

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



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	2,876	2,627	2,633	2,697	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	2,691	2,272	2,312	2,378	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	2,982	2,736	2,744	2,809	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	2,797	2,381	2,423	2,490	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	3,526	3,274	3,282	3,352	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	3,341	2,918	2,961	3,033	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	26,829	26,613	26,529	27,122	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	26,711	26,393	26,322	26,867	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	10.72%	9.87%	9.92%	9.94%	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	10.08%	8.61%	8.78%	8.85%	(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	11.11%	10.28%	10.34%	10.36%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	10.47%	9.02%	9.20%	9.27%	(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	13.14%	12.30%	12.37%	12.36%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	12.51%	11.06%	11.25%	11.29%	(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	47,127	46,562	46,988	48,158	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	6.33%	5.88%	5.84%	5.83%	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	2,982	2,736	2,744	2,809	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	2,784	2,354	2,398	2,465	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	47,127	46,562	46,988	48,158	C 47.00 (r300,c010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	47,104	46,539	46,944	48,168	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.3%	5.9%	5.8%	5.8%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.9%	5.1%	5.1%	5.1%	[A.2]/[B.2]	



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							COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	As of 30/09/2020 3,526	As of 31/12/2020 3,274	As of 31/03/2021 3,282	As of 30/06/2021 3,352	C 01.00 (*010.c010)	REGULATION Articles 4(118) and 72 of CRR
		OWN FUNDS 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	2,876	2,627	2,633	2,697	C 01.00 (r020,c010)	
	A.1.1	instruments)	1,005	1,008	1,008	1,008	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	-609	-968	30	29	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	-53	-47	-106	-122	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	2,668	2,614	1,732	1,791	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	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	519	536	547	551	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-12	-11	-11	-11	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwil)	-48	-57	-57	-62	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	-1	-1	-1	-1	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	-61	-59	-59	-9	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-514	-543	-543	-574	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	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CBR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (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 (k) (i) and 89 to 91 of DRP, Articles 36(1) point (k) (ii), 243(1) point (ii), 244(1) point (ii) and 256 of DRP, Articles 36(1) point (k) (iii) and 379(1) of DRP, Articles 36(1) point (k) (iv) and 155(6) of DRP, Articles 36(1) point (k) (iv) and 155(6) of DRP.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	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	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	-149	-113	-138	-133	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	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	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (rS10,c010)	Article 46 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				-46	C 01.00 (r513,c010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.188	(-) Minimum value commitment shortfalls				0	C 01.00 (r514,c010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseesble tax charges				0	C 01.00 (rS15,c010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	-46	-46	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-68	-68	-68	-68	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments	198	383	345	344	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	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	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	198	383	345	344	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)	105	109	111	112	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	105	109	111	112	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C01.00 (+990,c010) + C 01.00 (+700,c010) + C01.00 (+710,c010) + C 01.00 (+740,c010) + C01.00 (+744,c010) + C 01.00 (+748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r790,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	2,982	2,736	2,744	2,809	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	544	538	538	543	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	437	427	427	430	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2		107	110	111	113	C 01.00 (*910,c010) + C 01.00 (*920,c010) + C 01.00 (*930,c010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
	В	TOTAL RISK EXPOSURE AMOUNT	26,829	26,613	26,529	27,122	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
OWN FUNDS REQUIREMENTS	8.1	TOTAL RISK EXPOSURE AMOUNT Of which: Transtional adjustments included	26,829	26,613 288	26,529	316	C 02.00 (r010,c010) C 05.01 (r010:c040)	resona AQ3), X3, 30 800 30 01 LISK
	6.1 C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	10.72%	9.87%	9,92%	9,94%		
CAPITAL RATIOS (%)			11.11%	9.87%	9.92%	9.94%	CA3 (1) CA3 (3)	
Transitional period	C.2 C.3	TIER 1 CAPITAL RATIO (transitional period)	13.14%	10.28%	10.34%	10.36%		
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	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,678	2,245	2,287	2,353	A.4.3.0).0)1	-
Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	10.04%	8.53%	8.71%	8.78%	[0.1]/[8-8.1]	
		Adjustments to CET1 due to IFRS 9 transitional arrangements	185	356	321	319	C 05.01 (+440,c010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	118	220	207	255	C 05.01 (r440,c040)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indimments that are not eligible from a regulatory point of view at the reporting date are not balen into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP" college note that this mintel load to differences to fully loaded CET1 capital ratio sublished by the carticostation banks e.e. in their Pillar's disclosure



