (u.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty encludes those for securification exposures, additional valuation adjustments (AVAs) and other own funds educations natised to the

		exposures, but includes general credit rak adjustments.									
					Standardise	d Approach					
			As of 30/	09/2021			As of 31,	12/2021			
	(min PIR %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
LUXEMBOURG	Central deversements or code al solection Accidence occurrence or local asthrollidas Apulia sector entities Apulia sector entities Technicales Technicales	200 0 0 125 0 0 168 1 1 0 0 0 0 0 0 1 1 1 1 1 1 1 1 1 1 1	200 0 0 126 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 178 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		199 0 0 126 0 0 229 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	199 0 0 128 0 0 228 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
	Standardised Total ²		-		2				2		

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30,	09/2021			As of 31,	/12/2021			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²		
	(min EUR, %) Central governments or central banks	173	173	0		172	172	0			
	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	0	0	0		0	U	0			
	Corporates of which: SME	0		0		0	0				
	Retail	, i	,	1			, i	, i			
	of which: SME	i i	i	'n		ò					
IRELAND	Secured by mortgages on immovable property	ō	ō	0		ō	ō	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0		0		0	0				
	Equity Other exposures			0		0	0				
	Other exposures Standardised Total ²			0		·					

		(2) Total value adjustments and provisions per country of counterparty encludes those for securitisation exposures, additional valuations adjustments (AVAs) and other own funds reductions related to the exposures, but includes general countries add risk adjustments and provisions per country of counterparty encludes the exposures, but includes general countries adjustments.									
					Standardisc	ed Approach					
			As of 30,	09/2021			As of 31,	/12/2021			
		Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
NETHERLANDS	Carlot for communities (care of lank). An included convenience of lank Public sector mettica Militaria Townson and the sector of lank Sect	111 0 0 0 132 14 1 1 0 0 0 0 0	111 0 0 0 0 0 0 115 14 0 0 0 0 0	0 0 0 0 140 120 0 0 0 0	0	111 0 0 0 96 11 2 2 1 0 0 0	111 0 0 0 0 0 79 14 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 205 11 1 1 0 0 0	0		
	Other exposures Standardised Total ²	0		0	5	0	0		4		

© Original appears, unlike Exposes value, is reported before taking into account any effect due to credit croinvector factors or credit risk integration techniques (e.g. substitution effects).

(2) Total view adjustments and provisions per curety of counterparty encludes those for reconstruction exposures, additional valuation adjustments (AMA) and other core fands excluded to the exposures, but valuation exposures of the stake adjustments (AMA) and other core funds adultions related to the exposures, but valuation exposures and variation exposures and variation exposures of the stake adjustments (AMA) and other core funds adultion related to the exposures, but valuation exposures of the stake adjustments (AMA) and other core funds to the exposure of the stake adjustments (AMA) and other core funds to the exposure of the stake adjustments (AMA) and other core funds to the exposure of the stake adjustments (AMA) and other core funds to the exposure of the stake adjustments (AMA) and other core funds to the exposure of the stake adjustments (AMA) and other core funds to the exposure of the stake adjustments (AMA) and other core funds to the exposure of the stake adjustments (AMA) and other core funds to the exposure of the exposure of the stake adjustments (AMA) and other core funds to the exposure of the e

					Standardisc	d Approach			
			As of 30	/09/2021			As of 31	/12/2021	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Country of Counterpart 10	Central governments or central subside a regional government or relat at Medificat subside a regional government or bocal attentions of the property of the pr	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		000000000000000000000000000000000000000	0



LSF Nani Investments S.à r.l.

		Standardised Approach								
			As of 31,	03/2022			As of 30/	06/2022		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	
	(min EUR, %)									
	Central governments or central banks	11,948	12,325	209		12,103	12,455	27		
	Regional governments or local authorities	21 73	21 60	4		17 115	17 572	3 104		
	Public sector entities	73 264	60 475	60		115 229	616	104		
	Multilateral Development Banks International Organisations	204	4/3			229	010	0		
	Institutions	307	285	55		576	531	27		
	Corporates	3,477	2,542	2,527		3,687	2,771	2,764		
	of which: SME	1,323	1,004	822		1,409	1.069	874		
	Retail	1,452	482	335		1,368	387	264		
Consolidated data	of which: SME	254	147	84		251	148	85		
Consolidated data	Secured by mortoages on immovable property	895	848	399		858	814	380		
	of which: SME	564	537	255		534	509	240		
	Exposures in default	428	106	120	240	426	103	115	239	
	Items associated with particularly high risk	85	69	103		95	80	120		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and cornorates with a ST credit assessment									
	Collective investments undertakinos (CIU)	68	51	174		60	26	85		
	Equity	u u	U			0	0	0		
	Other exposures Standardised Total ²	19.018	17.264	3.985	380	19.534	18,371	3.890	376	
	Standardised Total *	(1) Original exposure, unlike Ex							376	

		calculated as of last quarter							
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30,	/06/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	8,798	9,175	150		8,749	9,102		
	Regional governments or local authorities	21	21	1.50		17	17	3	
	Public sector entities	73	60	60		115	572	104	
	Multilateral Development Banks	0	212	0		0	387	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	61	39	39		45	0	0	
	Corporates	1,924	1,092	1,038		1,933	1,145		
	of which: SME	736	448	357		789	493	394	
	Retail	1,298	376	256		1,301	373		
PORTUGAL	of which: SME	253	147	84		250	148		
TOITTOGRE	Secured by mortpages on immovable property	891 564	844	397 255		855 534	811 509	379	
	of which: SME Exposures in default	364 372	537	255 99	200	366	509 85	240 92	
	Exposures in default Items associated with particularly high risk	29	24	37	200	27	22	32	
	Covered honds		10	20			1		
I	Claims on institutions and corporates with a ST credit assessment	i o	ů o	l ő		o o	ů ů	o o	
	Collective investments undertakings (CIU)	59	42	64		55	21	30	
	Equity	42	26	36		39	5	6	
I	Other exposures	0	0	0		0	0	0	
I	Standardised Total ²				304				295

		exposures, but includes gener	al credit risk adjustments.						
					Standardisc	d Approach			
			As of 31,	/03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	1,521	1,521	0		1,361	1,360	0	
	Regional governments or local authorities Public sector entities	0	U	0		0	U	0	
	Public sector entities Multilateral Development Banks	0	0				0	0	
	International Organisations	ů	0	0		0	0	0	
	Institutions	ō	ō	i i		i i	ō	0	
	Corporates	613	573	519		673	619	558	
	of which: SNE	418	390	318		470	428	349	
	Retail	2	1	1		2	1	1	
SPAIN	of which: SME	0	0	0		0	0	0	
JI ALIV	Secured by mortgages on immovable property	1	1	1		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default		.7	11		9	9	12	
	Items associated with particularly high risk	56	44	66		68	58	8/	
	Covered bonds Claims on institutions and corporates with a ST credit assessment		0				0		
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)		0				0		
	Equity	ů	0	0		0	0	0	
	Other exposures	o o	ů o	l ő		ő	ů	i o	
	Standardised Total ²				11				11

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

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 31	/03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR, %) Central governments or central banks	0	0			148	148	0	
	Regional governments or local authorities Public sector entities	0				0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0			0	0	0	
	Institutions	94	94	4		208	208	8 108	
	Corporates of which: SME	69	65	80		89	85	108	
	Retail	1	i i	o o		1	ů	ő	
GERMANY	of which: SME	0	0	0		0	0	0	
GERMAINT	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default	0	0	0		0	0	0	
	Exposures in default Items associated with particularly high risk	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 undertakinus (CIU)	0	0	0		0	0	0	
	Equity	0	0			0	0		
	Other exposures	٥					U	0	

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	ed Approach			
			As of 31,	/03/2022			As of 30	/06/2022	
	(mh EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Control anomenous or control should Residual conversation of local admirities Residual conversation of local admirities Residual conversations Residual conversations Conversations	231 0 0 0 0 0 170 18 8 0 0 0 0 0 0	231 0 0 0 0 0 0 0 1655 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 187 0 1 1 0 0 0 0 0 0	0	499 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	999 0 0 0 0 0 214 0 0 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 1 0 0 0 0 0 0 0 0 0 0 0	0
					3	s or credit risk mitigation technic			



