

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

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



Key Metrics

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period			3,298	3,281	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			3,298	3,281	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period			3,623	3,625	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition			3,623	3,625	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period			3,695	3,702	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			3,695	3,702	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount			20,519	21,782	C 02.00 (r010,c010)	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			20,519	21,782	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition			16.07%	15.06%	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			16.07%	15.06%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition			17.66%	16.64%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied $ \frac{1}{2} \left(\frac{1}{2} \right) = \frac{1}{2} \left(\frac{1}{2} \right) \left(\frac{1}{$			17.66%	16.64%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition			18.01%	16.99%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			18.01%	16.99%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital			34,994	35,502	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital			10.35%	10.21%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition			3,623	3,625	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition			3,623	3,625	C 47.00 (r310,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital			34,994	35,502	C 47.00 (r300,c010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital			34,994	35,502	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital			10.4%	10.2%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital			10.4%	10.2%	[A.2]/[B.2]	



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							COREP CODE	REGULATION
	А	(min EUR, %) OWN FUNDS	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021 3,695	As of 30/06/2021	C 01.00 (*010.c010)	REGULATION Articles 4(118) and 72 of CRR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying			,,,,,			Articles 4(118) and 72 of CRR Articles 50 of CRR
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital			3,298	3,281	C 01.00 (r020,c010)	
	A.1.1	instruments)			3,532	3,532	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings			583	583	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income			-94	-104	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves			0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk			0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET1 capital			0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters			-8	-9	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of ORR
	A.1.8	(-) Intangible assets (including Goodwil)			-543	-569	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. 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 DTLs			-143	-124	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses			0	-1	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets			0	0	C 01.00 (r390,c010)	Articles 4(199), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital			0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital			0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14				0	0	C 01.00 (r450,c010) + C 01.00 (r450,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010) + C 01.00 (r472,c010)	Articles 4(36), 36(1) point (1) (i) and 89 to 91 of CRR; Articles 36(1) point (1) (ii), 243(1) point (1) point (1) and 258 of CRR; Articles 36(1) point (1) (ii) and 379(1) of CRR; Articles 36(1) point (1) (iii) and 379(1) of CRR; Articles 36(1) point (1) (iv) and 155(9) of CRR; Articles 36(1) point (1) (iv) and 155(9) of CRR;
	A.1.14.1	Of which: from securitisation positions (-)			0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment			0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences			0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment			0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18				0	0	C 01.00 (rS10,c010)	Article 48 of CRR
	A.1.18A					0	C 01.00 (r513,c010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.188					0	C 01.00 (r514,c010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C					0	C 01.00 (rS15,c010)	Article 36(1), point (I) CRR
	A.1.19				-28	-28	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other			0	0	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments			0	0	CAI (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)			0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)			0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)			0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)			325	344	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments			325	344	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital			0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions			0	0	C01.00 (r990,c010) + C 01.00 (r700,c010) + C01.00 (r710,c010) + C 01.00 (r740,c010) + C01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier I transitional adjustments			0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)			3,623	3,625	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)			72	76	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments			72	76	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2				0	0	C 01.00 (*910,c010) + C 01.00 (*920,c010) + C 01.00 (*930,c010)	
	A.4.3	Tier 2 transitional adjustments			0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
	В	TOTAL RISK EXPOSURE AMOUNT			20,519	21,782	C 02.00 (r010.c010)	Articles 92/31, 95, 96 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1	TOTAL RISK EXPOSURE AMOUNT Of which: Transitional adjustments included			20,519	21,782	C 02.00 (r010,c010) C 05.01 (r010;c040)	resource AA(3), 30, 30 allia 30 cir Listi
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)			16,07%	15.06%	CA3 (1)	
CAPITAL RATIOS (%)	\vdash				17.66%	16.64%	CAS (3)	
Transitional period	C.2 C.3	TIER 1 CAPITAL RATIO (transitional period)			18.01%	16.64%		
CET1 Capital	-	TOTAL CAPITAL RATIO (transitional period)					CA3 (5) [A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-	•
Fully loaded CET1 RATIO (%)	D E	COMMON EQUITY TIER 1 CAPITAL (fully loaded)			3,298	3,281	A.4.3.0).0)1	
Fully loaded ¹	F	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) Adjustments to CET1 due to IFRS 9 transitional arrangements			16.07%	15.06%	[0.1]/[8-8.1]	-
	\vdash	,			0	0	C 05.01 (r440,c010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements			0	0	C 05.01 (r440,c020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements			0	0	C 05.01 (+440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements			0	0	C 05.01 (r440,c040)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – clease note that this midn't lead to differences to fully loaded CET1 capital ratio excitation by the carticipatine banks e.e. in their Pillar 3 discissure



Overview of Risk exposure amounts

LP Group B.V.