Overview of Risk exposure amounts

					1
		RW	/As		
(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) ¹	22,497	22,843	22,732	23,047	C 02.00 (r040, c010) -[C 07.00 (r050, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s
Of which the standardised approach	4,828	4,670	4,470	4,745	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	10,440	11,218	11,512	11,553	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	2,056	2,006	1,927	2,098	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	1,882	1,733	1,662	1,616	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	286	301	289	364	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	241	235	234	247	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	1	1	1	1	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	1,669	1,279	1,335	1,507	C 02.00 (R520, c010)
Of which the standardised approach	1,669	1,279	1,335	1,507	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	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	0	0	C 02.00 (R680, c010)
Operational risk	1,479	1,592	1,592	1,592	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	1,479	1,592	1,592	1,592	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	657	363	347	364	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	26,829	26,613	26,529	27,122	

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.



2021 EU-wide Transparency Exercise P&L LSF Nani Investments S.à r.l.

(min EUR)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
Interest income	546	743	186	370
Of which debt securities income	103	137	33	67
Of which loans and advances income	415	557	133	263
Interest expenses	145	189	41	81
(Of which deposits expenses)	70	88	15	30
(Of which debt securities issued expenses)	55	74	17	33
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	9	15	0	5
Net Fee and commission income	199	275	64	137
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	84	88	14	13
Gains or (-) losses on financial assets and liabilities held for trading, net	-73	-92	35	19
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-379	-472	-13	18
Gains or (-) losses from hedge accounting, net	-7	-12	7	8
Exchange differences [gain or (-) loss], net	-12	-2	-5	13
Net other operating income /(expenses)	-14	-18	-22	-19
TOTAL OPERATING INCOME, NET	207	338	227	484
(Administrative expenses)	294	400	95	189
(Cash contributions to resolution funds and deposit guarantee schemes)	35	35	0	41
(Depreciation)	27	37	9	18
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	6	191	-14	-32
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-9	22	-1	-19
(Other provisions)	15	169	-12	-14
Of which pending legal issues and tax litigation ¹	0	-7	0	0
Of which restructuring ¹	0	73	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)	655	757	56	100
(Financial assets at fair value through other comprehensive income)	-1	-2	0	0
(Financial assets at amortised cost)	656	758	56	101
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	119	223	10	11
(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	10	0	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	-929	-1,296	71	158
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	-851	-1,297	67	137
Profit or (-) loss after tax from discontinued operations	0	-33	1	-1
PROFIT OR (-) LOSS FOR THE YEAR	-851	-1,330	69	135
Of which attributable to owners of the parent **Unformation available only as of end of the year	-639	-999	51	100

Or 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 30/09/20	20			As of 31	/12/2020			As of 31	03/2021			As of 30	06/2021		
		Fi	air value hierar	chy		Fi	ir value hieran	chy		Fa	ir value hierar	chy		Fair value hierarchy		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	2,748				2,693				3,355				4,897				IAS 1.54 (i)
Financial assets held for trading	600	123	395	82	655	267	388	0	489	163	327	0	372	78	294	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	2,063	230	0	1,834	1,962	215	45	1,702	1,948	213	45	1,690	1,909	254	39	1,616	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	7,961	7,901	25	35	7,908	7,854	10	43	7,639	7,585	11	43	7,717	7,664	11	43	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	26,361				25,891				25,968				25,953				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	9	0	9	0	13	0	13	0	18	0	18	0	15	0	15	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	72				64				43				40				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	5,669				5,535				5,714				5,305				
TOTAL ASSETS	45,483				44,720				45,174				46,207				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	/12/2020					As of 31	/03/2021					As of 30/	06/2021			
		Gross carry	ing amount		Accı	mulated impair	ment	Gro	ss carrying amo	ount	Accu	mulated impair	ment	Gro	ss carrying am	ount	Acci	ımulated impair	ment	Gros	carrying amo	unt ⁽²⁾	Accum	ulated impairm	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 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	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	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	7,861	0	34	-5	0	0	7,824	0	23	-4	0	0	7,554	0	23	-4	0	0	7,635	0	23	-3	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	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	1,918	361	120	-3	-66	-108	2,001	311	120	-4	-88	-110	2,251	315	120	-5	-87	-110	2,156	343	117	-5	-103	-108	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	19,849	3,623	2,823	-37	-286	-1,832	18,982	4,031	2,513	-63	-310	-1,492	18,803	4,155	2,294	-64	-330	-1,375	18,910	4,165	2,224	-69	-337	-1,341	Annex V.Part 1.32, 44(a)

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

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



Breakdown of liabilities

LSF Nani Investments S.à r.l.