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	LSF Nani Investments S.a r.i.								
					Standardise	d Approach			
			As of 31,	03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks	187	187			301	301	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	64	0 64	0		0 64	0 64	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0		0 59			.0	. 0	
	Corporates of which: SME	39	39	59		39	39	59	
	Retail	95	93	70		2	0	0	
UNITED STATES	of which: SME	0	0	0		0	0	0	
ONLINED DIVINED	Secured by mortoaces on immovable property of which: SME	0	1			1	1	0	
	Exposures in default	0	ō	0	0	ō	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0			0	0	0	
	Collective investments undertakings (CIU)	0	ō	0		ō	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures Standardised Total ²	0	0						
		(1) Original exposure, unlike Ex	posure value, is reported befo	ne taking into account any effec	t due to credit conversion factor	s or credit risk mitigation techni	ques (e.g. substitution effects)		

		exposures, but includes general	al credit risk adjustments.						
					Standardise	d Approach			
			As of 31	/03/2022			As of 30	/06/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Control overmonates or control basishing Recisional observments or local arthrofiles Recisional convermonates Recisional convermonates Recisional control oversions or Recisional Recisional control oversions or Recisional Recisional control oversions or Recisional Recisional control oversional control oversional Recisional control oversional control oversional control oversional Recisional control oversional control oversional control oversional Recisional control oversional contr	0 0 47 0 114 12 0 0 0 0 0 0 0 0	0 0 47 0 114 88 0 0 0 0 0 0 0	0 0 0 0 5 86 0 1 1 0 0 0 0		0 0 47 285 97 7 0 0 0 0 0 0	0 0 47 286 286 0 0 0 0	0 0 0 0 111 87 70 0 0 0 0 0 0 0 0	·
	Standardised Total ²				9				9

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

(2) Total value adjustments and provisions per country of counterparty enducies those for securitisation supposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

	unconcers for another proces and that includes the Standard Inc. Standardised Approach										
					Standardise	d Approach					
			As of 31,	03/2022			As of 30,	06/2022			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
LUXEMBOURG	Control occurrence for control and control of the Act o	126 0 0 88 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	128 0 0 0 0 0 0 294 53 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	311 0 0 0 0 0 343 52 1 0 0 0 0 0 0 0	31 0 0 0 0 0 0 333 55 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 342 383 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		

(1) Original exposure, unilise Exposure value, is reported before taking into account any effect due to oredit convenion factors or credit nisk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of coordingnets encludes those for exemisiation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		(2) Total value adjustments an exposures, but includes gener		morparty excuces tricke for se	tuntriation exposures, apotiona	i valuación adjusciments (AXAS)	and other own runds reduction	is related to the	
					Standardise	d Approach			
			As of 31)	03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks Regional governments or local authorities	161	161	0		229	229	0	
	Xeosonal dovernments or local authorities Public schore entities Multilateral Develooment Banks International Organisations	0	0	0		0	0	0	
	International Organisations Institutions Corporates of which: SME	0	0	0		0	0	0	
IRELAND	Retail of which: SME	1	1	1		1 0	1	1 0	
INCO IND	Secured by mortuaces on immovable property of which: SNE Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU) Equity Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

Original exposure, unlike Exposure wisku, is reported before taking into account any effect due to credit convenien features or credit risk mitigation techniques (s.e., substitution efficials).

(2) Total value adjustments and previous per country of coordingsity cardicules those for securitisation exposure, additional valuation adjustments (AVAs) and other own funds refundated to the

		(2) Total value adjustments an exposures, but includes gener		anorparty excludes tridse for se	unsiation exposures, additions	i vauacon adjusements (AXAS)	and other own rungs reduction	is related to the	
					Standardise	d Approach			
			As of 31	/03/2022			As of 30	06/2022	
	(100.0)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Compared to the Compared to th	112 0 0 0 0 0 0 0 13 1 1 0 0 0 0 0 0 0 0 0	112 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 105 11 10 0 0 0 0 0 0 0	0	112 0 0 0 0 0 0 0 0 141 131 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	112 0 0 0 0 124 13 0 0 0	0 0 0 0 0 149 11 0 0 0 0	0
	Standardised Total ²				4				5

(1) Organial exposure, unlike Exposure value, an exposted before basing this account any effect due to under convention factors or count risk militagetion between (e.g. aubstitution effects).
(2) Total value adjustments and provisioning per country of counterparty encloses those for securitation exposures, additional valuation adjustments (ARVA) and other own fonds (ARVA) and other own fonds (ARVA) and ot

					Standardise	d Approach			
			As of 31,	03/2022			As of 30,	06/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Country of	s critical state of the state o	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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

2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

LSF Nani Investments S.à r.l.

							IRB Ap	proach					
		As of 30/09/2021 As of 31/12/2021											
		Original Exposure Exposure Exposure amount adjustments original Exposure Exposure amount adjustments											Value adjustment
	(min ELR _v %)		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	4,763	325	4,860	889	0	303	3,930	28	3,979	885	0	3
	Corporates	17,253	1,536 406	12,580	10,564 2.017	0	1,145	17,139	1,852	12,290	9,818 1.833	0	1,101
	Corporates - Of Which: Specialised Lending	2,558		2,542		0		2,456	381 646	2,441		0	211
	Corporates - Of Which: SME Retail	5,923	662 327	3,506	1,970	0	352	5,908 12,380		3,330	2,078	0	327
	Retail - Secured on real estate property	12,375 9,788	209	11,580 9,786	2,129 1.388	95 54	162 63	9,734	245 162	11,706 9,733	2,193 1.373	68 38	129
	Retail - Secured on real estate property - Of Which: SME	362	16	360	77	34	0.5	364	12	363	1,373 80	30	0.0
Consolidated data	Retail - Secured on real estate property - Of Which: non-S		193	9.426	1.311	52	55	9,370	150	9,370	1.294	36	52
	Retail - Qualifying Revolving	0,440	0	0,120	0	0	0	0	0	0,370	0	0	
	Retail - Other Retail	2.587	118	1.793	741	40	99	2.645	82	1.973	819	31	70
	Retail - Other Retail - Of Which: SMF	1.480	75	881	799	19	SO.	1,505	54	1,052	332	15	34
	Retail - Other Retail - Of Which: non-SME	1.107	43	913	482	21	49	1,140	28	921	487	16	36
	Equity	298	3	265	532	0		255	3	222	448	0	
	Other non credit-obligation assets				3,113						3,250		
	IRB Total ²				17.228						16.593		

(u) - unyone replaceme, unima trapiscere values, in reported before failing risks account any effect does to credit convenion factors or credit risk entigation section(see, (u.g., substitution effects)).
(2) Bill Tatil does not include the Securitation price foot unifies in the resulting or to the 2019 encount.
(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of countries provide the original exposure or Top 10 countries and that quarter

							IRB Ap	proach					
				As of	0/09/2021					As of	31/12/2021		
		Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure			Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments Institutions	0 1.449	0	0 1,644	0 674	0	0	0 1.428	0	0 1.601	0 662	0	0 2
	Corporates	15,123	1,440	10,542	9,450	0	1,069	15,057	1,749	10,299	8,715	0	1,041
	Corporates - Of Which: Specialised Lending	2,347	344	2,331	1,918	0	199	2,250	337	2,235	1,728	0	188
	Corporates - Of Which: SME	5,889 11,258	662	3,477 10.492	1,930 1.954	90	351 157	5,846 11.213	611 231	3,278 10.575	2,050 2.009	64	310 123
	Retail - Secured on real estate property	8.756	198	8,754	1,240	52	60	8,667	152	8,666	1.223	35	56
PORTUGAL	Retail - Secured on real estate property - Of Which: SME	362	16	360	77	3	9	364	12	363	80	2	8
PORTUGAL	Retail - Secured on real estate property - Of Which: non-Sh	8,394	183	8,394	1,164	49	51	8,302	139	8,302	1,144	34	48
	Retail - Qualifying Revolving	0	0	0	0 714	0	0	0	0	0	0	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	2,502 1,479	115	1,738 879	714 258	38 18	97 49	2,546 1.504	79 53	1,909 1.051	786 331	29 14	67 34
	Retail - Other Retail - Of Which: non-SME	1.023	42	859	455	20	47	1.043	26	859	454	15	34
	Equity	108	3	75	161	0	33	107	3	74	157	0	33
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
		As of 30/09/2021								As of	31/12/2021		
		Original Exposure* Exposure Risk exposure amount adjustments and Control of Which: Of which:						Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Of which:		Of which: defaulted			Of which: defaulted	• and		Of which: defaulted	provisions
	Central banks and central governments	0 0 0 0 0 0							0	0	0 45	0	0
	Institutions	55		53	48	0		93	41				
	Corporates	149		104 51	79	0	0	176 57	41	144	77		11
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	51 14		10	26 16	0		44	35	41	26 10	0	1
	Retail	21		20	3	0		22	33	21	10		,
	Retail - Secured on real estate property	18		18	3	0	0	20	0	20	3	0	
	Retail - Secured on real estate property - Of Which: SME	0		0	0	0		0	0	0			
SPAIN	Retail - Secured on real estate property - Of Which: non-SI			18	2	0		20	0	20	2		
	Retail - Qualifying Revolving	0	ő	0	ô	ő	ő	0	ő	0	ô	ő	ŏ
	Retail - Other Retail	2		2	1	0	0	2	0	1	1	0	0
	Retail - Other Retail - Of Which: SME	0		0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	2	0	2	1	0	0	2	0	1	1	0	0
	Equity	6	0	6	12	0	0	5	0	5	11	0	0
	Other non credit-obligation assets												
	IRB Total												
,		(1) Original eyens	ure unlike Evengu	re value is renorte	d before taking into accou	nt any effect due t	n medit moversion	factors or credit of	isk mitination techn	ninues (e n. substi	hution efforts)		

