

Bank Name	LGT Group Foundation
LEI Code	5493009EIBTCB1X12G89
Country Code	LI

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



Key Metrics

(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,883	5,142	5,236	5,216	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	4,883	5,142	5,236	5,216	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	4,883	5,142	5,236	5,216	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	4,883	5,142	5,236	5,216	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	4,883	5,142	5,236	5,216	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	4,883	5,142	5,236	5,216	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	25,530	25,867	26,543	27,473	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	25,530	25,867	26,543	27,473	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	19.13%	19.88%	19.73%	18.98%	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	19.13%	19.88%	19.73%	18.98%	(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	19.13%	19.88%	19.73%	18.98%	CA3 (3)	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.13%	19.88%	19.73%	18.98%	(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	19.13%	19.88%	19.73%	18.98%	CA3 {5}	•
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.13%	19.88%	19.73%	18.98%	(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	66,224	66,533	66,552	67,032	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	7.37%	7.73%	7.87%	7.78%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mIn EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	4,883	5,142	5,236	5,216	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	4,883	5,142	5,236	5,216	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	66,224	66,533	66,552	67,032	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	66,224	66,533	66,552	67,032	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	7.37%	7.73%	7.87%	7.78%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	7.37%	7.73%	7.87%	7.78%	[A.2]/[B.2]	



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		oroin EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
	A	(999) EUR, %) OWN FUNDS	4,883	5,142	5,236	5,216	C 01.00 (40010,c0010)	Articles 4[118] and 72 of CFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	4,883	5,142	5,236	5,216	C 01.00 (19020,c0010)	Article 50 of CFR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	351	366	347	352	C 01.00 (10030,c0010)	Articles 26(1) points (s) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	instruments) Retained earnings	4,280	4,730	4,739	4,788	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	1,320	1,048	1,129	1,054	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (i) of CFR
	A1.4	Other Reserves	239	250	237	240	C 01.00 (r0200,c0010)	Articles 4(117) and 20(1) point (e) of CBR
	A1.5	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 (i) of CRR
	A.1.6	Minotty interest given recognition in CETs capital	0	0	0	0	C 01.00 (19220,c0010)	Article B4 of CFR
	A1.7	Adjustments to CET1 due to prudential filters	1	-6	-8	-10	C 01.00 (19250,c0010)	Articles 32 to 35 of and 35 (1) point (i) of CRR
	A1.8	(-) Intangible assets (including Goodwill)	-1,104	-1,116	-1,088	-1,096	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRF. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated	-1	-1	-2	-2	C 01.00 (19370,c0010)	Acticies 35(1) point (c) and 30 of CER
	A1.10	OTLs (-) IRB shortfall of credit risk adjustments to expected losses	-1	-1	-2	-2	C 01.00 (0380,c0010)	Articles 36(1) point (d), 40 and 150 of CRR
	A1.11		0	0	0	0	C 01.00 (0380,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A1.11	(-) Defined benefit pension fund assets		0		0	C 01.00 (9380,c0010)	Articles 4(104), 30(1) point (g) and 41 or CHR Articles 4(122), 30(1) point (g) and 44 of CRR
	A1.12	(-) Reciprocal cross holdings in CET's Capital	0	0	0	0		
			0				C 01.00 (r0440,c0010) C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) +	Atticle 36(1) point (j) of CRR Atticles 4(35), 36(1) point (k) (i) and 80 to 91 of CRP; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1)
	A1.14	(-) Deductions related to assets which can alternatively be subject to a 1 250% risk weight	0	0	0	0	C 01.00 (9470,c0010) + C 01.00 (9471,c0010)+ C 01.00 (9472,c0010)	point (b) and 258 of CRR, Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-) (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (6), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A1.15	a significant investment	-203	-128	-119	-110	C 01.00 (r0480,c0010)	Atticles 4(27), 35(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences (-) Holdinas of CETI capital instruments of financial sector entities where the institution has a	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (s) and 48(2) of CPR
OWN FUNDS Transitional period	A1.17	significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Atticles 4(27); 35(1) point (I); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A1.18		0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CFPR
	A.1.18A		0	0	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
	A.1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Afficie 36(1), point (n) and Afficie 133c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (49515,c0010)	Article 36(1), point (I) CRR
	A1.19		0	0	0	0	C 01.00 (r0524,c0010)	Atticle 3 CRR
	A1.20		0	0	0	0	C 01.00 (r9529,c0010)	•
	A1.21		0	0	0	0	CA1(1.11.6 * 1.11.8 * 1.11.26)	•
	A.1.21.1		0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2		0	0	0	0	C 01.00 (r0240,c0010)	Atticles 479 and 489 of CRR
	A.1.21.3		0	0	0	0	C 01.00 (r0520,c0010)	Articles 460 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0530,c0010)	Article 61 of CFR
	A.2.1		0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2		0	0	0	0	C 01.00 (40720,c0010) C 01.00 (40700,c0010) + C 01.00 (40700,c0010) +	
	A.2.3		0	0	0	0	C 01.00 (+0500,c0010) + C 01.00 (+0700,c0010) + C 01.00 (+0710,c0010) + C 01.00 (+0740,c0010) + C 01.00 (+0744,c0010) + C 01.00 (+0740,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (10660,c0010) + C 01.00 (10680,c0010) + C 01.00 (10730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	4,883	5,142	5,236	5,216	C 01.00 (r9015,c0010)	Article 25 of CFFR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r9750,c0010)	Article 71 of CER
	A4.1		0	0	0	0	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010) C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) +	
	A.4.2		0	0	0	0	C 01.00 (4950,c0010) + C 01.00 (4950,c0010) + C 01.00 (4950,c0010) + C 01.00 (4955,c0010) + C 01.00 (49570,c0010) + C 01.00 (49574,c0010) +	
	A.4.3		0	0	0	0	C 01.00 (49978,c0010) C 01.00 (4980,c0010) + C 01.00 (49900,c0010) + C 01.00 (4980,c0010)	1
	В	TOTAL RISK EXPOSURE AMOUNT	25,530	25,867	26,543	27,473	C 02.00 (99000,c0010)	Articles 92(3), 95, 95 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1		0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	19.13%	19.88%	19.73%	18.98%	CA3(1)	
CAPITAL RATIOS (%)	C.2	TIER 1 CAPITAL RATIO (transitional period)	19.13%	19.88%	19.73%	18.98%	CA3(3)	
Transitional period	C.3	TOTAL CAPITAL RATIO (transitional period)	19.13%	19.88%	19.73%	18.98%	CA3 (5)	
CET1 Capital	D.	COMMON EQUITY TIER 1 CAPITAL (Mily loaded)	4,883	5,142	5,236	5,216	[A.1-A.1.13-A.1.21+MNJA.2+A.1.13-A.2.2- A.2.4+MNJA.4+A.2.2-A.4.3,0),0)]	
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL (ARTIO (fully loaded)	19.13%	19.88%	19.73%	18.98%	A 2.4+MN(A.4+A.22+A.4.3,0),0)] [D.1)(IB-B.1)	
Fully loaded ¹	F	Adjustments to CETs due to IFRS 9 transitional arrangements	0	19.86%	19.73%	0	C 05.01 (19440,c0010)	
	F	Adjustments to AE 12 due to IFAS 9 transitional arrangements Adjustments to AT1 due to IFRS 9 transitional arrangements	0		0	0	C 05.01 (19440,c0020)	
Memo items	F	Adjustments to A13 que to IFRS 9 transitional arrangements Adjustments to T2 que to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (19440,c0030)	
	F	Adjustments to 12 due to 8 HS 9 transitional arrangements Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (10460,c0040)	
		Acquiring included in reway and in 1965 a transitional art angenhants	U		U	U	C COURT [TRANSCEROOS]	



Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	17,593	17,368	17,726	18,664	C02.00 (n0404, c0010) +(-07.00 (n0904, c1220, 4001) + C-07.00 (n0110, c1220, 4001) + C-07.00 (n0130, c1220, 4001) + C-08.01 (n0404, c1200, 5001) + C-08.01 (n0404, c1200, 5001) + C-08.01 (n0404, c1200, 5001) + C-08.01 (n0406, 5001) + C
Of which the standardised approach	17,593	17,368	17,726	18,664	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	0	0	0	0	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	0	0	0	0	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	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) [†]	942	955	1,261	1,230	C 07.00 (10090, c0220, s001) + C 07.00 (10110, c0220, s001) + C 07.00 (10130, c0220, s001) + C 08.01 (10040, c0280, s002) + C 08.01 (10040, s00280, s002) + C 08.01 (10040, s00280, s002)
Credit valuation adjustment - CVA	206	236	295	326	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	2,720	2,578	2,776	2,706	C 02.00 (r0520, c0010)
Of which the standardised approach	2,720	2,578	2,776	2,706	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (6010, c0601)*12.5+C 20.00 (6010,c0450)*12.5+MAX(C 24.00(6010,c0090),C 24.00(6010,c0100),C 24.00(6010,c0100)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0880, c0010)
Operational risk	4,069	4,730	4,485	4,546	C 02.00 (r0590, c0010)
Of which basic indicator approach	4,069	4,730	4,485	4,546	C 02.00 (r0000, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	25,530	25,867	26,543	27,473	

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.



P&L

(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	1,452	2,154	548	1,097
Of which debt securities income	198	284	73	143
Of which loans and advances income	1,249	1,869	474	953
Interest expenses	1,037	1,592	440	895
(Of which deposits expenses)	1,019	1,565	429	872
(Of which debt securities issued expenses)	15	21	6	12
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	1	20	0	11
Net Fee and commission income	1,177	1,681	426	885
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	0	0	0	0
Gains or (-) losses on financial assets and liabilities held for trading, net	172	235	67	124
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-1	-1	0	1
Gains or (-) losses from hedge accounting, net	0	0	0	0
Exchange differences [gain or (-) loss], net	166	267	34	108
Net other operating income /(expenses)	10	14	3	6
TOTAL OPERATING INCOME, NET	1,938	2,778	638	1,337
(Administrative expenses)	1,399	2,054	485	1,028
(Cash contributions to resolution funds and deposit guarantee schemes)	2	4	1	1
(Depreciation)	94	134	31	63
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	16	46	1	4
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	16	46	1	4
Of which pending legal issues and tax litigation ¹	0	31	0	0
Of which restructuring ¹	0	0	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)	2	3	0	3
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	2	3	0	3
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	3	38	1	3
(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	-1
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	420	496	119	233
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	349	405	92	181
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	349	405	92	181
Of which attributable to owners of the parent	349	405	92	181

⁽¹⁾ Information available only as of end of the year
(2) For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/2023				As of 31	/12/2023			As of 31/0	33/2024			As of 30/0	6/2024		
			Fair value hierarch	y			Fair value hierarchy	,			Fair value hierarch	ıy			air value hierarch	y	
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	4,945				4,555				4,528				4,712				IAS 1.54 (I)
Financial assets held for trading	3,421	1,841	1,580	1	3,021	1,791	1,229	1	3,298	1,784	1,514	0	3,075	1,764	1,312	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	104	0	104	0	78	0	78	0	63	0	29	34	64	0	29	35	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	199	0	199	0	188	0	188	0	216	0	191	25	208	0	183	25	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	9,274	4,389	2,990	1,895	8,986	4,398	2,440	2,149	9,343	4,486	2,540	2,317	9,703	4,438	2,567	2,698	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	41,212				42,592				41,119				40,817				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	243	0	243	0	169	0	169	0	125	0	125	0	119	0	119	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	3,062				3,191				3,322				3,359				
TOTAL ASSETS	62,461				62,781				62,014				62,058				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)		As of 30/09/2023 As of 31/12/2023									As of 31/0	13/2024					As of 30/	16/2024							
		Gross carryl	ing amount ⁽²⁾		Acı	umulated impairme	nt ⁽²⁾	Gr	oss carrying amour		Acci	ımulated impairme	nt ⁽²⁾	Gros	s carrying amount		Acc	ımulated impairme	nt ⁽²⁾	Gros	s carrying amount		Accu	mulated impairme	ent ⁽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 without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	in cradit rick since		Credit-impaired	increase in credit	increase in credit risk since initial	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired		Stage 1 Assets without significant increase in credit risk since initial recognition	risk since initial	Stage 3 Credit-impaired assets		Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	increase in credit		Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	4,368	0	0	0	0	0	4,342	0	0	0	0	0	4,473	0	0	0	0	0	4,426	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		6,259	0	0	0	0	0	7,053	0	0	0	0	0	5,189	0	0	0	0	0	5,029	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost		34,673	231	76	-10	-1	-15	35,354	156	57	-11	-1	-15	35,797	76	83	-11	0	-15	35,593	156	69	-11	-2	-18	Annex V.Part 1.32, 44(a)

 $^{^{\}rm (I)}$ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

^[8] 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

LGT Group Foundation

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
inancial liabilities held for trading	1,086	1,969	870	903	IFRS 7.8 (e) (ii); IFRS 9.BA.6
ading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
nancial liabilities designated at fair value through profit or loss	188	188	191	183	IFRS 7.8 (e)(i); IFRS 9.4.2.2
nancial liabilities measured at amortised cost	53,397	52,447	52,718	53,098	IFRS 7.8(g); IFRS 9.4.2.1
on-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
erivatives – Hedge accounting	15	20	11	8	IFRS 9.6.2.1; Annex V.Part 1.26
ir value changes of the hedged items in portfolio hedge of interest rate risk	60	35	31	24	IAS 39.89A(b), IFRS 9.6.5.8
ovisions	767	1,126	1,125	795	IAS 37.10; IAS 1.54(I)
x tiabilities	115	138	146	158	IAS 1.54(n-o)
nare capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
ther liabilities	488	393	557	558	Annex V.Part 2.13
abilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
aircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
OTAL LIABILITIES	56,117	56,315	55,648	55,727	IAS 1.9(b);IG 6
DTAL EQUITY	6,344	6,465	6,366	6,331	IAS 1.9(c), IG 6
OTAL EQUITY AND TOTAL LIABILITIES	62,461	62,781	62,014	62,058	IAS 1.IG6