		RV	WAs		
(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
Credit risk (excluding CCR and Securitisations) ⁴			17,609	18,736	C 02.00 (r640, c310) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r640, c280, s002) -[C 02.00 (R470, c310)] - C 02.00 (R440, c310)]
Of which the standardised approach			5,512	5,888	C 02.00 (r060, c010)-{C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach			0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach			2,023	2,439	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB			45	35	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²			20	75	$ \begin{array}{llllllllllllllllllllllllllllllllllll$
Credit valuation adjustment - CVA			9	51	C 02.00 (R640, c010)
Settlement risk			0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)			0	0	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)			469	508	C 02.00 (R520, c010)
Of which the standardised approach			469	508	C 02.00 (R530, c010)
Of which IMA			0	0	C 02.00 (RS80, c010)
Of which securitisations and resecuritisations in the trading book			0	0	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book			0	0	C 02.00 (R680, c010)
Operational risk			2,412	2,412	C 02.00 (R590, c010)
Of which basic indicator approach			0	0	C 02.00 (R600, c010)
Of which standardised approach			2,412	2,412	C 02.00 (R610, c010)
Of which advanced measurement approach			0	0	C 02.00 (R620, c010)
Other risk exposure amounts			0	0	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total			20,519	21,782	

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

Please note that line 'Of which the advanced IRB (AIRB) approach' does not contain the other non-credit obligation assets (ONCOA) RIWAs. For the periods 31/3/2021 and 30/06/2021 the amounts were EUR 10.0 billion and EUR 10.4 billion respectively. The majority of these RIWAs are related to residual values of lease objects subject to the AIRB approach.

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



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(1.50)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
(min EUR) Interest income			230	441
Of which debt securities income			0	0
Of which loans and advances income			24	41
Interest expenses			99	192
(Of which deposits expenses)			24	43
(Of which debt securities issued expenses)			29	57
(Expenses on share capital repayable on demand)			0	0
Dividend income			0	0
Net Fee and commission income			53	100
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			2	4
Gains or (-) losses on financial assets and liabilities held for trading, net			17	15
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net			0	0
Gains or (-) losses from hedge accounting, net			2	1
Exchange differences [gain or (-) loss], net			3	11
Net other operating income /(expenses)			288	579
TOTAL OPERATING INCOME, NET			496	958
(Administrative expenses)			237	399
(Cash contributions to resolution funds and deposit guarantee schemes)			3	9
(Depreciation)			30	48
Modification gains or (-) losses, net			0	0
(Provisions or (-) reversal of provisions)			0	0
(Payment commitments to resolution funds and deposit guarantee schemes)			0	0
(Commitments and guarantees given)			0	0
(Other provisions)			0	0
Of which pending legal issues and tax litigation ¹			0	0
Of which restructuring ¹			0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²			0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)			7	13
(Financial assets at fair value through other comprehensive income)			0	0
(Financial assets at amortised cost)			7	13
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)			1	-9
(of which Goodwill)			0	0
Negative goodwill recognised in profit or loss			0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates			1	2
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations			0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS			218	501
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS			178	406
Profit or (-) loss after tax from discontinued operations			0	-56
PROFIT OR (-) LOSS FOR THE YEAR			178	350
Of which attributable to owners of the parent			169	332

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Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/20	20			As of 31	/12/2020			As of 31	/03/2021			As of 30	/06/2021		
		Fi	air value hierar	chy		Fa	air value hieran	chy		Fi	ir value hierar	chy		Fa	ir value hierar	chy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits									5,726				4,872				IAS 1.54 (i)
Financial assets held for trading									57	0	57	0	54	0	54	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss									0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss									0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income									0	0	0	0	0	0	0	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost									4,369				4,010				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting									91	0	91	0	77	0	77	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.2
Fair value changes of the hedged items in portfolio hedge of interest rate risk									0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹									21,986				22,780				
TOTAL ASSETS									32,230				31,792				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 30/09/20	20					As of 31	L/12/2020					As of 31	/03/2021					As of 30	/06/2021			
		Gross carr	ying amount		Accu	mulated impair	ment	Gro	ss carrying amo	ount	Accu	mulated impair	ment	Gro	ss carrying am	ount	Acc	umulated impair	ment	Gros	s carrying amo	unt ⁽²⁾	Accum	ulated impairm	ent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector [‡]		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaire assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant I increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets withou significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	References
Financial assets at fair	Debt securities													0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.31, 44(b)
value through other comprehensive income	Loans and advances													0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities													25	0	0	0	0	0	44	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost														4,353	0	81	-20	0	-70	3,916	0	142	-19	0	-73	Annex V.Part 1.32, 44(a)

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

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



Breakdown of liabilities

LP Group B.V.

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Financial liabilities held for trading			92	67	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹			0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss			0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost			24,684	23,458	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹			0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting			9	15	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk			78	65	IAS 39.89A(b), IFRS 9.6.5.8
Provisions			556	556	IAS 37.10; IAS 1.54(I)
Tax liabilities			431	445	IAS 1.54(n-o)
Share capital repayable on demand			0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities			1,684	1,529	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale			0	818	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹			0	0	Annex V Part 1.29
TOTAL LIABILITIES			27,534	26,952	IAS 1.9(b);IG 6
TOTAL EQUITY			4,696	4,840	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES			32,230	31,792	IAS 1.IG6

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



Breakdown of liabilities

LP Group B.V.