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	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	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,375	0	1,374	96	0	0	1,258	0	1,256	85	0	0
	Corporates	88	0	87	56	0	0	68	0	67	48	0	0
	Corporates - Of Which: Specialised Lending	29	0	29	29	0	0	29	0	29	29	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	26	0	25	4	0	0	27	0	26	4	0	0
	Retail - Secured on real estate property	24	0	24	3	0	0	25	0	25	4		0
GERMANY	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-			24		0	0	25	0	25			
OLIGI BUTT	Retail - Qualifying Revolving	24		0	3	0	0	Δ.	0	25	1		
	Retail - Qualifying Revolving Retail - Other Retail	0	0	0		0	0	0	0				
	Retail - Other Retail - Of Which: SME	0	1 0	0			0						
	Retail - Other Retail - Of Which: SME	2	0	1	ĭ	0	0	2	0	1	i	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	
	Other non credit-obligation assets	_											
	IRR Total												

							IRB Ap	proach					
				As of :	30/09/2021					As of :	31/12/2021		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	629	0	624	19	0	0	563	0	558	17	0	0
	Corporates	239	0	237	102	0	0	229	0	227	98	0	0
	Corporates - Of Which: Specialised Lending	21	0	21	10	0	0	21	0	21	10	0	0
	Corporates - Of Which: SME Retail	8 140	0	134	1 24	0	0	140	0	135	0 24	0	0
		190	2	139	29	1	0	140		135	29	0	1
	Retail - Secured on real estate property	126	2	12b	20	0	0	1.26	1	126	20	0	0
FRANCE	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SP	126	0	126	20	0	0	126		126	20	0	
	Retail - Qualifying Revolving	120	2	120	20	0	0	120	1	120	0	0	0
	Retail - Other Retail	14	0		2	0	0	14	0		4		0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	í	0	0	0
	Retail - Other Retail - Of Which: non-SME	14	0	8	3	0	0	14	0	9	4	0	0
	Equity	0	ő	ő	ō	ı ö	ő	0	0	l ó	ō	ő	ŏ
	Other non credit-obligation assets												
	IRB Total												

2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

LSF Nani Investments S.à r.l.

(min EU, %) Tanks and central governments tions alse Copposites Of Whith: Specialized Landing	Original 0 27 481	Of which: defaulted	As of Exposure Value ¹ 0 13 474	30/09/2021 Risk exposure 0 5	Of which:	Value adjustments and provisions	Original i	Of which: defaulted 0	As of Exposure Value ¹	31/12/2021 Risk exposure	of which:	Value adjustment and provisions
l banks and central governments tions ates	0 27	Of which:	Value ¹ 0 13	0 5	Of which:	adjustments and provisions	0	Of which: defaulted 0	Value ¹	Risk exposure	Of which:	adjustment and provisions
l banks and central governments tions ates		Of which: defaulted 0 0	0 13	5	Of which: defaulted 0 0	provisions		defaulted 0		0	Of which: defaulted	provisions
tions ates		0		5	0	0			0	0	0	0
ates		0		5	0							
	481						11	0	9	5	0	0
			474	180	0	0	426	0	419	174	0	1
	0	0	0	0	0	0	13	0	13	6	0	0
Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	43	1	42	6	1	0	51	1	48	7	1	0
Retail - Secured on real estate property	40	0	40	5	0	0	45	0	45	5	0	0
	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-Sh	40	0	40	5	0	0	45	0	45	5	0	0
Retail - Qualifying Revolving		0	U	0	0	0	0	0	0	0		0
	3	1	2	1	1	0	6	1	3	2	1	0
	1	1	1	1	1	0	1	1	1	1	1	0
	2		1		0		5	0	4	1		0
	57		57	109	0	0	55	0	55	106	-	-
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME credit-obligation assets	Retail - Other Retail - Of Which: SME 1	Retail - Other Retail - Of Which: SME	Retail - Other Retail - Of Which: SME 1 1 1 1 1 1 1 1 1	Retail - ON Which: SME 1 1 1 1 1 1 1 1 1	Retail - Oth Retail - Of Which: SME 1 1 1 1 1 1 1 1 1	Retail - Other Retail - Of Which; ISRE 1 1 1 1 0	Real - Other Real - Of Which; SRE 1 1 1 1 0 1 Real - Other Real - Of Which; SRE 2 0 1 0 0 5 57 0 57 109 0 0 55 condit-obligation seeds	Redai - Other Redai - Of Mindox SME	Redai - Other Redai - Of White: SHE 1 1 1 1 0 1 1 1 1 1	Result - CMN - Result - CMN Nobel - SME	Real - Other Real - Of Which: SHE 1 1 1 1 1 1 1 1 1

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	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	170	0	167	42	0	0	157	0	144	35	0	0
	Corporates	190	0	190	124	0	0	189	0	189	124	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	209	3	208	37	1	1	216	3	214	38	1	1
	Retail - Secured on real estate property	201	3	201	33	1	1 0	208	2	208	34	1	1
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-			201	33			208	0	208	34		
OHITED HANGDON	Retail - Qualifying Revolving	201	3	201	33	1	1 0	208	2	208	39	1	1
	Retail - Other Retail				,	0	0		0				0
	Retail - Other Retail - Of Which: SME				0	0	0		0		7		0
	Retail - Other Retail - Of Which: non-SME	· ·		6	4	0	0		0	6	4		0
	Retail - Other Retail - Of Which: non-sme Equity	ů	0		0		0		1 0	ů	,	0	
	Other non credit-obligation assets	Ů		Ů	·		ů				·		
	TOO Total	_											

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 ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposur	e 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	1	0	1	3	0	0	1	0	1	3	0	0
	Corporates	147	0	142	127	0	1	148	0	143	127	0	1
	Corporates - Of Which: Specialised Lending	35	0	35	29	0	0	36	0	36	29	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	38 35	0	37 35	8	0	0	38 35	1	37 35	7	0	0
	Retail - Secured on real estate property	35		35	6	0		35	0	35	6		0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SV	35		35		0		35	0	35			0
	Retail - Secured on real estate property - Ut which: non-Si Retail - Qualifying Revolving	35	0	35	6	0	0	35	0	35	6	0	0
	Retail - Other Retail				,	0	0		0				0
	Retail - Other Retail - Of Which: SME	3		2	1	0	0	0	0	0	1		0
	Retail - Other Retail - Of Which: sine Retail - Other Retail - Of Which: non-SME	2	0	2	1	0		2	0	2	1		0
	Retail - Other Retail - Of Which; non-SME Equity		1 0	l á			ů	0	0	0			0
	Other non credit-obligation assets	_											
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	: amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	: amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	• 5.00		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	602	0	601	8	0	0	258	0	257	8	0	0
	Corporates	88	0	87	52	0	0	107	0	106	60	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME Retail	0	0	0	0	0	0	0	0	14	0		0
		13		13	1	0	0	14	0		2		0
	Retail - Secured on real estate property	13		13	1	0		19	0	14	2		0
TRFI AND	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SM		0	13		0	0	14	0	14	0		0
	Retail - Qualifying Revolving	13		0	1	0	0	14	0	0	2		0
	Retail - Other Retail		0	0	0	0	0		0	0	0		0
	Retail - Other Retail - Of Which: SME		0	0		0	0			0			0
	Retail - Other Retail - Of Which: non-SME		0	0		0	0	0					0
	Retail - Other Retail - Of Which: non-SME Equity	0	0	0	n n	0	0	0	0	1 0	0	0	0
	Other non credit-obligation assets	_		, i	_	Ů	Ů	_	Ů	Ů		Ů	L .
	IRB Total												