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



Breakdown of liabilities

LGT Group Foundation

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		1,102	1,989	881	911	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
Short positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	0	0	0	0	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	81	88	75	78	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	31	37	36	39	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	4,742	4,146	4,239	3,772	Annex V.Part 1.42(c),44(c)
Danasita	of which: Current accounts / overnight deposits	1,747	1,170	1,478	1,293	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	21,087	20,336	20,773	20,834	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	10,727	10,818	11,284	11,363	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	2,935	2,946	3,220	2,804	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	1,348	1,549	1,631	1,557	ECB/2013/33 Annex 2.Part 2.9.1
	Households	21,691	21,901	21,329	22,413	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	9,970	10,286	10,176	10,750	Annex V.Part 1.42(f), 44(c)
Debt securities issued		2,617	2,744	2,809	2,858	Annex V.Part 1.37, Part 2.98
Of which: Subordin	Of which: Subordinated Debt securities issued		0	0	0	Annex V.Part 1.37
Other financial liabilities	Other financial liabilities		474	464	522	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		54,687	54,624	53,790	54,192	



Market Risk LGT Group Foundation

| TOTAL BISE EXPOSITE AMOUNT | TOTAL BISE EXP

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

European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

		Standardised Approach												
			As of 30/09/2	023		As of 31/12/2023								
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions					
	(minSUR, %) Central governments or central banks	20.192	20.192	127		20.533	20.533	130						
	Central sovernments or central banks Resignal sovernments or local authorities	368	20,192	85		20,533 452	20,533 450	130						
	Public sector entities	385	371	25		422	411	104						
	Multilateral Development Banks	1.551	1.551			1,500	1,500							
	International Organisations	0		0		0	0	0						
	Institutions	5,929	2,714	621		5,825	2,699	593						
	Corporates	11,315	3,736	2,856		11,036	3,795	2,807						
	of which: SME	0	0	0		0	0	0						
	Retail	27,061	3,619	3,510		27,291	3,624	3,305						
Consolidated data	of which: SME	0	0	0		0	0	0						
Consolidated data	Secured by mortalisis on immovable property	4,776	4,731	1,777		4,920	4,951	1,847						
	of which: SME				16	٥								
	Exposures in default	65 901	43 901	51 1.351	16	45 938	28 938	32 1.405						
	Items associated with particularly high risk	497	495	1,351		515	500	1,400						
	Covered bonds Claims on institutions and corporates with a ST credit assessment	3.116	2.298	662		3,835	2.624	601						
	Claims on institutions and consonates with a ST credit assessment Collective investments undertakings (CIU)	3,115	2,290	5.815		3,835	3,382	5.695						
	Councer investments undertaionas (Cital	283	283	636		245	248	552						
	Other exposures	1.076	888	849		1.237	1.049	1.055						
	Standardised Total 2	81,293	45,876	18,535	26	82.237	46,733	18,323						

					Standardised Ap	proach								
			As of 30/09/2	123			As of 31/	12/2023						
	(minSUR, %)	Original Exposure ^s	Exposure Value ¹	Fisk 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	17,657	17,657	0		17,218	17,218	0						
	Regional governments or local authorities	87	87	17		206	206	41						
	Public sector entities	12	2	0		13	3	1						
	Multilateral Development Banks	0	0	0		0	0	0						
	International Organisations	0	0	0		0	0	0						
	Institutions	951	919	203		764	888	180						
	Corporates	839	25	85		492	46	44						
	of which: SME	0	0	0		0	0	0						
	Retail	1,687	184	176		1,790	160	160						
SWITZERLAND	of which: SME	0	0	0		0	0	0						
SWITZERLAND	Secured by mortgages on immovable property	1,853	1,820	693		1,961	1,925	732						
	of which: SME	0	0	0		0	0	0						
	Exposures in default	6	2	2	0	1	1	2	0					
	Items associated with particularly high risk	68	65	102		55	55	83						
	Covered bonds	238	235	47		251	236	47						
	Claims on institutions and corporates with a ST credit assessment	1,574	650	154		1,822	815	165						
	Collective investments undertakings (CRII)	58	58	61		45	46	55						

					Standardised Ap	proach					
			As of 30/09/2	023				12/2023			
	(min EUR, No.)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	Central governments or central banks										
	Regional governments or local authorities			0			0				
	Public sector entities			0			0				
	Multilateral Development Banks			0			0				
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	929	428	175		922	553	187			
	of which: SME	0	0	0		0	0	0			
	Retail	6,466	598	595		6,415	704	617			
VIRGIN ISLANDS,	of which: SME	0	0	0		0	0	0			
BRITISH	Secured by mortalisies on immovable property	116	116	0		109	108				
	of which: SME						0				
	Exposures in default				0		0				
	Items associated with particularly high risk										
	Covered bonds Claims on institutions and corporates with a ST credit assessment		115	57			0				
1	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)		115	57			0				
	Conscious investments undertakings (CIU) Equity						0				
1	Other exposures					ů					
	Standardized Intal ²				0						

		(2) local value adjustments and provisions per c	та ушил арциятилета, вло ргомахоть рег соилер от соилегралу часцые этома отс высшитального вырошена всег высшена учественных выпуска в соилегралу часцые этома отс высшитального вырошена всег высшения всег высшения выпуска в соилегралу часцые в предоставления в									
					Standardised Ap	proach						
			As of 30/09/2	023			As of 31/	12/2023				
	(min EUR. No.	Original Exposure ^a	Esposure Velue	Risk exposure amount	Value adjustments and provisions ²	Original Exposure 1	Exposure Value	Risk exposure amount	Value adjustments and provisions ²			
	Central governments or central banks											
	Regional governments or local authorities		3	1			4	,				
	Public sector entities	4		0								
	Multilateral Development Banks			0			0					
	International Organisations	0		0		0	0	0				
	Institutions	21	26	5		35	23	5				
	Corporates	3,182	567	567		3,172	526	525				
	of which: SME	0	0	0		0	0	0				
	Retail	1,609	291	274		1,625	289	272				
LIECHTENSTEIN	of which: SME	0	0	0		0	0	0				
LILOTTILITOTLIT	Secured by mortalisies on immovable property	1,801	1,792	677		1,895	1,889	710				
	of which: SME	0		0		0	0					
	Exposures in default	19	15	12		17	11	14				
	Items associated with particularly high risk						0					
	Covered bands Claims on institutions and corporates with a ST credit assessment											
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)			- 44			1	91				
	Coulty Equity						-					
	Other exposures	387	201	182		434	246	209				
	OHI MODEL											

		(2) Total value adjustments and provisions per c	bild value adjust treets and provisions per country of counterparty sectudes: those for ascurdituation exposures but includes given rail credit risks adjustments.									
					Standardised Ap	proach						
			As of 30/09/2	023			As of 31	12/2023	13			
		Original Exposure ⁶	Exposure Value ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²						
	(minEUR, %)											
	Central sovernments or central banks	0	0			0 77	0					
	Resional sovernments or local authorities	112	112	22		77	77	15				
	Public sector entities	48	45	10		75	75	15				
	Multilateral Development Banks											
	International Organisations	3.746	607	132		3,844	630	141				
	Institutions	369	607	132		413	530	51				
	Corporates of which: SME	360	67	00		413	21	51				
	of which: SME Retail	509		43		644		79				
	of which: SME	0.00		43								
GERMANY	Secured by mortgages on immovable property	12				24	24					
	of which: SME											
	Exposures in default	1		2	0		0	2				
	Items associated with particularly high risk	2	- A	6								
	Covered bonds	17	17	3		16	16	3				
	Claims on institutions and corporates with a ST credit assessment	219	219	83		123	123	31				
	Collective investments undertakings (CIU)	118	118	140		103	103	125				
	Equity	74	74	185		40	40	101				
	Other exposures			0		4	4	4				
	Standardised Total											