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilitic	es by instrument and by counterparty sector	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Derivatives				101	81	IFRS 9.BA.7(a); CRR Annex II
Chart positions	Equity instruments			0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities			0	0	Annex V.Part 1.31
	Central banks			0	0	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits			0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments			0	0	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits			0	0	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions			3,614	3,382	Annex V.Part 1.42(c),44(c)
Donosite	of which: Current accounts / overnight deposits			172	192	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations			0	0	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits			0	0	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations			68	69	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits			0	0	ECB/2013/33 Annex 2.Part 2.9.1
	Households			9,248	10,003	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits			0	0	Annex V.Part 1.42(f), 44(c)
Debt securities issued				10,602	8,923	Annex V.Part 1.37, Part 2.98
Of which: Subor	dinated Debt securities issued			0	0	Annex V.Part 1.37
Other financial liabilities				1,152	1,081	Annex V.Part 1.38-41
OTAL FINANCIAL LIABILITIES				24,785	23,540	



2021 EU-wide Transparency Exercise Market Risk

	SA						м									IM						
	58		VaR (Memoran	ndum item)	STRESSED VaR (1	Memorandum item)	INCREME AND MIG	NTAL DEFAULT GRATION RISK 'AL CHARGE	ALL PRICE	RISKS CAPITA FOR CTP	AL CHARGE		VaR (Memora	andum item)	STRESSED VaR (/	IM Memorandum item)	INCREM DEFAUI MIGRATI CAPITAL	LT AND ON RISK	ALL PRICE	RISKS CAPITAL FOR CTP	CHARGE	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR		LAST IEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2020	As of 31/12/2020				As of 30/	09/2020									As of 31/1	2/2020					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk																						
	As of 31/03/2021	As of 30/06/2021				As of 31/	03/2021									As of 30/0	6/2021					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	0 0 0 0 0 0 469	0 0 0 0 0 0 0 0 508	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0							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	469	508	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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



Credit Risk - Standardised Approach

		Standardised Approach										
			As of 30/	/09/2020		As of 31/12/2020						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions			
Consolidated data	(min EUR, %) Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total ²											

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

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



Credit Risk - Standardised Approach

					Standardise	d Approach			
			As of 31/	/03/2021			As of 30/	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(min EUR, %) Central governments or central banks	6,101	6,101	417		5,341	5,341	539	
	Regional governments or local authorities	25	25	8		21	21	7	
	Public sector entities	68	68	19		70	70	19	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	916	916	243		1,232	1,232	303	
	Corporates	1,433	1,420	1,382		1,470	1,459	1,417	
	of which: SME	5	5	4		4	4	3	
	Retail	422	422	302		428	428	306	
C	of which: SME	178	178	119		168	168	112	
Consolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	11	11	13	0	28	28	39	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	5,135	5,135	3,149		5,481	5,481	3,332	
	Standardised Total ²	14,111	14,098	5,532	0	14,070	14,059	5,963	0

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

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



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2020					As of 31/	12/2020		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk expos	ure 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
Consolidated data	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets												
	IRB Total ²												

⁽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 Secutarisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31,	/03/2021					As of 30	/06/2021		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	ure 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	6,538	87	6,538	1,922	134	42	6,614	195	6,614	2,332	539	28
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	320	2	320	75	2	0	318	10	318	91	23	0
	Retail	250	2	250	101	3	5	258	3	258	108	7	5
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Corisondated 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	250	2	250	101	3	5	258	3	258	108	7	5
	Retail - Other Retail - Of Which: SME	104	1	104	44	1	3	102	1	102	45	2	2
	Retail - Other Retail - Of Which: non-SME	147	1	147	57	2	3	156	2	156	63	5	3
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				10,029						10,373		
	IRB Total ²				12,052						12,813		

⁽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 Secutarisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 31/12/2020)						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	Risk weighted exposure amount
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y] [10Y - more Total	Austria													
[0 - 3M [Belgium													
Total [0 - 3M [Bulgaria													
[0 - 3M [Cyprus													
[0 - 3M [Czech Republic													
Total [0 - 3M	Denmark													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Estonia													



General governments exposures by country of the counterparty

							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ıce sheet	
	(viii) Eory							Derivatives with po	sitive fair value	Derivatives with	negative fair value		neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Finland													
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	France													
[3M - 1Y [Germany													
Total	Croatia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Greece													
Total Tota	Hungary													
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Ireland													
[0 - 3M [Italy													
Total Tota	Latvia													



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ıce sheet	
												Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [13M - 1Y 1 1 1 2 1 1 2 1 1 1	Lithuania													
0 - 3M	Luxembourg													
[3M - 1Y [Malta													
Total 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 15Y - 10Y 110Y - more	Netherlands													
[0 - 3M [Poland													
Total Total T0 - 3M [13M - 1Y [11Y - 2Y [12Y - 3Y [13Y - 5Y [15Y - 10Y [110Y - more Total	Portugal													
10-3M	Romania													
[2Y - 3Y [Slovakia													
TOY - more	Slovenia													



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ıce sheet	
												Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
「0 - 3M 「 「3M - 1Y 「 [1Y - 2Y [「2Y - 3Y [「3Y - 5Y 「 「5Y - 10Y 「 [10Y - more Total	Spain													
0 - 3M	Sweden													
[0 - 3M [United Kingdom													
Total 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 15Y - 10Y 110Y - more	Iceland													
[0 - 3M [Liechtenstein													
Total [0 - 3M [Norway													
10-3M	Australia													
1 17 - 27 1 1 27 - 37 1 137 - 57 1 157 - 107 1	Canada													
Total Tota	Hong Kong													



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of					Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative 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 [Japan													
[0 - 3M [u.s.													
[0 - 3M [China													
10 - 3M	Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Middle East													
10 - 3M	Latin America and the Caribbean													



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 31/12/2020)						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Others													

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

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

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

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (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.