19 Original exposure, utilise 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 ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	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	17	0	8	1	0	0	19	0	8	1	0	0
	Corporates	132	0	131	68	0	0	140	0	138	52	0	0
	Corporates - Of Which: Specialised Lending	13	0	13	6	0	0	13	0	13	6	0	0
	Corporates - Of Which: SME Retail	10 12		10 12	22	0	0	0 15	0	14	0	0	
	Retail - Secured on real estate property	12		12	2	0	0	14	0	14	2		
	Retail - Secured on real estate property - Of Which: SME	0		12	0	0	0	14	0	24	2		
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-Sh	12		12	2	0	0	14	0	14	2	0	0
-	Retail - Qualifying Revolving			0	0	0	0	0	0	0			0
	Retail - Other Retail	0	0	0	0	0	0	1	0	0	ů .	0	0
1	Retail - Other Retail - Of Which: SME	0	0	0	0	ō	ō	0	0		o o	0	
1	Retail - Other Retail - Of Which: non-SME	0	0	0	0	ō	ō	1	0		ō	0	
1	Equity	120	0	120	230	0	ō	80	0	80	153	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 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 ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposur	e 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 Corporates - Of Which: Specialised Lending		0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME		0	0		0	0	0	0	0	0		0
	Retail	ő	ő	ő	ő	o o	ő	ő	ő	ő	ő	ő	ő
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
6	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Country of Counterpart 10	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 Equity	0	0			0	0	0	0		0		0
	Other non credit-obligation assets	ů	0					0	0				
	IRB Total												
	and rotal	(N. a			d before taking into accoun								

Credit Risk - IRB Approach

								IRB Ap	proach					
					As of	31/03/2022					As of 3	80/06/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustment
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central b	anks and central governments	0	0	0	0 887	0	0	0	0	0	0 763	0	0
			3,535 17.634	23 1.882	3,521 12.926	10.025	0	1.108	3,398 17.804	1.954	2,862 13.059	763 9.635		1.120
	Corporati	Corporates - Of Which: Specialised Lending	2,474	376	2,459	10,025	0	213	2,480	371	2.463	1,848		208
		Corporates - Of Which: SME	5.896	655	3,438	2.146	0	324	5,844	624	3,364	2.020	0	216
	Retail	corporates of Williams	12.468	268	11.751	2,210	76	132	12.635	270	11.812	2.095	77	124
	rectan.	Retail - Secured on real estate property	9,733	181	9,732	1,376	42	60	9,770	179	9.769	1.263	42	22
		Retail - Secured on real estate property - Of Which: SME	361	13	399	80	2	8	363	12	361	79	2	7
Consolidated data		Retail - Secured on real estate property - Of Which: non-Si	9,373	168	9,373	1,296	40	52	9,407	167	9,407	1,184	40	48
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	2,734	88	2,019	834	34	72	2,866	91	2,044	832	36	70
		Retail - Other Retail - Of Which: SME	1,532	58	1,063	334	17	33	1,586	58	1,048	330	17	32
		Retail - Other Retail - Of Which: non-SME	1,203	30	956	500	17	39	1,280	33	996	503	18	37
	Equity		145	32	85	187	0		189	32	129	278	0	
		r credit-obligation assets				2,847						2,825		
	IRB Total	?				16,156						15,595		

							IRB Ap	proach					
				As of :	31/03/2022					As of	30/06/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)		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	1,382	0	1,534	677	0	2	1,573	0	1,174	538	0	2
	Corporates - Of Which: Specialised Lending	15,135 2.285	1,724	10,518 2,270	8,875 1.784	0	1,029 190	15,186 2,238	1,830 327	10,517 2,221	8,425 1.748		1,050 188
	Corporates - Of Which: SME	2,285 5.805	332 594	3,362	2.121	0	190 299	5,778	327 599	3,304	2.001		300
	Retail	11.263	253	10.585	2,121	71	125	11.376	256	10.593	1.902	73	117
	Retail - Secured on real estate property	8.634	168	8,633	1.220	39	56	8.621	167	8,619	1,902	39	50
	Retail - Secured on real estate property - Of Which: SME	361	13	359	80	3	8	363	12	361	79	3,	7
PORTUGAL	Retail - Secured on real estate property - Of Which: non-St	8.273	155	8,273	1.140	37	48	8,258	154	8.258	1.026	37	44
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	2.629	85	1.952	802	32	69	2.755	89	1.973	797	35	67
	Retail - Other Retail - Of Which: SME	1,530	56	1,062	333	16	33	1,585	58	1,048	330	17	32
	Retail - Other Retail - Of Which: non-SME	1,098	28	891	468	16	37	1,170	31	926	468	17	35
	Equity	129	32	69	150	0	60	168	32	108	230	0	60
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
SPAIN	Contral Banks and central governments Comproses Comproses - Of Which Specialised Lending Comproses - Of Which Specialised Lending Comproses - Of Which Specialised Retail - Secured on real estate property Retail - Secured on real estate property Retail - Secured on real estate property - Of Which SME Retail - Outside Secured on real destate property - Of Which SME Retail - Outside Secured on real destate property - Of Which SME Retail - Outside Secured on real destate property - Of Which SME Retail - Outside Secured on real destate property - Of Which SME Retail - Outside Secured on real destate property Retail - Outside Secured on real de	0 76 218 55 58 22 20 0 20 0 2 0 2	0 54 6 49 0 0	0 50 186 55 55 22 20 0 20 0 2	0 39 89 22 10 3 2 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 16 1 15 0 0 0 0	0 79 266 1111 22 23 21 0 2 1 0 2 0 2	0 0 23 5 15 0 0 0	0 50 233 111 21 22 21 0 21 0 2 0 2	0 36 131 41 10 3 2 0 2 0 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 9 1 8 0 0 0
	Other non credit-obligation assets		Ů	,		Ů		,	Ů	,			Ů

							IRB Ap	proach					
		į		As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposur	e 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	1,260	0	1,253	85	0	0	1,120	0	1,116	98	0	0
	Corporates	369	0	368	56 25	0	0	400	0	399	60	0	0
	Corporates - Of Which: Specialised Lending	29	0	29 0	Δ.		0	29		29	25		0
	Corporates - Of Which: SME Retail	28	0	28			0	32	0	31	0	0	0
	Retail - Secured on real estate property	26	0	26	4	0	0	30		30			0
	Retail - Secured on real estate property - Of Which: SME		0	0	n n	0	0	0	0	0	0	0	0
GERMANY	Retail - Secured on real estate property - Of Which: non-		ō	26	4	0	ō	29	ō	29	5	0	0
	Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	2	0	2	1	0	0	2	0	2	1	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	2	0	2	1	0	0	2	0	2	1	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					
	ĺ			As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0 435	0	0	0 14	0	0	0 149	0	0	0	0	0
	Corporates	435 236	0	428 234	107	0	0	262	0	260	116		0
	Corporates - Of Which: Specialised Lending	20	ő	20	7	ő	ő	17	ő	17	7	ő	0
	Corporates - Of Which: SME	4	0	4	10	0	0	0	0	0	0	0	0
	Retail	142	2	136	24	0	1	145	2	139	24	0	1
	Retail - Secured on real estate property	127	1	127	20	0	1	129	1	129	19	0	1
FRANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
TIONICE	Retail - Secured on real estate property - Of Which: non-St	127	1	127	20	0	1	129	1 0	129	19	0	1
	Retail - Qualifying Revolving Retail - Other Retail	15	0		0			16	0	10		0	0
	Retail - Other Retail - Of Which: SME	13	0	9	0	0	0	10	0	0	0		1 0
	Retail - Other Retail - Of Which: non-SME	15	0	9	4	0	ů	16	0	10	4		0
	Equity	0	ō	ō	o	ō	ō	0	ō	0	0	ō	ō
	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach LSF Nani Investments S.à r.l.