European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	LOT Gloup Foundation											
					Standardised Ap	proach						
			As of 30/09/2	023			As of 31.	12/2023				
		Original Esposure 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			
	(minSUR, %)	1.753	1.753			1.749	1.740					
	Central sovernments or central banks Resignal sovernments or local authorities	1,753	1,753			1,749	1,749					
	Public sector entities	o o		0			0					
	Multilateral Development Banks											
	International Organisations	0	0	0		0	0	0				
	Institutions	54	55	12		45	50	14				
	Corporates	273	70	34		238	61	24				
	of which: SME	0	0	0		0	0	0				
	Retail	2,369	277	273		2,359	194	179				
SINGAPORE	of which: SME	115	115	43		116	115					
	Secured by mortifales on immovable property of which: SME	115	115	43		120	115	42				
	Exposures in default	ŏ	o o	0	0	o o	0	i	0			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	24	24	5		24	24	5				
	Claims on institutions and corporates with a ST credit assessment	410	411	120		526	526	120				
	Collective investments undertakings (CRI)	20	20	26		28	18	24				
	Equity		0			0	0					
	Other exposures	41	41	32		47	47	29				
L	Standardised Total ²											
	(*** Chiginal exposure, unlike Exposure value, in reported before taking into account any effectival to credit convenion factors or credit ink miligation bechniques (e.g., substitution effects).											

		(2) Total value adjustments and provisions per o	bid value adjustments and provisions per country of country and excludes those for securitization exposures but includes general credit risk adjustments.									
					Standardised Ap	proach						
			As of 30/09/2	023				s of 31/12/2023				
	(min EUR, No	Original Exposure ^a	Exposure Value ¹	fisk 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	55	55	0		51	51					
	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	24	31	6		36	36	7				
	Corporates	177	55	12		168	77	18				
	of which: SME	0	0	0		0	0	0				
	Retail	3,003	204	200		3,106	304	245				
HONG KONG	of which: SME	0	0	0		0	0	0				
HONO RONO	Secured by mortalailes on immovable property	177	176	65		172	171	62				
	of which: SME	0	0	0		0	0	0				
I	Exposures in default	0					0		0			
I	Items associated with particularly high risk	4	4	6			0					
	Covered bonds	0					95					
I	Claims on institutions and corporates with a ST credit assessment	31	31	15		35	35	7				
I	Collective investments undertakings (CRII)	15	15	15		34	14	13				
I	Equity	0		41				73				
	Other exposures	49	49	41		80	80	73				

					Standardised Ap	proach			
			As of 30/09/2	123			As of 31/	12/2023	
	(minSUR, No.)	Original Exposure ¹	Exposure Value ¹	Pisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks			0		771	771		
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	654	654	0		660	033	0	
	International Ordanisations	0	0	0		0	0	0	
	Institutions	27	25	6		28	26	6	
	Corporates	55	13	6		47	26	21	
	of which: SME	0	0	0		٥	0	0	
	Retail	1		0		1	0		
UNITED STATES	of which: SME						0		
OTHER DIVILLO	Secured by mortalaies on immovable property						0		
	of which: SME						0		
	Exposures in default			141	0	113	113	109	0
	Items associated with particularly high risk	24	24	141		113	113	109	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	49	49	10		35			
		1,570	1,570	1.977		1.372	1,372	1.872	
	Collective investments undertakings (CRII) South	1,570	1,570	1,977		1,3/2	1,372	1,072	
	County Other exposures	1/ 22	22	42			18	18	
		22	22	23		20	10	10	
	Standardised Total ²				0				

					Standardised Ap	proach				
			As of 30/09/2	023				12/2023		
		Original Exposure ⁶	Exposure Value	Risk exposure amount	Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments an provisions ²		
	(minELR, %) Central syvernments or central banks	10	10			12	19			
	Central sovernments or central banks Resignal sovernments or local authorities	19	19			29	19			
	Public sector entities									
	Multilateral Development Banks	185	185	0		173	173			
	International Organisations		0	0			0			
	Institutions									
	Corporates	388	298	222		330	240	190		
	of which: SME	0	0	0		0	0	0		
r.	Refail	1,013	391	367		1,027	390	365		
UNITED KINGDOM	of which: SME	0	0	0		0	0	0		
Si	Secured by mortalistes on immovable property	81	81	115		82	82	103		
		0	0	0		0	0	0		
	Exposures in default	2	0	0		2	0	0		
	tems associated with particularly high risk	105	105	157		73	73	109		
	Dovered bonds									
	Claims on institutions and corporates with a ST credit assessment	452 187	450 187	96		401	398	85		
	Delicative investments undertakings (CRII)	187	187	242 17		177	177	226 88		
	toulty	7	7 85	17 86		35	35	20		
	Other exposures	80	- 00	00		30	20	90		

		(2) rotal table augustiants and provincing in C	article adjustments and proteining in Coloning on Coloning party was done in the road industrial industrial and included industrial								
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31	12/2023			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments as provisions ²			
	(minEUR, %)										
	Central governments or central banks	34	34			32	32	9			
	Regional governments or local authorities										
	Public sector entities										
	Multilateral Development Banks					ů,		1			
	International Organisations Institutions	62	76	25		75		18			
	Corporates	574	288	288		589	266	205			
	of which: SME			0			0				
	Retail	678	202	190		700	180	165			
	of which: SME			0			0				
AUSTRIA	Secured by mortilasies on immovable property	216	215	89		200	208	85			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	14	13	8	0	12	11	5			
	Items associated with particularly high risk	0	0	0		0	0				
	Covered bands	6	6	1		6	6	1			
	Claims on institutions and corporates with a ST credit assessment	27	6	4		219	19	6			
	Collective investments undertakings (CRII)	11	11	9		20	10	7			
	Equity	0	0	0		0	0	0			
	Other exposures	19	19	18		38	18	19			
	Standardised Total ²				1						

		Total value adjustments and provisions per country of counterpany excludes those for a socuritaristic segment in cludes general credit risk adjustments.									
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31.	As of 31/12/2023			
	(minSSR-W)	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		
	(minELR, %) Central sovernments or central banks	633	633	127		650	650	130			
	Regional governments or local authorities		0	0			0				
	Public sector entities	70	70	35		71	71	35			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	60	60	30		60	60	30			
	Corporates	168	13	10		245	19	16			
	of which: SME	0	0	0		0	0	0			
	Retait	381	127	126		358	134	133			
JAPAN	of which: SME										
	Secured by mortstakes on immovable property										
	of which: SME										
	Exposures in default				0						
	Items associated with particularly high risk Covered bonds										
	Covered bonds Claims on institutions and corporates with a ST credit assessment	40				281	281				
	Collective investments undertakings (CIU)	43	43	49		22	201	34			
	Councies investments undertakings (Citi) Equity					22					
	Other exposures	13	13	14		13	13	15			
	Standardised Total ²										