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
												Off-halance si	neet exposures	
								Derivatives with po	alaba a da la combon	David and the secondary	n negative fair value	On-balance si	ieet exposui es	
								Derivatives with po	sitive fair value	Derivatives with	i negative fair value			
			Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short											
			positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					tillough profit of loss	comprehensive income								
					0									
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [Austria	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [5 3	0 5	0	0	0	0 5	0	0	0	0	0	0	1
[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Belgium	2 1	2 1	0	0	0	2 1	0	0	0	0	0	0	
[10Y - more Total	-	0	0 7	0	0	0	0	0	0	0	0	0	0	4
[0 - 3M [[3M - 1Y [[1Y - 2Y [
1 2Y - 3Y I 13Y - 5Y I	Bulgaria													
[2Y - 3Y [3Y - 5Y [15Y - 10Y [10Y - more Total	1													
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Cyprus													
13Y - 5Y														
[0 - 3M [[3M - 1Y [0 0	0	0	0	0	0 0	0	0	0	0	0	0	
「1Y - 2Y 「 「2Y - 3Y 「	Czech Republic	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [5Y - 10Y [10Y - more		0	0	0	0	0	0	0 0	0	0	0	0 0	0	
Total [0 - 3M [[3M - 1Y [1 0	0 0	0	0	0	1 0	0	0	0	0	0	0	0
[1Y - 2Y [[2Y - 3Y [Denmark	0	0	0	0	0	0	0	0	0	0	0 0	0	
[3Y - 5Y [Denmark	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [1	1	0	0	0	1	0	0	0	0	0	0	2
3M - 1Y 1Y - 2Y 2Y - 3Y														
[3Y - 5Y [[5Y - 10Y [Estonia													
f10Y - more Total														



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 30/06/2021							
						Direc	ct exposures							
	(min EUR)			On balance sl	1eet				Deriva	tives		Off balar	ıce sheet	
	<u> </u>													
												Off-balance si	neet exposures	
								Derivatives with po-	sitive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial											
			assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
				nela for crading	through profit or loss	comprehensive income	amortised cost							
[0 - 3M [2 1	2 1	0	0	0	2 1	0	0	0	0	0	0	
[1Y - 2Y [Finland	3 6	3 6	0	0	0	3 6	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	
Total f 0 - 3M f		16 22	16 22	0	0	0	22 0	0	0	0	0	0	0	15
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	France	1 2	1 2	0	0	0	1 2	0	0	0	0	0	0	
[3Y - 5Y [5Y - 10Y	Trunce	2 0	0 0	0	0	0	2 0	0	0	0	0	0	0	
T10Y - more		27 19	27 19	0	0	0	27 19	0	0	0	0	0	0	13
[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [Germany	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0 20	0 20	0	0	0	0 20	0	0	0	0	0	0	1
Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y														
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Croatia													
f 10Y - more Total														
[0 - 3M [14 0	14	0	0	0	14 0	0	0	0	0	0	0	
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Greece	0	0	0	0	0	0	0	0	0	0	0	0	
[5V - 10V [0	0	0	0 0	0 0	0 0 14	0	0	0 0	0 0	0 0	0 0	
[10Y - more Total [0 - 3M [[3M - 1Y [[1Y - 2Y [14 1 0	14 1 0	0 0	0	0	14 1 0	0 0 0	0	0	0	0	0	21
[1Y - 2Y [Hungary	0	0	0	0	0	0	0	0	0	0	0	0	
13Y - 5Y 15Y - 10Y 10Y - more Total		0	0	0	0	0	0	0	0	0	0	0	0	
1 ME - 0 1		4	4	0	0	0	4	0	0	0	0	0	0	1
3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y	Ireland	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [5Y - 10Y	treiand	0	0	0	0	0	0	0	0	0	0	0	0	
Total		4 31	4 31	0	0	0 0	4 31	0 0	0 0	0 0	0 0	0 0	0 0	0
[3M - 1Y [1 6 12	1 6 12	0	0	0	1 6 12	0	0	0	0	0	0	
[1Y - 2Y [Italy	12 9 0	9 0	0	0	0	12 9 0	0 0	0 0	0	0 0 0	0	0	
Total		0 60	0 60	0	0	0	0 60	0	0	0	0	0	0	32
「0 - 3M 「 「3M - 1Y 「 [1Y - 2Y [
[2Y - 3Y [Latvia													



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 30/06/2021							
						Direc	t exposures							
	(mln EUR)			On balance sl	1eet				Deriva	tives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
								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	exposure amount
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Lithuania													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y] [5Y - 10Y	Luxembourg	0 0 1 2 1 0 0	0 0 1 2 1 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 1 2 1 0 0	0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	5
[0 - 3M [Malta													
[0 - 3M 1 1 1 1 1 1 1 1 1	Netherlands	110 4 19 42 32 1 0	110 4 19 42 32 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	110 4 19 42 32 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	282
[0 - 3M [Poland	9 0 0 0 0 0	9 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	9 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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
13Y - 10Y 110Y - more	Portugal	8 0 2 3 3 0 0	8 0 2 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8 0 2 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0	0 0 0	0	9
[0 - 3M [Romania	10 0 0 0 0 0 0	1 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	1 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	1
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Slovakia	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 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	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	Slovenia		-	-		J	_	-	-	-	-	j	-	-