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e 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	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	59	0	29	7	0	0	34	0	34	8	0	0
	Corporates	492	0	486	219	0	1	554	0	547	237	0	1
	Corporates - Of Which: Specialised Lending	12	0	12	5	0	0	13	0	13	5	0	0
	Corporates - Of Which: SME	1	0	1	2	0	0	26	0	26	6	0	0
	Retail	61	1	57	8	1	0	71	0	67	9	0	0
	Retail - Secured on real estate property	54	0	54	7	0	0	64	0	64	8	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-S	54	0	54	7	0	0	64	0	64	8	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	7	1	4	1	1	0	7	0	3	1	0	0
	Retail - Other Retail - Of Which: SME	1	1	1	1	1	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	7	0	3	1	0	0	7	0	3	1	0	0
	Equity	11	0	11	20	0	0	10	0	10	19	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	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	146	0	135	33	0	0	147	0	137	33	0	0
	Corporates	229	3	229	159	0	0	250	2	250	176	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	222	3	220	40	1	1	231	3	229	44	1	1
	Retail - Secured on real estate property	213	3	213	36	1	1	221	3	221	38	1	1
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-Si	213	3	213	36	1	1	221	3	221	38	1	1
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	9	0	7	4	0	0	10	0	8	6	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	9	0	7	4	0	0	10	0	8	6	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 militation techniques (e.g. substitution effects).

							IRB Ap	proach					
				As of :	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	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	1	0	1	3	0	0	1	0	1	3	0	0
	Corporates	143	6	138	101	0	1	142	4	141	106	0	1
	Corporates - Of Which: Specialised Lending	34	0	34	24	0	0	34	0	34	24	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	38	1	37	7	0	0	38	1	37	7	0	0
	Retail - Secured on real estate property	34	0	34	6	0	0	35	0	35	5	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME	0	0		0	0	0	0		0	0	0	0
LOXELLEGOLO	Retail - Secured on real estate property - Of Which: non-Si	34	0	34	6	0	0	35	0	35	5	0	0
	Retail - Qualifying Revolving Retail - Other Retail		0				0	0	0			0	0
		3	0	2	1		0	3		2	1	0	0
	Retail - Other Retail - Of Which: SME		0	0			0	0	0		Ů,		0
	Retail - Other Retail - Of Which: non-SME	3	0	2	1		0	3	0	1 2	1		1 0
	Equity Other non credit-obligation assets	0	0			0	0	0		0	U	0	0
	IRB Total												
	IKB Total												

								IRB Ap	proach					
		ĺ			As of	31/03/2022					As of	30/06/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		nks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		7	21	7	2	0	0	116	0	116	3 46	0	0
	Corporates	Corporates - Of Which: Specialised Lending	119	21	119	55		10	106	22	106	96	0	14
		Corporates - Of Which: SME		0	0	0		0	0	0				0
	Retail	curpulates - Or William Sine	14	0	14	2		0	14	0	14	2		0
	Policiani	Retail - Secured on real estate property	14	0	14	i		0	14	0	14	2		0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	n n	0	0	0	0	0	0	0	0
IRELAND		Retail - Secured on real estate property - Of Which: non-Si	14	ō	14	1	ō	ō	14	ō	14	2	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
		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 militgation techniques (e.g. substitution effects).

							IRB Ap	proach					
	ĺ			As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	18	0	8	1	0	0	46	0	15	3	0	0
	Corporates	128	0	127	47	0	0	142	0	141	53	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0		0	0	0	0
	Corporates - Of Which: SME Retail	0 15	0	0 15	0	0	0	0 18	0	17	0	0	0
	Retail - Secured on real estate property	15	0	15	2		0	18	0	17	2	0	0
		19	0		2		0	1/	0	1/	2	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-St	14	0	0 14	0		0	17	0	17	0	0	0
	Retail - Qualifying Revolving	14	0	14	2		0	17	0	1/	2		
	Retail - Other Retail	1	0	1	1		0	1	0	0	0		0
	Retail - Other Retail - Of Which: SME		0				0		0	0	0		0
	Retail - Other Retail - Of Which: non-SME	,	0	ĭ	,		0	1		0	0		0
	Recall - Other Recall - Of Which: non-SME Equity		0	0	i i	0	0	0	0	1 0	i i		0
	Other non credit-obligation assets		_		-								
	IRB Total												

								IRB Ap	proach					
		ĺ			As of	31/03/2022					As of	30/06/2022		
			Original	Exposure ¹	Exposure	Risk exposur	amount	Value adjustments and	Original	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
		ks 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		0	0	0	0	0	0	0	0	0	0	0	0
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	Corporates - Of Which: SME		0	0	0	0	0	0	0	0	0		0
	Recaii	Batalla Commedica and anticonstruction		0	0	0	0	0	0			0	0	0
		Retail - Secured on real estate property		0	0	0		0	0			0		0
Country of Counterpart 10		Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-St		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		0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME		0	o o	0		0	0			0		0
		Retail - Other Retail - Of Which: non-SME		0	o o	0		0	0			0		0
	Equity	Ketali - Giler Ketali - Gi Wildi: Ildir-she	0	0	o o	ů .	0	0	0	0	o o	0	0	0
		redit-obligation assets												
	IRB Total													



General governments exposures by country of the counterparty

						l	SF Nani Investments S.	r.l.						
							As of 31/12/2021			_			_	
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
					Non devicestive financial a	ssets by accounting portfolio		Derivatives with po	citivo fair value	Dowlantiano with	negative fair value	On bulance si	neet exposures	
					Non-derivative financial a	ssets by accounting portrollo		Derivatives with po	sitive fair value	Derivatives with	i negative fair value			
														Risk weighted
		Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial											exposure amount
Residual Maturity	Country / Region	derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [0	0	0		0 0	0		0	0	0	0		D
[3M - 1Y [[1Y - 2Y [0	0			0 0	0		0	0	0	0		D D
[2Y - 3Y [[3Y - 5Y [Austria	0	0			0 0	0		0	0	0	0		0
[5Y - 10Y [[10Y - more Total		63	0 63			0 0	0		0 0	0	0	0		0
[0 - 3M [[3M - 1Y [000	0 0	(0 0	0		0 0	0	0	0		0
[1Y - 2Y [Belgium	0	0 0			0 0	0		0 0	0	0	0		0
[3Y - 5Y [5Y - 10Y [10Y - more		0	0	i i		0 0	0		0 0	0	0	0		0
[0 - 3M [[3M - 1V [0	0			0	0		0	0	0	0		0
[1Y - 2Y [[2Y - 3Y [Bulgaria													
[3Y - 5Y [5Y - 10Y [10Y - more Total														
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [0	0 0			0 0	0		0 0	0	0	0		0
ſ 2Y - 3Y ſ	Cyprus	0	0			0	0		0	0	0	0		0
[3Y - 5Y [5Y - 10Y [10Y - more Total		23	23 0			0 0 23 0 0	0		0 0	0	0	0		0
Total 0 - 3M 3M - 1Y		23	0 0	(0 23	0		0	0	0	0		0
[1Y - 2Y [[2Y - 3Y [Czech Republic	0	0		j j	0	0		0	0	0	0		0
[3Y - 5Y [5Y - 10Y 10Y - more Total		7	7 7 0			0 7 0	0		0 0	0	0	0 0		0
1 ME - 0 1		7	7	d		7	0		0	0	0	Ō		0
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Denmark													
[3Y - 5Y [[5Y - 10Y [Delmark													
[10Y - more Total [0 - 3M [
[3M - 1Y [
[3Y - 5Y [[5Y - 10Y [Estonia													
[10Y - more Total														