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardise	ed Approach					
				03/2024			As of 30	06/2024			
	(min EUR, N)	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
	Central sovernments or central banks	19,260	19,260	123		19,187	19,187	127			
	Regional governments or local authorities	464	463	104		479	476	101			
	Public sector entities	412	402	102		389	367	95			
	Multilateral Development Banks	1,561	1,561	0		1,541	1,541	0			
	International Organisations	٥	0	0		0	0	0			
	Institutions	6,965	3,636	815		6,803	3,690	823			
	Consorates	11,792	4,135	3,043		11,358	3,993	2,931			
	of which: SME	۰	0	0		0	0	0			
	Retail	27,943	3,982	3,635		29,132	4,221	3,797			
Consolidated data	of which: SME	۰	0	0		0	0	0			
CONSCIUNCE UNIO	Secured by mortalises on immovable property	4,765	4,725	1,762		4,911	4,861	1,810			
	of which: SME	56	37	41		10	79	45			
	Exposures in default	883	883	1,325	20	922	922	1383	10		
	Items associated with particularly high risk	461	445	1,325		436	432	1,363			
	Covered bonds Claims on institutions and corporates with a ST credit assessment	2,832	2.229	576		2.974	2,251	557			
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	3,739	3,739	5,801		4,214	4.214	6544			
	Consective investments undertakings (Cital	250	250	542		247	247	535			
	Other exposures	1,313	1.122	1.029		1257	1.074	1.062			
	Standardised Total 2	82.698	46,941	18,987	27	83,910	47.515		29		
		(1) Original exposure, unlike Exposu						23,000			

					Standardise	ed Approach			
			As of 31/	03/2024			As of 30:	06/2024	
	(min CUR, No.)	Original Exposure ¹	Exposure Value ¹	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁵	Rbk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	16,569	26,569	0		16,625	16,625	0	
	Regional governments or local authorities	164	264	33		173	173	35	
	Public sector entities	12	2	0		12	2	0	
	Hultilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,789	1,643	345		1,656	1,678	359	
	Corporates	1,009	121	107		730	84	77	
	of which: SME	1.708	172			1,826			
	Retail	1,708	172	165		1,826	201	192	
SWITZERLAND	of which: SME	1.867	1,835	700		1,939	1.905	724	
	Secured by mortgages on immovable property of which: 5965	1,007	1,035	700		1,939	1,905	724	
	Exposures in default	2	1	3		1		2	0
	Hems associated with particularly high risk	60	60	91		10	10	15	
	Covered bonds	216	202	40		166	184	37	
	Claims on institutions and corporates with a ST credit assessment	995	464	93		1,121	445	ap	
	Collective investments undertakinss (CIU)	40	40	45		39	39	42	
	Equity	42	42	42		42	42	42	
	Other exposures	281	281	186		243	243	235	
1	Standardised Total ²				3				- 3

					Standardise	ed Approach				
			As of 31	03/2024			As of 30	06/2024		
	(min CUR, No.)	Original Exposure ⁶	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²	
VIRGIN ISLANDS, BRITISH	Control discontinuone or control transit Antificial commonster in a distribution Antificial commonster in text Antificial control control Antificial control control Antificial contr	0 0 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 27 27 0 0 0 0 0 0 0 0 722 0 0 0 0	0 0 0 0 0 129 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0,5,550 95 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 203 203 203 0 0 0 0 0 0 0 0	0 0 0 0 0 100 0 0 0 0 0 0 0 0 0 0 0 0 0		
	Standardised Total ²				1				1	

		(2) local value adjustments and pri	versions per country or counterparty	excludes trose for secure susion e	spoures our includes general cred	triskaquisments.			
					Standardise	ed Approach			
			As of 31/	63/2024			As of 30	/06/2024	
		Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR, %) Contral dovernments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	5	4	1		7	3	1	
	Public sector entities	0	0	0		13	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11	18	4		10	17	3	
	Corporates	3,204	624	624		3,252	605	606	
	of which: SME			. 0		0	0	0	
	Retail	1,689	304	286		1,705	304	285	
LIECHTENSTEIN	of which: SME	1.799	1.793	675		1.837	1.824	683	
	Secured by mortalizes on immovable property of which: SME	1,000	1,793	6/3		1,837	1,024	063	
	Exposures in default	22		14			21		
	Items associated with particularly high risk		.,			0			
	Covered bonds	o o				0			
	Claims on institutions and corporates with a ST credit assessment	o o				1	1		
	Collective investments undertakings (CIU)	45	46	72		68	68	82	
	Equity	0	0	0		0	0	0	
	Other exposures	437	246	246		434	251	240	

		(2) Total value adjustments and pro	ovisions per country of counterparty	excludes those for securitisation of	aposures but includes general cre	Strisk adjustments.			
					Standardis	ed Approach			
			As of 31/	03/2024			As of 30	106/2024	
	(relo DJR, %)	Original Exposure ¹	Exposure Value ¹	Risk esposure amount	Value adjustments and provisions ²	Original Expanses ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Contact American Contact Lands And Contact Lands Contact Lands Contact Lands Contact Lands Contact Lands Contact Lands And Contact Lands Contact Lands Contact Lands Contact Lands And Contact Lands Contact Lands Contact Lands Contact Lands And Co	0 1111 64 66 64 66 64 64 66 64 66 64 66 64 66 64 66 64 66 64 64	0 1111 54 0 0 721 721 80 0 24 0 0 34 112 112 44 46	20 22 11 0 0 171 22 23 34 0 0 2 2 1 1 3 3 4 1 2 3 3 4 1 3 1 3 1 3 1 3 1 3 1 3 1 3 1 3 1	٥	0 1141	9 124 94 0 0 675 695 0 0 277 0 0 33 3 240 240 240 240 240 240 240 240 240 240	0 221 111 0 150 60 0 0 7 7 7 66 61 61 61 88	0
	Other exposures Standardised Total ²				1	10		10	1

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardis	ed Approach			
				03/2024				06/2024	
	creb CUR, No.	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Expessure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central abvernments or central banks	1,940	1,940	0		1,786	1,785	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	۰	0			0			
	Institutions	76	81	18		92	96	22	
	Corporates of which: SME	232	30	10		238	5/	15	
	Retail	2.462	280	261		2,632	205	290	
	of which: SME	2,002		0		2,000		120	
SINGAPORE	Secured by mortalises on immovable property	110	110	40		111	111	40	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	24	24	5		24	24	5	
	Claims on institutions and corporates with a ST credit assessment	444	444	126		526	525	142	
	Collective investments undertakinss (CIUI	19	19	25		19	19	23	
	Equity		51						
	Other exposures	51	31			50	50	46	
	Standardised Total ²	(1) Original sympacts unlike Europe							

Compared Name Compared Nam			(2) Total value adjustments and pro	visions per country of counterparty	excludes those for securitisation e	xposures but includes general cred	itrisk adjustments.			
Compared Cognessory Cognessory Value Sports Value Cogness Value Cognes						Standardis	ed Approach			
Communication Communicatio				As of 31/	03/2024			As of 30	106/2024	
Commissionment control utakes Set Se		100 M	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount		Original Expessure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Control and Cont	HONG KONG	Control description of control desired Application accomments of control desired Application accomments of control desired Application accomments of the control desired Application of co	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	c c c c c c c c c c c c c c c c c c c	0 0 0 0 0 22 220 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 42 103 3334 0 171 0 0 48 122	0 0 0 42 25 0 4377	0 322 0 61 0 0 0 10 11	