(mln EUR)

		Carrying	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	578	555	451	419	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	89	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	38,670	38,166	38,837	39,565	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	79	73	60	52	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	280	447	418	377	IAS 37.10; IAS 1.54(I)
Tax liabilities	10	9	10	11	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	446	327	332	426	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	1,984	2,001	1,866	2,125	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	42,136	41,577	41,974	42,974	IAS 1.9(b);IG 6
TOTAL EQUITY	3,347	3,143	3,199	3,234	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	45,483	44,720	45,174	46,207	IAS 1.IG6

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



Breakdown of liabilities

LSF Nani Investments S.à r.l.

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilit	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		657	627	512	471	IFRS 9.BA.7(a); CRR Annex II
Chart resilions	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	7,004	7,033	7,147	7,151	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	7,004	7,033	7,147	7,151	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	946	808	824	900	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	847	722	701	774	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	3,098	3,070	3,360	3,368	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	1,347	1,328	1,357	1,330	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	2,618	2,133	2,105	2,185	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	1,098	940	988	1,162	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	9,015	8,958	9,045	9,419	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	5,734	5,710	5,718	6,033	ECB/2013/33 Annex 2.Part 2.9.1
	Households	14,498	14,781	14,902	15,065	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	4,556	4,797	4,859	5,118	Annex V.Part 1.42(f), 44(c)
Debt securities issued		1,156	1,018	1,020	1,036	Annex V.Part 1.37, Part 2.98
Of which: Subo	rdinated Debt securities issued	407	415	424	432	Annex V.Part 1.37
Other financial liabilities		424	366	434	441	Annex V.Part 1.38-41
OTAL FINANCIAL LIABILITIES		39,416	38,794	39,349	40,035	



2021 EU-wide Transparency Exercise Market Risk LSF Nani Investments S.à r.l.

								LSI	varii irivesu	Henris S.a I.												
	SA						IM									IM						
			VaR (Memoral	ndum item)	STRESSED VaR (Memorandum item)	AND MI	ENTAL DEFAULT GRATION RISK FAL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	TAL CHARGE		VaR (Memora	andum item)	STRESSED VaR (/	Memorandum item)	INCREI DEFAU MIGRAT CAPITAL	LT AND ION RISK	ALL PRICE	RISKS CAPITA FOR CTP		
(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	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		FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	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	1.402	1.208	0	0	0	0							0	0	0	0						
Of which: General risk	1,402	1,208	0	0	0	0							0	0	0	0						
Of which: Specific risk Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	1	1	0	0	ő	0							l ő	0	0	0						
Of which: Specific risk	1	1	ō	ō	ō	Ö							0	ō	ō	ō						
Foreign exchange risk	261	64	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	1,669	1,279	0	0	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				As of 31	/03/2021									As of 30/0	6/2021					
Traded Debt Instruments	1,223	1,325	0	0	0	0							0	0	0	0						
Of which: General risk	1,223	1,325	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	.0	.0	0	0	0	0							0	0	0	0						
Foreign exchange risk Commodities risk	111	183	0	0	0	0							l °	0	0	0						
Total	1.335	1.507	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	1,000	1,507				•																

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.



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach LSF Nani Investments S.à r.l.

					Standardise	d Approach							
		As of 30/09/2020 As of 31/12/2020											
		Original Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions Original Exposure* Exposure Value* Risk exposure amount V											
	(min EUR, %)												
	Central governments or central banks	10,054 16	10,492	217		10,132	10,544	228					
	Regional governments or local authorities Public sector entities	16	16	3		72	14	3 59					
	Public sector entities Multilateral Development Banks	63 158	48 420	48		161	59 414	59					
	International Organisations			i o		0	121	0					
	Institutions	182	146	38		172	140	43					
	Cornorates	5,207	3,198	2,980		5,121	3,049	2,943					
	of which: SME	2,035	1,518	1,296		1,832	1,301	1,146					
	Retail	1,472	438	299		1,421	428	292					
Consolidated data	of which: SME	341	168	96		304	163	93					
Corisonuateu uata	Secured by mortgages on immovable property	1,597	1,562	697		1,561	1,496	661					
	of which: SME	798	784	361		784	748	340					
	Exposures in default	935	302	317	533	785	257	279	445				
	Items associated with particularly high risk	264	175	263		236	140	210					
	Covered bonds	9	0	0		0	0	0					
	Claims on institutions and comparates with a ST credit assessment			22			20	90					
ı	Collective investments undertakinas (CIU) Equity	38	42	55		54	39	50					
ı	Other exposures	0	0	1		0	0	0					
l	Standardised Total ²	20.008	16.841	4.917	694	19,730	16.581	4.766	662				
		(1) Original exposure, unlike Ex							l				