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
								Derivatives with po	ositive fair value	Derivatives with	negative fair value	Off-balance sl	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial assets (net of short											Risk weighted exposure amount
Residual Platuinty	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y] [10Y - more Total	Spain	6 0 3 6 4 0 0	6 0 3 6 4 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	6 0 3 6 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	14
[0 - 3M [Sweden	5 0 0 1 1 1 0 0	5 0 0 1 1 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	5 0 1 1 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2
[0 - 3M [United Kingdom	9 4 19 41 31 1 0	9 4 19 41 31 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	9 4 19 41 31 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	103
10 - 3M	Iceland			·	·	·		·		·		•	v	
[0 - 3M [Liechtenstein													
[0 - 3M [Norway	79 2 12 26 26 20 1 0	79 2 12 26 20 1 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	79 2 12 26 20 1 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	230
[0 - 3M [Australia	2 2 1 4 10 7 0 0	2 1 4 10 7 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	2 1 4 10 7 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0	25
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Canada			J		J		,		,		,		
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 110Y - more	Hong Kong													



General governments exposures by country of the counterparty

							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ıce sheet	
												Off-balance sh	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan													
[0 - 3M	u.s.	5 0 0 0 0 0 0	5 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	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	12
[0 - 3M [China			-								-		
[0 - 3M [Switzerland	2 0 0 0 0 0 0	2 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	2 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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 - 3M [Other advanced economies non EEA	8 0 0 0 0 0	8 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	19
[0 - 3M [Other Central and eastern Europe countries non EEA	37 0 0 0 0 0	37 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	37 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	86
10 - 3M	Middle East	<i>y</i>	,	·		J	,			j		j		
[0 - 3M [Latin America and the Caribbean	2 0 0 0 0 0 0	2 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	2 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	1



General governments exposures by country of the counterparty

							LP Group B.V.							
							As of 30/06/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sh	neet exposures	
														Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Africa													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Others	15 0 0 0 0 0 0	15 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	15 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (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.



Performing and non-performing exposures

				As of 30/09/2020)								As of 31/12/2020				
	Gross	carrying amou	unt				accumulated o credit risk and	Collaterals and financial		Gros	s carrying amo	unt		Accumulate changes in provisions ⁴		occumulated ocredit risk and	financial
	Of which performing but past due >30	Of wh	nich non-perfori	ming ¹	On performing	On non-perfor	ming exposures ³	guarantees received on non- performing		Of which performing but past due >30	Of w	hich non-perfori	ning ¹	On performing	On non-perform	ming exposures ³	guarantees received on non- performing
	days and <=90 days		Of which: defaulted	Of which Stage	exposures ²		Of which Stage	exposures		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²		Of which Stage	exposures
(min EUR) Cash balances at central banks and other demand deposits									_				_	_			
Debt securities (including at amortised cost and fair value)																	
Central banks																	
General governments																	
Credit institutions																	
Other financial corporations																	
Non-financial corporations																	
Loans and advances(including at amortised cost and fair value)																	
Central banks																	ı
General governments																	
Credit institutions																	
Other financial corporations																	
Non-financial corporations																	
of which: small and medium-sized enterprises at amortised cost																	
of which: Loans collateralised by commercial immovable property at amortised cost																	
Households																	
of which: Loans collateralised by residential immovable property at amortised cost																	
of which: Credit for consumption at amortised cost																	
DEBT INSTRUMENTS other than HFT																	
OFF-BALANCE SHEET EXPOSURES																	

¹⁹ For the definition of non-performing exposures pieses refer to COMMISSION IMPLEHENTING REGULATION (EU) 2015/227 of 3 January 2015, ANIEX V, Part 2-Template related instructions, subblie 29
10 Institutions report here collective allowances for incurred but not reported isoses (instruments at amortised cost) and changes in fair value of the reforming exposures due to credit risk and provisions (instruments at fair value other than HFT)
10 Institutions report here specifical allowances for framed assets, risk value due to consist risk and provisions (instruments at fair value other than HFT)
11 Institutions report here specifical allowances for framed assets, risk value due to consist risk and an exposure of the consist risk and provisions (instruments at fair value other than HFT)
12 Institutions report here specifical allowances for framed assets, risk value due to consist risk and discharged with the opposite sign of what is reported according to the FIRREP framework (templates F 18.00 / F 19.00), which follows a sign convention, the or are are discharged with the opposite sign of what is reported according to the FIRREP framework (templates F 18.00 / F 19.00), which follows a sign convention, the or are are discharged with the opposite sign of what is reported according to the FIRREP framework (templates F 18.00 / F 19.00), which follows a sign convention, the or are are discharged to the sign convention, the provisions of discharged with the opposite sign of what is reported according to the FIRREP framework (templates F 18.00 / F 19.00), which follows a sign convention, the or are are discharged to the sign convention, the provisions of the sign convention, the provisions of the sign convention, the provisions of the sign convention, and the sign convention, the provisions of the sign convention, and the sign convention, the provisions of the sign convention and the sign convention,