General governments exposures by country of the counterparty

						l	SF Nani Investments S.	à r.l.						
							As of 31/12/2021							
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
	(MIN EUR)		T T									05		-
												Off-balance sl	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			_
			Total carrying amount of non-derivative financial											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)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	Or Willers, Fillancial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				held for trading	through profit or loss	comprehensive income	amortised cost	can jing amount	Trodonal amount	carrying amount	Nodonal amount			
146.01						0					0	0		,
[0 - 3M [3M - 1Y [1Y - 2Y			0		0	0 0	0		0	0	0	0		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Finland	0	0		0	0 0	0		0	0	0	0		
[5Y - 10Y [100 0	100 0 100		0	0 100 0 0 100			0	0	0	0		
[0 - 3M [[3M - 1Y [000	0 0		0	0 0	0		0	0	0	0		
[1V - 2V [_		0		0	0 0	0		0	0	0	0		
[2Y - 3Y [France	31 67	1 7 67		0	0 31 0 67	0		0	0	0	0		
l Total		98	98		0	0 0 98	0	d	0	0	0	0	C	0
[0 - 3M [3M - 1Y [1Y - 2Y		0	0 0		0	0 0	0		0	0	0	0		
[2Y - 3Y [[3Y - 5Y [Germany		0		0	0 0	0		0	0	0	0		
[5Y - 10Y [[10Y - more		0	0		0	0 0	0		0 0	0	0	0		
Total [0 - 3M [[3M - 1Y [0	0		0	0	0		0	0	0	0		0
[1Y - 2Y [
「2Y - 3Y 「 「3Y - 5Y 「 「5Y - 10Y 「	Croatia													
[10Y - more Total														
[0 - 3M [3M - 1Y [1Y - 2Y														
[1Y - 2Y [Greece													
Total [0 - 3M [1	0	0		0	0	0		0	0	0	0		
3M - 1Y 1Y - 2Y 2Y - 3Y		0	0		0	0 0	0		0	0	0	0		
121 - 31 13Y - 5Y 15Y - 10Y	Hungary	0	0 0		0	0 0	0		0	0	0	0		
[10Y - more Total		49	0 49		0	0 0 49	0		0	0	0	0		25
[0 - 3M [3M - 1Y [1Y - 2Y		0	0		0	0 0	0		0	0	0	0		
	Ireland	0	0		0	0 0	0		0	0	0	0		
[3Y - 5Y [5Y - 10Y [10Y - more Total		172	172		0	0 172			0	0	0	0		
Total [0 - 3M [[3M - 1Y [172	172 0		0	0 172 0 0	0		0	0	0	0		0
[1Y - 2Y [0	0		0	0 0	0		0	0	0	0		
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Italy	36 48 64	36 3 48 4 64		0	0 36 0 48 0 64	0		0	0	0	0		
l Total	<u> </u>	149	0 149		0	0 0			0	0	0	0		25
[0 - 3M [3M - 1Y [1Y - 2Y		0	0 0		0	0 0	0		0	0	0 0	0		
[2Y - 3Y [Latvia	0	0		0	0 0	0		0	0	0	0		
[3Y - 5Y [5Y - 10Y [10Y - more		60	60		0	0 60	0		0	0	0	0		
[10Y - more Total	1	60	60			0 60	0	i	ő	ő	ŏ	ő	i	0



General governments exposures by country of the counterparty

							LSF Nani Investments S.à	ı r.l.						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
			Total carrying amount of		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	
[0 - 3M [Lithuania	220	3 13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	226	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 0	0 0 0 0 0	((((((3
[0 - 3M [Luxembourg	1 4 4 4 222 323	1	0 0 0 0 0	0 0 0 0 0	1: 4: 4: 22: 32:	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 [Malta													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Netherlands	111	0	000000000000000000000000000000000000000	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 - 3M [Poland	11 6 6 5 5 144	13 0 9 0 0 1 1 1 1 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 0 0 0 0 0 0 0	665	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		20
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Portugal	5,75 5,75 44 87 49 44 1,010 1,3 5,5	5,266 444 8 878 8 493 7 447 1,018 3 33 8,579	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	42 79 46 38 49	84 28 5 5 7 7 521	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	15 4 0 0 0 4 17 41		661
[0 - 3M	Romania		0,3:3			aj se-	,,,,			·		**		00.
[0 - 3M [Slovakia	22	0 0 0 0 0 0 0 0 26 0 0 26	000000000000000000000000000000000000000	0 0 0 0 0	22	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 [1Y - 2Y [12Y - 3Y [13Y - 5Y [15Y - 10Y [10Y - more	Slovenia	99	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	9	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	((((((0



General governments exposures by country of the counterparty

							_SF Nani Investments S.à	r.i.						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	eate by accounting portfoli		Derivatives with pos	itivo fair valuo	Derivatives with	negative fair value	Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portroin	,	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	Spain	318 458 119 168 76 4811 0 1,619	0	000000000000000000000000000000000000000	0 0 0 0 0	318 458 119 166 74 481 (1,619	0	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
f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more Total	Sweden	-	4			-								
[0 - 3M [United Kingdom	0 0 0 9 9	0 0 0 0 49 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0 0 0 0	0 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 1 1 1 1 1 1 1 1 1	Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(0 0 0 0 0	0 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 13M - 1Y 11 - 2Y 12 - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Australia	0 0 0 0 13 0 13	0 0 0 0 0 13 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 [11	Canada													
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

							LSF Nani Investments S.à	r.l.						
							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	
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfolio	,	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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[0 - 3M [U.S.	() 11 77 56 ()	0 0 13 77 54 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	1 0 0 0 0 0 0	000000000000000000000000000000000000000)))) 0
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [10Y - more Total	China	11 11 11 11 11 11 11 11 11 11 11 11 11	0 12 18 18 0 35 3	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() 12 18 () 33 () 6	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	000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000	3 3 0 0 0 0
Total Tota	Switzerland	99	09	·	v	03	,	Ū		J		·		A
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East	(() () () ()	0 0 0 0 16 16 31 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Latin America and the Caribbean	-10	40			70		v		,				40



General governments exposures by country of the counterparty

LSF Nani Investments S.à r.l.

							SF Nani Investments 5.	2 1.1.						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	ice sheet	
												Off-balance s	neet exposures	
					Non-derivative financial as	ssets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	h 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 [Africa		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 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others													

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other 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

						l l	SF Nani Investments S.à	r.i.						
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
			Total carrying amount of		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	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y [[10Y - more	Austria	0 0 74 0 5 5 9 0	0 0 0 74 0 5 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 0 0 0	0 0 0 0 0	0 0 0	0 0 0 0		
Total Tota	Belgium	93 0	0 0 0 0 0 0 0 93 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	000000000000000000000000000000000000000	0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Bulgaria													
[0 - 3M [3M - 1Y [11' - 2Y [22' - 3Y [32' - 5Y [5Y' - 10Y [10Y' - more Total	Cyprus	0 0 9 3 3	0 0 0 0 9 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	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		
Total Tota	Czech Republic	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	000000000000000000000000000000000000000	0 0 0 0 0 0		
To - 3M	Denmark													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia													



General governments exposures by country of the counterparty

		LSF Nani Investments S.à r.l.												
							As of 30/06/2022							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance s	heet exposures	
Residual Maturity	Country (Books	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	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 [Finland	0 0 0 0 2 25 25 25	0 0 0 0 0 0 25 0	0 0 0 0 0	0 0 0 0 0 0	((((22)	0 0 0 0 0	0 0 0 0 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 [France	0 6 148 76 227 24 20 49	0	0 0 0 0 0	0 0 0 0 0	((1.44 74 27- (495	0 0 0 0 0	0 0 0 0 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 [Germany	0 0 0 9 9 0	0 0 0 50 98 0 0	000000000000000000000000000000000000000	0 0 0 0 0	(((55 98 ((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 - 11 13M - 12 1 1 1 1 1 1 1 1 1	Croatia													
[0 - 3M [Greece													
[0 - 3M [Hungary	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(0 0 0 0 0	0 0 0 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 [Ireland	0 0 0 10 219 0 229		0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0 0 0 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 [Italy	0 0 3 3 5 5 6	0 0 0 3 3 0 59 0	0 0 0 0 0	0 0 0 0 0	55 6 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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Latvia		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	0 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)	