					Standardise	d Approach			
				09/2020	Standardisc	a Approach		/12/2020	
			AS OF 3U)	09/2020			AS 07 31,	12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)	6.284	6.722	147		6.361	6,775	138	
	Central governments or central banks Regional governments or local authorities	6,284	6,722	147		6,361	6,7/5	1.88	
	Regional governments or local authorities Public sector entities	61	40			77	24	50	
	Multilateral Development Banks	0.	261			'n	253	0	
	International Organisations	ō	0	0		ō	0	0	
	Institutions	61	26	26		61	31	30	
	Corporates	2,220	1,295	1,214		2,008	1,065	982	
	of which: SME	718	391	310		738	399	317	
	Retail	1,262	360	247		1,251	358	245	
PORTUGAL	of which: SME	225 1.124	130 1.101	74 499		225 1.122	129 1.075	74 484	
	Secured by mortoages on immovable property of which: SME	1,124	1,101	499		1,122	1,075	484 279	
	or which: SME Exposures in default	632	187	191		490	143	150	30
	Items associated with particularly high risk	95	54	81		81	41	61	30
	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)	58	42	55		54	39	50	
	Equity	0	0	0		0	0	0	
	Other exposures	0		0		0		0	
	Standardised Total ²				527				448

**Obtaind ensource, unlike Ensource value, is removed infere tables into account any what due his cost convenient feature or sold that influsion includes in the count of the cost convenient feature or sold that influsion includes in the count of the cost convenient feature or sold that influsion includes in the contract of the cost convenient or convenient feature or sold that influsion influs

					Standardise	d Approach					
			As of 30,	/09/2020			As of 31	12/2020			
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
SPAIN	Central occumentation or central subside Residual occumentation of local antifordities Public soctor certifica Public soctor certifica Residual occumentation Residual central ce	2,093 0 0 0 0 0 0 7 2,446 887 112 72 441 163 200 100 0 0 0	2,002 0 0 0 7 1,414 712 34 422 129 90 0 115	0 0 0 0 2 1,322 614 41 19 187 63 98 27 172 0 0 0	75	2,099 0 0 0 0 7 2,478 808 110 73 466 1158 2112 1150 0 0 0	2,058 0 0 0 0 6 1,410 643 31 390 151 93 94 0 0 0	0 0 0 0 2 1,356 571 37 17 165 60 106 107 0 0 0	SO		
ĺ	Standardised Total ²				95				135		

					Standardise	d Approach			
			As of 30,	/09/2020			As of 31,	/12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %). Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates of which: SME Retail	25 23	24 23	20 19		25 13	24 12	24 12	
GERMANY	of which: SME Secured by mortgages on immovable property	0	0	0		0 2	0	0	
Ī	of which: SME Exposures in default	2 0	2	1 0	0	2 0	2	1 0	0
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Ī	Calients on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Other exposures Standardiced Total ²	ō	ō	ō	0	ō	ō	ō	1

		(7) Total value adjustments and crovisions per country of counterwards excludes these for securistisation executes, additional valuation adjustments (ANAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.								
					Standardise	d Approach				
			As of 30,	/09/2020			As of 31	/12/2020		
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions 2	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
FRANCE	Control overmentate or centrol basis is Activated oververmental or local an architectural production of the control of the control of the control statistics of the control of the cont	122 0 0 0 0 93 59 7 7 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	122 0 0 0 0 0 0 0 8 9 5 5 1 1 0 2 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	123 0 0 0 0 0 0 109 11 7 7 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	122	0 0 0 0 0 0 0 102 8 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	
	Other exposures Standardised Total ²	°	0	٥	3				3	



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach

			As of 30/		Standardise	d Approach							
			As of 30/	Standardised Approach									
		As of 30/09/2020 As of 31/12/2020											
	(min FIR %)	Original Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions* Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* 200 Exposure Value* Risk exposure amount Value adjustments and Original Exposure* 200 Exposure Value* Risk exposure amount Value adjustments and Original Exposure* 200 Exposure Value* Risk exposure amount Value adjustments and Original Exposure* 200 Exposure Value* 200 Exposure											
Redoual Pulle se se la Pulle se se la Pulle se se la Pulle se se la Pulle se l	of covernments or central basis. In overnments or class authorities sector cettiles sector ce	257 0 13 13 1 1 1 1 0 0 0 0 0	257 0 13 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 1 1 0 0 0 1 0 0 0 0 0 0 0 0 0		174 0 0 13 0 0 0 1 1 0 2 1 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	174 0 0 13 0 0 1 1 0 0 1 0 0 0 0 0 0 0 0 0	0 0 0 0 0 1 1 0 0 0 0 0 0 0	0				

					Standardise	d Approach			
			As of 30,	/09/2020			As of 31,	/12/2020	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
IRELAND	Control coverments or control basics A Socional coverments or rockel architectures designed and control or rockel architectures substitutes between the control or control o	233 0 0 0 0 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0	233 0 0 0 0 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	238 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	238 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	o
	Standardised Total ²								

**Control encourse, unlike Encourse value, is recorded before tablor into account any effect due to contit convenient follower control nike indication before before tablor in the account any effect due to contit convenient nike and encounter beforebens (i.e., as added, for effects).