					Standardise	ed Approach			
				03/2024			As of 30	106/2024	
	(minU.S. %)	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Rhk exposure amount	Value adjustments and provisions ²
UNITED STATES	Control described on the Control state of America Control state of Amer	0 0 0 0 0 21 20 0 0 1 1 0 0 0 1 1 1 0 0 4 1 1 1 1 1 1	0 0 0 675- 22 15 0 0 0 0 0 220 220 241 1,477 1,477 0 0 0	0 0 0 7 8 8 0 0 0 138 138 2,042 2,042 2,042	٥	0 0 0 6356 7 7 47 0 1 0 0 0 99 99 129 1,727 1,727	0 0 0 0 0 235 28 0 0 0 0 0 0 0 29 29 1.27 27 1.27 27 1.27 27 27 27 27 27 27 27 27 27 27 27 27 2	0 0 0 0 2 10 0 0 0 12 2 2,681 1 2,261 2 2,261 2 2 2,261	
	Standardised Total ²				۰				0

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(minDUR, No.)	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Expenses ²	Exposure Value	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities	10	10	0		10	10	0	
	Public sector entities	,	0			o o	·	0	
	Multilateral Development Banks	238	238	0		274	274	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	414	321	216		356	272	194	
	of which: SME	1.047	0 381			1.036	0 395	0 364	
	Retail of which: SME	1,047	381	359		1,036	385	364	
UNITED KINGDOM	of which: SMC Secured by mortalises on immovable property	70	79	95		74	74	102	
	of which: SME								
	Exposures in default	2		0		2		0	
	Items associated with particularly high risk	73	73	110		81	81	122	
	Covered bonds	0	0	0		0	0	0	
I	Claims on institutions and corporates with a ST credit assessment	324	321	62		376	373	76	
I	Collective investments undertakinds (CIU)	165	106	216		189	189	237	
	Equity	36	36	820		36	36	20	
	Other exposures	110	110	110		119	119	119	
	Planet and total Tubus?								

					Standardise	ed Approach			
			As of 31	03/2024			As of 30	/06/2024	
	(min DUR. %)	Original Exposure ⁶	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
AUSTRIA	Control decements or sectorization Facial comments or and charling Facial comments Facial comm	33 0 0 0 0 0 0 53 53 53 53 65 50 70 70 65 53 64 64 64 64 64 64 64 64 64 64 64 64 64	33 0 0 0 0 0 0 20 268 0 270 0 277 0 0 111 0 6 4 310	0 0 0 0 20 200 200 0 120 0 0 5 5 0 1 1 1 1 7 7 7	۰	34 0 0 0 0 0 0 254 0 736 0 214 0 13 3 4 3 13 13 0 6	241 0 0 0 0 0 0 281 0 0 223 0 122 4 19	0 0 0 0 20 241 0 0 0 0 0 1 1 3 3 3 3 6 0 0 0 0 20 0 0 0 0 0 0 0 0 0 0 0 0 0	٥
	Standardised Total ²								1

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	06/2024	
	(min D.R. N)	Original Exposure ^b	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Esposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²
JAPAN	Could access the control leads of an annual leads of annual leads of an annual leads of annual leads of an annual leads of annual leads of an annual leads of annual leads of an annual leads of annual leads of an annual lea	613 71 10 67 220 62 23 6 0 0 0 0 23 23 23 23	622 71 0 0 0 0 25 25 20 0 0 0 0 0 0 0 0 23 23 23 23	1222 20 0 0 23 23 20 0 0 0 0 0 0 0 0 0 0	۰	631 71 0 0 63 278 0 45 0 0 0 0 0 44 57 57	631 72 73 63 63 63 63 64 64 64 64 64 64 64 64 64 64 64 64 64	125 E	
	Standardised Total ²								



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2023					As of 31	12/2023		
		Origina	l Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments
	(mln 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	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
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Canaalidatad data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

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

⁽²⁾ IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31	/03/2024					As of 30	/06/2024		
		Origina	al Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure 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	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
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
0	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

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

⁽²⁾ IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

				LGT Group Foundation										
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with negative fair value				Risk weighted exposure
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	amount
[0 - 3M[Austria	6		0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0	0	0 0 0		
10-3M1 3M-1Y 12Y-2Y 12Y-3Y 13Y-5Y 13Y-5Y 15Y-10Y 10Y-more Total	Belgium									·		J		
[0 - 3M[[3M - 1Y [[1Y - 2Y [Bulgaria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Cyprus													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic													
[3M - 1Y [17 - 2Y [17 -	Denmark	33 33 33 34	0 0 2 32 37 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 32 37 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		20
Total Total	Estonia	Ava	100	u			102				0			20



General governments exposures by country of the counterparty

				LGT Group Foundation As of 31/12/2023										
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
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	amount
[0 - 3M [Finland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	4 4 8 2	0 47 0 5 85 27 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 47 0 85 27 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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		32
10 - 3M 3M - 1Y 11Y - 2Y 12Y - 2Y 12Y - 3Y	Germany	2 11 4 6	22 8 18 5 45 6 65 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	22 18 45 65 0 0	0	1 0 0 0 0	0	000000000000000000000000000000000000000	0 0 0 0 0		20
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Greece													
[0 - 3M[Hungary													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Ireland													
[0-3M] [3M-1Y [1Y-2Y [2Y-3Y [3Y-5Y [5Y-10Y [10Y-more Total	Italy													



General governments exposures by country of the counterparty

							LGT Group Foundation							
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance shi	et exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
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 yalue through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominat	Provisions	amount
[0 - 3M[Latvia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Uthuania													
[0.3Mf [3M-1Yf] [1Y-2Yf] [2Y-3Yf] [3Y-5Yf] [5Y-10Yf] [10Y-more	Luxembourg													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Malita													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands													
Total Total Total	Poland													
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Portugal													
0 - 3M	Romania													



General governments exposures by country of the counterparty

							LGT Group Foundation	<u> </u>						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po:	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative tinancial 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	amount
[0 - 3M[Slovakia			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Slovenia													
[0 - 3M[Spain													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [13Y - 5Y] [5Y - 10Y] [10Y - more Total	Sweden													
[0 - 3M [United Kingdom													
[0-3M] [34-17] [14-27] [17-27] [27-37] [37-57] [57-107] [107-more Total	Iceland													
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Liechtenstein		4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	4 0 0 0 0		20 0 0 0 0 0	12 0 0 0 0 0 0	312 0 0 0 0 0 0	1 0 0 0 0		
[0-3M[13M-1Y 11Y-2Y 12Y-3Y 13Y-5Y 15Y-10Y 10Y-more	Norway	2	4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 0 0 222 0 0 0		0 0 0 0 0	12 0 0 0 0 0	312 0 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	1	2	22	0	1	0	22	1	1 0		0	0	(1 4



General governments exposures by country of the counterparty

							LGT Group Foundation							
				_			As of 31/12/2023	_	_	_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	amount
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Australia													
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Canada	6 44 34 122 6 6		0 0 0 0	0 0 0 0	0 0 0 0	0 0 44 34 124 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0		0
10-3M1 13M-1Y1 13Y-2Y1 12Y-3Y1 13Y-5Y1 15Y-10Y1 10Y-more	Hong Kong	40	200 4 4 4 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	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 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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	Japan	255 398 6 6 11 56 6 6	0 1 1 5 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	255 395 0 0 111 59 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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[u.s.	777	773	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	771 0 0 0 0 0 0	11 0 0 0 0 0 0	257 0 0 0 0 0 0	0 0 0 0 0	12 0 0 0 0 0 0	18 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	China			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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	Switzerland	300 22 0 0 0 0 0	300 220 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	302 22 0 0 0 0 0 0 324	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	13 0 0 0 0 0 0		0 0 0 65
[0.3M] [3M-1Y] [13Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-10Y] [10Y-more Total	Other advanced economies non EEA	6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	6 34 55 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	0 5 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 34 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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