Performing and non-performing exposures

					As of 31/03/202	1								As of 30/06/202	1			
		Gro	oss carrying amo	unt			ed impairment, a fair value due to		Collaterals and financial		Gro	ss carrying amou	ınt ^s			ed impairment, a fair value due to s,s		Collaterals and financial
		Of which performing but past due >30	Of w	hich non-perfori	ning¹	On performing exposures ²	On non-perform	ning exposures ³	guarantees received on non- performing		Of which performing but past due >30	Of w	hich non-perfor	ming ¹	On performing exposures ²	On non-perfor	ming exposures ³	performing
		days and <=90 days		Of which: defaulted	Of which Stage	exposures		Of which Stage	exposures		days and <=90 days		Of which: defaulted	Of which Stage			Of which Stage	exposures
(min EUR) Cash balances at central banks and other demand deposits	5,726	0	0	0	0		0	0	0	4,87	2 0	0		0 0			0	
Debt securities (including at amortised cost and fair value)	25		0					0	0	44		0						,
Central banks	0	0	0		0		0	0	0		0 0	0		0 0			0	0
General governments	6	0	0		0		0	0	0		6 0	0		0 0	0		0	3 0
- Credit institutions	5	0	0	0	0		0	0	0	1	1 0	0		0 0	c		0) 0
Other financial corporations	1	0	0	0	0	(0	0	0		3 0	0		0 0	0		0) 0
Non-financial corporations	13	0	0	0	0	(0	0	0	2	6 0	0		0 0	0		0) 0
Loans and advances(including at amortised cost and fair value)	4,434	133	81	81	81	20	70	70	0	4,05	59	142	142	142	19	73	73	,
Central banks	n	n	n	,	n	,	, ,	n	0		, ,	1		1 1) 0
			0			,		1			1 1	1		1 .				1
General governments	68	3	1	1	1	(0	0	0	5	4 1	4		4 4	1		4	¢ 0
																		'
Credit institutions	604	1	0	0	0	(0	0	0	53	5 0	0		0 0	1		0	0
																		'
Other financial corporations	392	3	1	1	1	1	1	1	0	37	6 0	5	!	5 5	1		5	0
]				
Non-financial corporations	3,258	122	76	76	76	18	65	65	0	2,99	57	126	12	6 126	16	6:	61	"
of which: small and medium-sized enterprises at amortised cost	123	3	3	3	3	1	0	0	0	11	В 1	13	1	3 13	1		5 5	5 0
of which: Loans collateralised by commercial immovable property at	0	0	0					0				0						
amortised cost	·	Ĭ	·		ľ	· ·					1	Ĭ	•			· ·		"
Households	112	3	3	3	3		2	2	0	10	1	5		5 5	1		3	3 0
of which: Loans collateralised by residential immovable property at amortised cost	0	0	0	0	0		0	0	0		0	0		0	0		0	,
of which: Credit for consumption at amortised cost	0	0	0					0										ا.
DEBT INSTRUMENTS other than HFT	10,185	133	81	81	81	20	70	70	0	8,973	3 59	142	142	2 142	19	73	3 73	
										-		242					1	
OFF-BALANCE SHEET EXPOSURES	5,785		0	0	0	•	0	0	0	6,540		0	(0	0	() 0	/ of

⁽¹⁾ For the dilefelation of non-performing exposures please refer to COMMISSION IMPERENTING ESCLATION (EI) 2015/227 of 9 answay 2015, ANNEX V, Part 2-T emplate related instructions, substite 29
(2) Institutions report here collective allowances for incurrent but not reported looses (institutions exposures due to credit risk and provisions (instruments at fair value other than HFT)
(3) Institutions report here exposures for financial associal, institutions for institutions in the contract of institutions and and changes in fair value of the robust risk and provisions (instruments at fair value other than HFT)
(4) For the orbalismos bender financial associal, institutions, associal and accommission of institutions and accommission of institutions and accommission of institutions and accommission of institutions are not evaluated impairment and accommission of institutions are not institutions, associal and accommission of institutions are not instituted institutions and accommission of institutions are not instituted institutions. The institution of institutions are not institutions are not included in the impairment stage, as it was the case in previous periods.



Forborne exposures

Ī			As of 30/	09/2020				As of 31	/12/2020		
	Gross carrying a exposures with measures		Accumulated i accumulated o value due to o provisions for forbearance m	changes in fair redit risk and exposures with	Collateral and fina received on ex forbearance		ying amount of with forbearance	value due to o	changes in fair credit risk and r exposures with	received on e	ancial guarantees xposures with e measures
	p exp fo	which non- performing posures with orbearance 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											
Debt securities (including at amortised cost and fair value)											
Central banks											
General governments											
Credit institutions											
Other financial corporations											
Non-financial corporations											
Loans and advances (including at amortised cost and fair value)											
Central banks											
General governments											
Credit institutions											
Other financial corporations											
Non-financial corporations											
of which: small and medium-sized enterprises at amortised cost											
Households											
DEBT INSTRUMENTS other than HFT											
Loan commitments given											
QUALITY OF FORBEARANCE ²											
Loans and advances that have been forborne more than twice											
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria											

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

[©]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 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

LP Group B.V.