General governments exposures by country of the counterparty

						L	SF Nani Investments S.	á r.l.						
							As of 30/06/2022	2						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
	(MIN EUR)		T T	1								011 221101	100 5000	
												Off-balance sh	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			
											•			
			Total carrying amount of non-derivative financial											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)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				held for trading	through profit or loss	comprehensive income	amortised cost	carrying amount	Trodonal amount	carrying amount	Notice at a mount			
40.004														
[0 - 3M [3M - 1Y [1Y - 2Y			0			0	0	C	0	0	0	0		
[2Y - 3Y [Lithuania	0	0 20			0 20	0		0	0	0	0		
[5Y - 10Y [0	0		0	0	0	(0	0	0	0		
Total 0 - 3M 3M - 1Y		20	0			0 20	0		0	0	0	0		0
[1V - 2V [0			0	0		0	0	0	0		
[2Y - 3Y [Luxembourg	9	9 9			9	0		0	0	0	0		
Total		54	0 54		0	0 54	0	C C	0	0	0	0		0
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Malta													
Total [0 - 3M [0	0) (0	0		0	0	0	0		
[3M - 1Y [[1Y - 2Y [0	0		0	0	0	(0	0	0	0		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Netherlands	0	0 0 2 112			0 0	0	0	0	0	0	0		
[10Y - more Total		0	0			0 112	n	0	0	0	0	0		
[0 - 3M [3M - 1Y [1Y - 2Y		0	0		0	0	0	(0	0	0	0		
[1Y - 2Y [Poland		0		0	0	0		0	0	0	0		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [45 34	45 45 34			45 34	0	0	0	0	0	0		
[10Y - more Total		79 5.850		0) (47	12	0	0	0 0	0	0 0		16
[0 - 3M [5,850 657 995 42	5,850 7 657 5 995 2 42			638	19 128		0	0	0	1 0		
[1Y - 2Y [Portugal	42 194 671	42 4 194 1 671			0	42 188 628		0	0	0	0		
[5Y - 10Y 		671 32 8,441			0 0	1,600			0	0	0	4 145 162		550
Total [0 - 3M [3M - 1Y [1Y - 2Y		8,441	8,441			1,600	1,049		•	0	0	162		550
[3Y - 5Y [[5Y - 10Y [Romania													
l 10Y - more Total														
[0 - 3M [3M - 1Y [1Y - 2Y		0	0			0	0		0	0	0	0		
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Slovakia	0	0			0	0		0	0	0	0		
		24	24			24	0		0	0	0	0		
		24	24	0	0	24	0	0	0 0	0	0	0		0
[0 - 3M [3M - 1Y [1Y - 2Y		0	0		0	0	0	0	0	0	0	0		
1 2Y - 3Y I 13Y - 5Y I	Slovenia	0	0			0	0	0	0	0	0	0		
[5Y - 10Y [10Y - more Total		98	98			98	0	(0	0	0	0		0



General governments exposures by country of the counterparty

		LSF Nani Investments S.à r.I.												
							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	,	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											Risk weighted exposure amount
			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	0 121 201 276 276 544 0	201 220 276 544	000000000000000000000000000000000000000	0 0 0 0 0	(12: 20: 22: 27: 54 (1,36:	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	000000000000000000000000000000000000000	0
[0 - 3M [Sweden					-								
[0 - 3M [United Kingdom	0 0 0 47	0 0 0 0 47 0 47	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	000000000000000000000000000000000000000	0
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway	0 24 0 3 3 0 0	0 0 24 0 33 0 0	0 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 (3) ((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 - 3M [Australia	0 0 0 12 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 - 3M [Canada													
f 0 - 3M f [3M - 1Y [f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f [10Y - more Total	Hong Kong													



General governments exposures by country of the counterparty

				LSF Nani Investments S.à r.l.										
							As of 30/06/2022							
						Dire	ct exposures							
	(min 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	ssets by accounting portfolio		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	non-derivative iniancial 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 [u.s.	() 88 211 () 5 () 5	0 50 50	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 14 86 215 0 0 0 365	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 [China	(12 18 ((0 13 3 18 0 0 0 0 0 5 5	0	0	0 13 18 0 0 5 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	0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000)))) 0
TO - 3M	Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East	22	0 0 0 0 0 0 0 0 2 2 2 2 2 2 2 2 2	0 0 0 0 0	0 0 0	0 0 0 0 0 22 0 22	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 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	Latin America and the Caribbean													



General governments exposures by country of the counterparty

LSF Nani Investments S.à r.l.

						ı,	SF Nani Investments 5.a	2 1.1.						
							As of 30/06/2022	2						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	ice sheet	
					Non-derivative financial a	ssets by accounting portfolic	,	Derivatives with po	sitive fair value	Derivatives with	h negative fair value	Off-balance s	neet exposures	
														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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 65 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		000000000000000000000000000000000000000
[0 - 3M [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others													

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other 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 LSF Nani Investments S.à r.l.

					As of 30/09/2021									As of 31/12/2021				
		Gross o	arrying amount/ Nominal amou	unt		Accumulated imp	pairment, accumulated negi dit risk and provisions ^{4,8}	ative changes in fair	Collaterals and		Gross ca	rrying amount/ Nomina	l amount		Accumulated important value due to cres	pairment, accumulated n fit risk and provisions ^{4,8}	gative changes in fair	Collaterals and
		Of which performing but past due >30 days	Of whi	ich non-performing	a ^t	On performing exposures ²	On non-performir	ng exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	ř	On performing exposures ²	On non-perform	ning exposures ²	financial guarantees received on non- performing exposures
(min EUR)		and <=90 days	or	which: defaulted	Of which Stage 3			Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	4,80	0	0	0		0	0	0	0	5,708	0	0	0	0	۰	0	0	0
Debt securities (including at amortised cost and fair value)	9,96	0	142	142	140	112	109	109		9,805	. 0	337	337	335	47	203	203	0
Central banks						0	0				0	0	0	0		0	0	0
General governments	6,32		0			3	0		۰	6,142	0	0	0	0	4	0	0	0
Credit institutions	72	1 0	0			0	0		۰	694	0	0	0	0		0	0	0
Other financial corporations	67	3 0	23	23	23	1	0		۰	733	0	23	23	23	1	0	0	0
Non-financial corporations	2,24		119	119	117	107	109	109	۰	2,236		315	315	312	42	203	203	0
Loans and advances(including at amortised cost and fair value)	25,28	63	2,210	2,210	2,210	423	1,380	1,380	615	24,962	138	1,764	1,764	1,764	387	876	876	571
Central banks			0	0		0	0	0	0	0	0	0	0	0	c	0	0	0
General governments	39	6 0	2	2	2	2	2	2	0	382	0	2	2	2	2	2	2	0
Credit institutions	35	2 0	294	294	294	1	294	294	0	51	. 0	0	0	0	1	0	0	a
Other financial corporations	46		138	138	138	10	58	58	69	417	25	98	98	98	5	36	36	51
Non-financial corporations	12,82	5 4	1,365	1,365	1,365	363	815	815	369	12,923	71	1,302	1,302	1,302	325	653	653	368
of which: small and medium-sized enterprises	7,55	6 4	905	905	905	149	494	494	266	7,637	7 24	837	837	837	148	401	401	257
of which: Loans collateralised by commercial immovable property	2,99	5 1	534	534	534	85	278	278	117	2,841	. 6	414	414	414	88	189	189	123
Households	11,24	5 59	412	412	412	48	212	212	177	11,189	42	362	362	362	50	185	185	152
of which: Loans collateralised by residential immovable property	9,80	3 49	205	205	205	15	41	41	163	9,700	34	171	171	171	21	30	30	141
of which: Credit for consumption	79	7	33	33	33	25	18	18		796	6	25	25	25	26	11	11	0
DEBT INSTRUMENTS other than HFT	40,04	63	2,352	2,352	2,350	535	1,489	1,489	615	40,475	138	2,101	2,101	2,099	434	1,079	1,079	571
OFF-BALANCE SHEET EXPOSURES	9,51	5	346	346	346	20	60	60	13	8,517		487	455	455	19	73	73	15

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Performing and non-performing exposures LSF Nani Investments S.à r.l.