General governments exposures by country of the counterparty

							LGT Group Foundation							
				_			As of 31/12/2023			_		_		
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balar	nce sheet	
						ssets by accounting portfolio		Derivatives with pos	Abra dalamatan		n negative fair value	Off-balance sh	neet exposures	
					Non-Genvauve manciat a:	ssets by accounting portions		Denvauves with pos	tive fall value	Derivatives with	i negative rair value			Risk weighted exposure
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	amount
[0 - 3M[Other Central and eastern Europe countries non EEA													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [10Y-more Total	Middle East													
10-3M1 13M-1Y1 [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Latin America and the Caribbean													
Total 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Africa													
10tal 10 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Others	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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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

							LGT Group Foundation	1						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balan	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	National amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M [Austria	6		0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0		
10 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more Total	Belgium									·		J		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [12Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Bulgaria													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Cyprus													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark	33 33 33 30 6	0 0 3 3 3 3 3 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 38 33 33 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		21
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia		247											



General governments exposures by country of the counterparty

							LGT Group Foundation							
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance si	neet				Derivat	ives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of non-		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	derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1V] [1Y-2V] [2Y-3V] [3Y-5V] [5Y-10V] [10Y-more	Finland													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	France	22 60 22 61	0 9 29 67 27 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 9 29 67 27 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 2Y 13Y - 5Y 15Y - 10Y 10Y - more	Germany	100 CC C	0 65 38 63 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 65 38 63 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0.3M] [3M-1Y] [11-2Y] [12Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia		100			·	200			·				
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Greece													
[0 · 3M[Hungary													
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	ireland													
[0.3M] [3M-1Y] [11-2Y] [2Y-2Y] [2Y-5Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Italy													
Total	i .													1



General governments exposures by country of the counterparty

							LGT Group Foundation							
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value	Off-balance sh	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)			•						Nominal	Provisions	Risk weighted exposure amount
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive Income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [Latvia													
[0 - 3M[Lithuania													
[0.3Mf [3M-1Yf] [1Y-2Yf] [2Y-3Yf] [3Y-5Yf] [5Y-10Yf] [10Y-more	Luxembourg													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Poland													
10tat 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Portugal													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Romania													



General governments exposures by country of the counterparty

	es with negative fair value		nce sheet	
(min EUR) On balance sheet Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivatives	es with negative fair value			
Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivati	es with negative fair value			
	es with negative fair value	Off-balance s	sheet exposures	
	es with negative fair value			
		-		Risk weighted exposure
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets of the financial assets (ret of short positions) of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income Total carrying amount of non-derivative financial assets to a financial assets at fair value through other comprehensive income Total carrying amount of non-derivative financial assets to a financial assets at fair value through other comprehensive income Total carrying amount of non-derivative financial assets to a financial assets at fair value through other comprehensive income Total carrying amount of non-derivative financial assets to a financial assets at fair value through other comprehensive income	int Notional amount	Nominal	Provisions	amount
10-384 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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- 34 134- VI 137- VI 138- V				
1 0- 204 1				
[10-341 1 1 1 1 1 1 1 1 1				
10 - 3H				
To - 100				
10-MF 12 12 0 0 0 12 3 3 312 3 312 3 312 3 312 3 3 312 3 3 3 3 3 3 3 3 3	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0
Volume	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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

							LGT Group Foundation	<u> </u>						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	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	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[Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada	4 3 2 111	0 0 45 5 5 35 5 9 29 115 0 0 0 0 0 4 4 224	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(44 33 25 111 ((() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0	0	43
10-3M1 13M-1Y1 [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hong Kong	11 2	18 4 24 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	18 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	000000000000000000000000000000000000000	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	Japan	5.55 6 1 1 1	563 68 0 0 0 1 111 59 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	563 66 (11 55 ((6	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0	0	161
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	u.s.		0 0 0	0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(() () () () () () () () () ()	147 0 0 0 0 0 0	1 0 0 0 0	126 0 0 0 0 0 0	28 0 0 0 0 0 0		
[0 - 3M [China			0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 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		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Switzerland	21) (1) (1) (4) (4) (2)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 5 5 225	0		0 0 0	214 (124 (124 (124 (124 (124 (124 (124 (0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12 0 0 0 0 0 0 0		
Total [0-3M[13M-1Y] 11Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other advanced economies non EE/	51	7 50 3 13 0 0 0 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	222 55 ((((0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12 0 0 0 0 0 0	0 0 0 0 0	



General governments exposures by country of the counterparty

							LGT Group Foundation							
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ice sheet	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value	Off-balance st	eet exposures	
														Risk weighted exposure
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	amount
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
10-3M 10-3M 13M-1Y 13M-1Y 12Y-2Y 12Y-3Y 13Y-5Y 15Y-10Y 10Y-more 10Total	Latin America and the Caribbean													
Total [0-3M[[3M-1Y[[13Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Africa													
[0 - 3M] [3M - 11 f [11 - 22 f [22 - 37 f [53 - 57 f [55 - 107 f [107 - more	Others	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 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		0	0	0	0	0	0	0	J 0	0		0		3

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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.

(?) 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 e94.

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



Performing and non-performing exposures

ſ					As of 30/09/2023									As of 31/12/2023				
		Oros:	acarrying amount/ Nominal a	amount		Accumulated impairm credit risk and provision	ent, accumulated negative ch	ranges in fair value due to			Gres	s carrying amount/ Nominal :	amount		Accumulated impairs credit risk and provisi	ent, accumulated negative ch	anges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ming exposures ²	Collaterats and financial guarantees received on non- performing exposures		Of which performing but past due > 30 days and <= 90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ming exposures ²	Collaterals and financial guarantees received on non- performing exposures
ondo EURo		due - 55 days and 50 days		Of which: defaulted	Of which Stage 3 ^b			Of which Stage 3 ⁸			due Foo days and 4-30 days		Of which: defaulted	Of which Stage 3 ^b			Of which Stage 3 ^b	
Cash balances at central banks and other demand deposits	4,917	0		0 0		0 0			0 0	4,53	5 0		0		0 0			
Debt securities (including at amortised cost and fair value)	10,930	0		0 0		0		,	0 0	11,60	3 0		0 0		0 0			
Central banks	5,484	0		0 0		0			0	5,52	1 0		0		0 0			
General governments	1,127	0		0 0		0			0 0	1,77	6 0		0		0 0			0 0
Credit institutions	3,087	0		0 0		0	0		0 0	3,03	7 0		0 0		0 0	0		
Other financial corporations	1,212	0		0 0		0			0 0	1,25	9 0		0 0		0 0			0 0
Non-financial corporations	20	0		0 0		0			0 0	1	0 0		0 0		0 0			0 0
Loans and advances(including at amortised cost and fair value)	34,980	0	7	16 76	74	6 11	15	1	5 54	35,56	6 0	5	7 57		7 12	15	. 1	.5 35
Central banks	9,568	0		0 0		0			0 0	9,39	8 0		0 0		0 0			0 0
General governments	130	0		0 0		0			0 0	32	8 0		0 0		0 0			0 0
Credit institutions	6,403	0		0 0		1			0	7,41	8 0		0 0		0 1			0 0
Other financial corporations	8,404	0		1 1		1 4				7,93	6 0		0		0 5			0 0
Non-financial corporations	1,171	0	1	6 16	16	9 1	3	:	3 9	1,18	5 0	1	7 17	1	7 1	3		3 9
of which: small and medium-sized enterprises	0	0		0 0		0			0		0 0		0		0 0			
of which: Loans collateralised by commercial immovable property	102	0		0 0		0 1			0	11	6 0		0		0 1			
Households	9,304	0	5	9 59	56	9 5	12	1	2 45	9,30	1 0	4	0 40	4	5	12	2	2 26
of which: Loans collateralised by residential immovable property	3,533	0	4	12 42	42	2 4	2	:	2 40	3,69	5 0	2	4 24	5	4 4	3		3 21
of which: Credit for consumption	0	0		0 0		0			0		0 0		0		0 0			
DEBT INSTRUMENTS other than HFT	50,827	0	7	16 76	74	12	15	1	5 54	51,70	4 0	5	7 57		7 12	15	. 1	15 35
OFF-BALANCE SHEET EXPOSURES	37,492			0 0		0)	0	36,89	6		0 0		0 0		,	0 0