Ī			As of 31	/03/2021					As of 30/	06/2021		
		ying amount of with forbearance	value due to	changes in fair credit risk and r exposures with	received on e	ancial guarantees xposures with e measures		ring amount of with forbearance	Accumulated in accumulated cl value due to cr provisions for forbearance m	hanges in fair edit risk and exposures with	received on e	nancial guarantees exposures with te measures
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	(0	o	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	(0	0	0	o	0	0	0	o	o
Central banks	0	0	(0	c		0	0	0	0	C	
General governments	0	0	(0	(0	0	0	0	C	
Credit institutions	0	0	(0	C		0	0	0	0	C	
Other financial corporations	0	0	(0	C		0	0	0	0	C	
Non-financial corporations	0	0	(0	C		0	0	0	0	C	
Loans and advances (including at amortised cost and fair value)	19	8	1	ı 1	o	0	19	6	2	2	0	0
Central banks	0	0	(0	C	0	0	0	0	0	C	0
General governments	0	0	(0	c	0	0	0	0	0	C	0
Credit institutions	0	0	(0	C	0	0	0	0	0	C	0
Other financial corporations	0	0	(0	C	0	0	0	0	0	C	0
Non-financial corporations	18	7	:	1 1	C	0	15	5	2	2	C	0
of which: small and medium-sized enterprises at amortised cost	2	0	(0	C		2	1	1	1	C	
Households	1	1	(0	C	0	3	1	0	0	C	0
DEBT INSTRUMENTS other than HFT	19	8	1	1 1	o		19	6	2	2	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	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria	0						0					

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

(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 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting, However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



2021 EU-wide Transparency Exercise

Breakdown of loans and advances to non-financial corporations other than held for trading

LP Group B.V.

			AS 01 30	J/09/2020					AS 01 31	/12/2020					AS 01 31	1/03/2021					AS OF 3U	/06/2021		
	Gross carry	/ing amount				Accumulated	Gross carry	ing amount				Accumulated	Gross carr	ying amount				Accumulated	Gross can	rying amount				Accumulated
(min EUR)		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹			of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative
Agriculture, forestry and fishing													13	1	1	13	1	0	12	1	1	12	0	0
Mining and guarrying													96	0	0	96	0	0	7	0	0	7	0	0
Manufacturing													783	10	10	783	12	0	745	10	10	745	6	0
Electricity, gas, steam and air conditioning upoly													35	1	1	35	1	0	17	2	2	17	0	0
Water sunnly													0	0	0	0	0	0	9	2	2	9	1	0
Construction													313	5	5	313	9	0	327	27	27	327	10	0
Wholesale and retail trade													991	10	10	991	14	0	924	23	23	924	26	0
Transport and storage													321	7	7	321	7	0	328	38	38	328	19	0
Accommodation and food service activities													5	0	0	5	0	0	4	1	1	4	0	0
Information and communication													34	2	2	34	2	0	26	1	1	26	0	0
Financial and insurance activities													0	0	0	0	0	0	0	0	0	0	0	0
Real estate activities													56	1	1	56	1	0	55	1	1	55	1	0
1 Professional, scientific and technical activities													58	1	1	58	1	0	76	3	3	76	2	0
Administrative and support service													353	8	8	353	9	0	328	8	8	328	7	0
Public administration and defence, ompulsory social security													0	0	0	0	0	0	0	0	0	0	0	0
Education													14	0	0	14	0	0	2	0	0	2	0	0
Human health services and social work													27	1	1	27	1	0	27	1	1	27	1	0
Arts, entertainment and recreation													5	0	0	5	0	0	5	1	1	5	0	0
Other services													155	31	31	155	25	0	96	9	9	96	3	0
oans and advances													3.258	76	76	3.258	93	0	2 990	126	126	2 990	76	0

⁽¹⁾ The Items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the oppositive sign of what is reported according to the FINREP framework (template F 65.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EV) (10 608)(2014 - 115 on Sign-privary reporting.



Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

Ì		As of 30/09/2020		As of 31/12/2020
		Maintun articut de la comulated regathe changes in far value due to credit risk guarant et de construit but guarant de construit de con	Gross carrying amount	Mainten Accomplated impairment, accomplated negative changes in fair value due to credit risk grammatine that grandent grandent grandent
(min EUI)	Reductions St. shorts. Of admits and admits a	Purlameng Of which: Of which: opposes with Enshance opposes with Delainment Delain Delain Delain Delain	Pulsaring Of others. Of others Southern St. Southern	Number of Articles (Articles of Articles o
Learn and scherces subject to active IEA-complaint monitories of which thouseholds of which Collectation by auditorial immunide properly of which Stanfarous organization of which Stanfarous Disreptimes of which Stanfaro Mindows should Disreptime of which Stanfaro Mindows should Disreptime.				
	Getsu camying amount	A of 36(9) (200) Accordated imperment, accordated regards changes in fail ratio due to credit set paraticle fail all distances and all sets and all set	Gross carrying amount	As of \$1/12/2020 Maintenant Accumulated impairment, accumulated impaths whategas in fair value due to credit risk countries to control to the complete of the
(with EUE) Later and allowers with opiniol EEA complete modules of which included by working an employer of which included by working to removable property of which, final and findings about therepase. If which final and findings about therepase.	Performing Continues of Continu	Purfurning Of Which: Of which: opposes with fraterments opposes with	Pullaring Street, Stre	Accomplished inspersors, accomplished implicits integrate of or value due to coalt use. Value Val
	One carrier amount Reference to the partitioning	Accordance representation of the second contract of the second contr	Great company princes: Notice the second se	Aud 31/12/200 And middle required required sharpe in for value due to cold not expensed from a few or simple. The contract of
(min EUR)	Notices of the second of the s	Of which: Of which: Of electronic exposures with Ender	Polymeray Of Selection Of Selec	Numbers of American Control of American Contro
Beinly originated bians and advances subject to public quarieties schemes of which: Households of which: Collaberilised by residential immovable property				
of which: Non-financial corporations of which: Small and Medium-sized Enterprises				
of which: Collateralised by commercial immovable property				



Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02 IP Groux B.V.