									LSF Nani Inves	tments S.à r.l.								
					As of 31/03/2022									As of 30/06/2022				
		Gross c	arrying amount/ Nomina	al amount		Accumulated imparts of the control o	pairment, accumulated no fit risk and provisions ^{4,8}	gative changes in fair	Collaterals and		Gross ca	rrying amount/ Nomina	amount		Accumulated impa value due to credit	irment, accumulated no risk and provisions ^{4,8}	egative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing	y.	On performing exposures ²	On non-perform	ing exposures ²	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing		On performing exposures ²	On non-perform	ning exposures ³	financial guarantees received on non- performing exposures
		and <=90 days		Of which: defaulted	Of which Stage 3	exposures		Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3	exposures		Of which Stage 3	
(min EUR) Cash balances at central banks and other demand deposits	5,40	1 0								6,070	0							
Debt securities (including at amortised cost and fair value)	9,99		363	367	364	49	213	213		9,879		486	486	483	14	278	278	
Central banks	3,33			,	304	-	115		0	0,075		100	100			170	170	
General governments	6,02	3 0						0	0	5,486	0	0	0		4	0	0	i i
Credit institutions	71			0			0	-	0	783	0	0	0	0	0	0		
Other financial corporations	16	9 0	2	3 23	23		0	0	0	513	0	47	47	47	1	14	14	
Non-financial corporations	3,08	1 0	34	4 344	341	44	213	213	0	3,097	0	439	439	437	9	263	263	
Loans and advances(including at amortised cost and fair value)	25,31	8 130	1,761	1,761	1,761	383	868	868	571	25,604	160	1,710	1,710	1,710	379	872	872	617
Central banks		0				,			0	0	0	0	0			0		
				1			_					-	-	Ī	Ī	-	_	_
General governments	37	8 0		0	0	1	0	0	0	410	0	0	0	0	1	0	0	
Credit institutions	6	0 0		0 0	0	1	0	0	0	48	0	0	0	0	1	0	0	
Other financial corporations	55	8 0	90	97	97	10	35	35	50	677	0	90	90	90	12	33	33	47
Non-financial corporations	13,11	2 88	1,290	1,296	1,298	318	645	645	368	13,196	120	1,253	1,253	1,253	317	649	649	418
	7.86								200	8.035			020	936	1.00		420	
of which: small and medium-sized enterprises	7,86	2 6/	86.	2 864	862	151	414	414	261	8,035	83	836	836	8.95	145	425	4.26	303
of which: Loans collateralised by commercial immovable property	2,80	8 7	40	3 457	453	83	211	211	113	2.717	3	448	448	448	81	216	216	100
a manufacture of contractor minorator property	1,00	1		1	120				113	2,727	1	410	-			110		100
Households	11,21	0 42	36	6 366	366	53	188	188	153	11,273	41	366	366	366	48	190	190	151
of which: Loans collateralised by residential immovable property	9,70	2 33	179	5 179	175	22	30	30	145	9,734	31	171	171	171	18	30	30	141
of which: Credit for consumption	80	5 7	2	27	27	27	13	13	0	828	6	30	30	30	25	14	14	
DEBT INSTRUMENTS other than HFT	40,71	0 130	2,128	2,128	2,125	431	1,082	1,082	571	41,552	160	2,196	2,196	2,193	393	1,150	1,150	617

(6) for the conductance shall below, accommission improvements, and accommission improvements, and accommission improvements and accommission in PREPT framework (terminists or 1:10.0 [F 132.0], which follows a sign convention based on a condicioid convention, as applied in Press V, the 1 prompted 32 and 11 of Regulation (EU) 2012/41 - 115 or Supervisory reporting threework, for the sufficiency of the sufficie



Forborne exposures

			As of 30/	09/2021					As of 31/	12/2021		
		ying amount of with forbearance	Accumulated i accumulated o value due to o provisions for forbearance m	hanges in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures	Gross carry exposures measures	ring amount of with forbearance	Accumulated in accumulated of value due to or provisions for forbearance me	hanges in fair edit risk and exposures with	received on e	ancial guarantees exposures with the 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	o	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)	1,866	1,143	764	682	763	356	1,577	911	600	522	672	295
Central banks	0	0	0	0	0	0	0	0	0	0	O	0
General governments	6	0	1	0	5	0	6	0	1	0	5	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	129	126	51	51	69	67	91	90	31	31	50	49
Non-financial corporations	1,433	850	580	500	541	259	1,193	668	438	365	470	221
of which: small and medium-sized enterprises	749	536	291	272	323		604	436	229	216	269	
Households	298	167	133	131	148	29	288	152	130	126	147	24
DEBT INSTRUMENTS other than HFT	1,866	1,143	764	682	763		1,577	911	600	522	672	
Loan commitments given	3	2	0	0	0	0	6	2	0	0	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	1,143						911					

⁽¹⁾ 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-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.

⁽P) 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

LSF Nani Investments S.à r.l.

			As of 31/	03/2022					As of 30/	06/2022		
		ving amount of with forbearance	Accumulated in accumulated control value due to control provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fin received on e forbearanc			ying amount of with forbearance	Accumulated in accumulated c value due to co provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fin received on e forbearance	
(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 nonperforming 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	o	o	0	0	o	o	0	0	o	o
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)	1,554	886	575	501	681	289	1,499	867	572	502	673	292
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	6	0	1	0	5	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	90	89	32	32	49	49	83	83	30	30	46	46
Non-financial corporations	1,162	641	412	343	473	214	1,124	627	412	345	476	219
of which: small and medium-sized enterprises	616	443	229	216	277		610	449	240	226	285	
Households	296	156	131	126	154	27	292	157	131	127	151	27
DEBT INSTRUMENTS other than HFT	1,554	886	575	501	681		1,499	867	572	502	673	
Loan commitments given	2	1	0	0	0	0	3	1	0	0	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	886	debttti					867					

⁽¹⁾ 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.

⁽³⁾ 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 LSF Nani Investments S.à r. I.

(mln EUR) 2,848 2,848 1,383 1,382 1,407 1,407 1.489 1.504 1.504 1.570 1,141 1,114 1,114 1,095 1,095 1,069 576 1.500 1.441 1.451 1.507 196 1.507 1.441 1.451 1.500 1,030 1,030 1,320 1,320 1,284 1,284 1,295

⁽¹⁾ 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 FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (81) 2021/451 - 175 on Supervisory reporting.



2022 EU-wide Transparency Exercise Collateral valuation - Ioans and advances LSF Nani Investments S.à r.l.

			As of 31/09/2021					As of 31/12/2021					As of 31/03/2022					As of 30/06/2022		
	Loans and advance	00	AS 01 31/09/2021			Loans and advance		AS 01 31/12/2021			Loans and advance	00	AS 01 31/03/2022			Loans and advance		AS 01 30/00/2022		
	cours and dovarie	Performing		Non-performing		LOUIS GIVE GATOR	Performing		Non-performing		Coolin and dayons	Performing		Non-performing		Cours and outline	Performing		Non-performing	
(min EUR)		renaming	of which past due > 30days <= 90 days		Unlikely to pay that are not past due or past due <= 90 days		Tolumny	of which past due > 30days <= 90 days		Unlikely to pay that are not past due or past due <= 90 days		Taloning	of which past due > 30days <= 90 days	,	Unlikely to pay that are not past due or past due <= 90 days		Tenaming	of which past due > 30days <= 90 days	,	Unlikely to pay that are not past due or past due <= 90 days
Gross carrying amount	25,283	23,072	63	2,210	1,356	24,962	23,198	138	1,764	1,251	25,318	23,557	130	1,761	1,186	25,604	23,894	160	1,710	1,006
Of which secured	16,320	15,073	52	1,247	720	16,024	15,009	53	1,014	748	16,190	15,078	43	1,112	751	16,556	15,373	55	1,184	684
Of which secured with immovable property	13,876	12,952	52	924	494	13,593	12,856	53	737	497	13,612	12,798	43	814	502	13,523	12,728	36	795	458
Of which instruments with LTV higher than 60% and lower or equal to 80%	4,851	4,713		139	102	2,594	2,489		105	48	2,544	2,445		99	44	2,663	2,536		127	72
Of which instruments with LTV higher than 80% and lower or equal to 100%	1,283	1,110		173	113	681	578		103	99	743	609		134	87	765	631		134	85
Of which instruments with LTV higher than 100%	1,073	668		405	175	843	557		286	206	856	530		326	217	794	504		290	153
Accumulated impairment for secured assets	807	221	1	587	332	652	226	3	426	319	705	221	2	484	317	755	232	2	523	244
Collateral																				
Of which value capped at the value of exposure	13,994	13,384	50	610	344	13,969	13,412	49	557	393	14,016	13,459	41	557	368	14,364	13,763	35	601	386
Of which immovable property	12,975	12,452	50	523	311	12,883	12,409	49	473	330	12,842	12,365	41	477	311	12,809	12,349	35	460	279
Of which value above the cap	22,209	20,606	51	1,603	659	24,540	23,178	55	1,362	661	25,467	24,075	48	1,391	688	61,910	60,372	49	1,537	767
Of which immovable property	16,560	15,906	50	655	345	16,938	16,424	55	514	301	17,577	17,017	45	560	326	17,931	17,339	48	592	342
Financial guarantees received	57	52	0	5	4	50	37	0	14	12	50	36	0	15	13	58	42	0	15	13
Accumulated partial write-off	-592	0	0	-592	0	-443	0	0	-443	0	-456	0	0	-456	0	-432	0	0	-432	-3

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.