Performing and non-performing exposures

									LGT Group	Foundation								
					As of 31/03/2024									As of 30/06/2024				
		Gros	s carrying amount/ Nominal a	nount		Accumulated impair credit risk and provis	ment, accumulated negative ch	nanges in fair value due to			Gros	ss carrying amount/ Nominal a	mount		Accumulated impairm credit risk and provision	ent, accumulated negative cha	nges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²		ming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due > 30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ing exposures ³	Collaterals and financial guarantees received on non- performing exposures
(min EUR)				Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁵					Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁵	
Cash balances at central banks and other demand deposits	4,507			0 0		0	0 (0	4,687	7 0				0	0	-	0 0
Debt securities (including at amortised cost and fair value)	9,885	6 0		0		0	0	,	0	9,670	0				0	0		0 0
Central banks	4,477	0		0 0		0	0 (,	0 0	4,230	2 0		0		0	0		0 0
General governments	1,033	0		0		0	0 0		0	1,080	0		0		0	0		0
Credit institutions	3,111	. 0		0		0	0 0		0	3,166	0		0		0	0		0
Other financial corporations	1,229	0		0		0	0 0		0	1,153	0		0		0	0		0
Non-financial corporations	35	0		0		0	0 0		0	36	0		0		0	0		0
Loans and advances (including at amortised cost and fair value)	35,956	0	83	3 83		3 1	1 15	11	5 59	35,818	0	65	69	61	12	18	1	8 47
Central banks	10,038	0		0		0	0 0		0	9,865	0		0		0	0		0
General governments	169	0		0		0	0 0		0	220	0		0		0	0		0
Credit institutions	7,061	. 0		0 0		0	2		0	6,717	7 0		0		2	0		0
Other financial corporations	8,320	0	:	1 1		1 .	4		0	8,265	0	1	1		4	0		0
Non-financial corporations	1,176	0	16	B 16	1	6	1 3	:	3 9	1,200	2 0	21	21	2:	1 1	5		5 14
of which: small and medium-sized enterprises	0	0		0		0	0 0		0		0		0		0	0		0
of which: Loans collateralised by commercial immovable property	110	0		0 0		0	1 (0	117	7 0		7	-	1	1	:	1 5
Households	9,192	0	66	66	6	6	4 12	1	2 50	9,550	0	47	47	47	5	12	1	2 32
of which: Loans collateralised by residential immovable property	3,526		50	50	5		4 4		4 43	3,635	5 0	32	32	32	4	4		4 27
of which: Credit for consumption		0		0		0	0 (,	0		0		0		0	0		0
DEBT INSTRUMENTS other than HFT	50,347		83	3 83	8	3 1	1 15	11	5 59	50,175	5 0	65	69	61	12	18	1	8 47

(6) For the no bulance absentianms, accumulated impairments and accumulated required to design in the value down to exclude risk and exclusional with a populate according to the property of the contract of the property of the property of the contract of the property of



Forborne exposures

1	As of 30/09/2023							As of 31/12/2023						
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated		Collateral and financial guarantees received on exposures with forbearance measures			Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on 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		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		
(min EUR)														
Cash balances at central banks and other demand deposits	0					0	0			0	-]		
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0		
Central banks	0	0	0	0	0		0	0	C	0	0			
General governments	0	0	0	0	0		0	0	C	0	0			
Credit institutions	0	0	0	0	0		0	0	C	0	0			
Other financial corporations	0	0	0	0	0		0	0	C	0	0			
Non-financial corporations	0	0	0	0	0		0	0	C	0	0			
Loans and advances (including at amortised cost and fair value)	13	1	o	0	0	0	11	0	d	0	0	0		
Central banks	0	0	0	0	0	0	0	0	C	0	0	0		
General governments	0	0	0	0	0	0	0	0	C	0	0	0		
Credit institutions	0	0	0	0	0	0	0	0	C	0	0	0		
Other financial corporations	1	0	0	0	0	0	0	0	0	0	0	0		
Non-financial corporations	5	0	a	0	0	0	5	0	d	0	0	0		
of which: small and medium-sized enterprises	0	0	a	0	0		0	0	d	0	0			
Households	7	1	o d	0	0	0	6	0	d	0	0	0.		
DEBT INSTRUMENTS other than HFT	13	1	0	0	0		11	0	0	0	0			
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0		
QUALITY OF FORBEARANCE ²														
Loans and advances that have been forborne more than twice 3	0						0							
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0							

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

Pror 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) 2021/45-1. TS 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.

("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 (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



Forborne exposures

LGT Group Foundation

	As of 31/03/2024							As of 30/06/2024						
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²				Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on 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		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		
(mln EUR)														
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	(0	0	0		
Debt securities (including at amortised cost and fair value)	0	0	0	O	0	0	0	0	(0	0	0		
Central banks	0	0	0	O	0		0	0	(0	0			
General governments	0	0	0	O	0		0	0	(0	0			
Credit institutions	0	0	0	O	0		0	0	C	0	0			
Other financial corporations	0	0	0	0	0		0	0	(0	C			
Non-financial corporations	0	0	0	o	0		0	0	(0	C			
Loans and advances (including at amortised cost and fair value)	10	0	0	o	0	0	11	1	1	. 1	C	0		
Central banks	0	0	0	O	0	0	0	0	(0	С	o		
General governments	0	0	0	0	0	0	0	0	(0	c	0		
Credit institutions	0	0	0	0	0	0	0	0		0		0		
Other financial corporations	0	0	0		0	0	n	0		0		0		
Non-financial corporations		0							,			0		
of which: small and medium-sized enterprises	5	0												
							_				l .			
Households	5	0	0	0	0	0	7	1	1	1	0	0		
DEBT INSTRUMENTS other than HFT	10	0	0	0	0		11	1	1	1	0			
Loan commitments given	0	0	0	0	0	0	0	0	(0	0	0		
QUALITY OF FORBEARANCE ²														
Loans and advances that have been forborne more than twice ³	0						0							
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria 3	0						0							

(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) 2021/461-115 on Supervisory reporting, However, for the off-balance sheet instruments, he same item ('Accumulated impairment, accumulated ranges in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because in the size is 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 (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



2024 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading LGT Group Foundation

(min EUR)