ı								As of 31,	/03/2021															As of 30/	06/2021							
															Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross														Miximum amount of the guarantee that can be considered	Gross carrying amount
(refn EUR)		Performing	Of which: exposures will forbearance measures	Of which: the firstraments with significant increase in crease in initial recognition but not credit- impaired (Stage 2)	Non-perform	Of which: exposures will forbeirance measures	Of which: Unlikely to pay that are not past-due <- 90 days		Performing	Of which: exposures with forbeirunce measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		of which: exposures with forbarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guirantee received in the context of the COVID-19 crisis			Performing	Of which: exposures will forbearings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)	Non-perform	ing Of which: exposums with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in oredit risk since initial recognition but not credit- impaired (Stage 2)	Non-performi	ng Of which: soposans with forbarance measures	Of which: Unificity to pay that are not pait-due or pait-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Enflows to non- performing exposures
Loans and advances subject to active EBA-compliant moratoria	4	3	0	۰	0	0	0	0	0	0	۰	0	0	0	0	0	0	0	٥	0	0	0		0	0	0	۰	0	0	0	0	0
of which: Households	2	2	0		0	0	0	0	0	0	۰	0	0	0	0	0	0	0	0	0	0	0		٥		0		0	0	0	0	0
of which: Collateralised by residential immovable property		0	0	۰	0		0	0	0	0	۰	0			0	0	0	0	0		0	0		٥		0		0	0		0	
of which: Non-financial corporations	2	1	0		0		0	0	0	0		0		0	0	0	0	0	0		0	0		0		0	0	0	0	0	0	
of which: Small and Medium-sized Enterprises	0	0	0		0		0	0	0	0		0	0	0	0	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	
of which: Collaboratised by commercial immovable property	0	0	0	۰	0		0	0	0	0		0			0	0	0	0	٥		0	0		0		0	0	٥	0	0	0	

								As of 31,	(03/2021															As of 30	/06/2021							
								,							Maximum amount of the guarantee that can be considered	Gross carrying arrount															Maximum amount of the guarantee that can be considered	amount
		Performing			Non-perform	ing						Non-perform	ing					Performing			Non-performi							Non-perform	ing			
(min EUR)			Of which: exposures wi forbeirance measures	Of which: Instruments with significant increase in credit risk sinos initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance missiones	Of which: Instrumental with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbiarance missures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non- performing exposures			Of which: exposures with forbeasings missiones	Of which: Instruments with significant increase in credit raik since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures wit forbearance measures	Of which: instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due < = 90 days	Public guarantee received in the content of the COVID-19 crisis	non- performing
oans and advances with expired EBA-compliant monitoria	65	62	0		3	۰	1	1	1	0	۰	1		0	0	3	62	52	0		10	0	7	1	۰	0	۰	0	0		0	10
of which: Households	36	34	0	0	2		0	1	0	0	0	0	0	0	0	2	34	28	0	0	6	0	5	0		0		0	0		0	6
of which: Collateralised by residential immovable property	۰	0	0	۰	۰	۰	0	0		0	0	0		0	٥	0	0	۰	0		0	0	۰	۰	۰	۰		0	٥		0	
of which: Non-financial corporations	29	26	0	۰	1	۰	0	1		0	0	0		0	٥	1	28	24	0		4	0	3	۰	۰	۰		0	٥		0	4
	۰	0	0		0	۰	0	0	٥	0		0		0	0	0	0	۰	0		0	0	۰	٥		0	۰	0	0		0	
of which: Collaboralised by commercial immovable property		0	0		0			0	0	0		0		0		0	0		0		0	0		0		0		0	0		0	

								As of 31,	(03/2021															As of 30	/06/2021							
															Maximum amount of the guarantee that can be considered																Maximum amount of the guarantee that can be considered	Gross carryin amount
		Performing			Non-perform	sing			Performing			Non-perform	sing					Performing			Non-performi							Non-perform	ing			
(min EUR)			Of which: exposures wi forbeirance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days			Of which: exposures wit forbearance measures	Of which: Instruments with significant increase in could risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	context of the COVID-19	Inflows to non- performing exposures			Of which: exposures with forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures wit forbearance measures	Of which: in Instruments with significant increase in credit risk since intial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee necessed in the content of the COVID-19 crisis	
ewly originated loans and advances subject to public guarantee themes	0	0		۰	۰	۰	0	0	۰		۰	0	۰	٥	۰	0	0	۰	0	۰	0		۰	۰	۰	٥	۰	0	0	۰		۰
of which: Mouseholds	0	0			0			0	0			0				0	0	0			0			0				0				۰
of which: Collaboralised by residential immovable property					۰			0				0				۰	0	۰			0			0	۰			0				۰
of which: Non-financial corporations		0	0	0	0	0	0	0	0	۰	0	0		0	0	0	0		0	0	0	0		0		0		0	0	۰	۰	۰
of which: Small and Medium-sized Enterprises		0			۰			0	0			0				۰	0				0			0				0				۰
of which: Collaboralised by commercial immovable property	0	0			0				0			0					0							0				0				