**Total value advantages and control of control records or control of control records or control of the encounter of the advantages or control of any effective or control and advantages.

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**Total value advantages and control and advantages or control and advantages.

**Total value advantages and control value advantages and control value and c

					Standardise	d Approach			
			As of 30,	/09/2020			As of 31,	/12/2020	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Control recomments or control basis. And Control coverements or vola authorities Publication of control control control Control control control Control control control Control control Control control Control control Cont	0 0 0 75 26 44 38 3 0 0 0 0	0 0 0 0 75 24 24 1 1 0 3 0 0 0 0	0 0 0 0 2 20 20 1 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 64 80 6 6 7 3 3 0 0 0 0	0 0 0 6 73 0 1 0 3 3 0 0 0 0	0 0 0 0 3 73 0 0 0 1 0 0 0	o

2

10 Original exposure, unitie Exposure value, is recorded before taking into account any effect due to credit convenient factors or credit risk mitigation techniques (s.c., substitution effects).

10 Total value adjustments and crevisions or country of counterparty excludes those for excuritification exposures, additional valuation adjustments (AWA) and other own funds reductions valued to the

		"I did value adsignment and revisions are country or constructor excusions these for securedation excounts, additional adsignments and other own turner resuctions resided to the exposure, but further beginning many adaptiveness.										
					Standardise	d Approach						
			As of 30/	09/2020			As of 31	12/2020				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR. %) Central governments or central banks	225	225			229	229					
	Regional governments or central banks	223	223			229	229	0				
	Public sector entities	ő	ŏ	ŏ		ŏ	ŏ	ő				
	Multilateral Development Banks	145	145	0		148	148	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	0	0	0		1	1	0				
	Corporates	128	123	115		152	139	160				
	of which: SME	114	108	101		36	30	30				
	Retail of which: SME	1	0	0		1	0	0				
LUXEMBOURG	or which: SME Secured by mortgages on immovable property											
	of which: SME		1				1	0				
	Exposures in default	ō	ō	ō	0	ō	ō	ō	0			
	Items associated with particularly high risk	6	6	9		5	5	7				
	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					0		0				
	Standardised Total ²	Marrie							2			

(iii) Cholead exposure, unlike Exposure value, is recorded before balance into account any effort due to condit conversion factors or condit risk mitization techniques (e.g., substitution efforts).

(iii) Total value actualments and provisions per country of countermark excludes those for securistication exposures, additional valuation adjustments (AVAII) and other own funds reductions related to the

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30)	09/2020			As of 31	/12/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR. %) Central governments or central banks	0	0	0		0					
	Regional governments or local authorities	0	0	ō		ō	ō	0			
	Public sector entitles	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	9	0			
	Corporates		0	0							
	of which: SME Rotail	0	0	0		0					
	of which: SME	,	2	2		á	2				
ANGOLA	Secured by mortgages on immovable property	2	2	ı ,		2					
	of which: SME	n n	n	i i		ô	î	i i			
	Exposures in default	30	11	11	19	29	7	7	2.		
	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			
	Eaulty	0	0	0		0	0	0			
	Other exposures	0	0		19	0					
	Standardised Total ²				19						

		** TOOL voids absoluteling for the olders but "collects but collects b									
					Standardise	d Approach					
			As of 30,	09/2020			As of 31	/12/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %)	114	114			115	115				
	Central governments or central banks Regional governments or local authorities	114	114	0		115	115				
	Public sector entities	0	o o	ő		0	o o	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0		0 02		0	0	0			
	Corporates of which: SME	92	91	82		91	8/	91			
	or which: SME Retail	1	00	,,,		1	00	30			
	of which: SME	i	ō	ō		ō	ō	i i			
NETHERLANDS	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0		0							
	Covered bonds Claims on institutions and corporates with a ST credit assessment							1			
	Collective investments undertakings (CIU)	ő	ŏ	ŏ		ő	i i	o o			
	Equity	i o				0					
	Other exposures	0		0		0					
	Standardised Total ²				1				2		



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach LSF Nani Investments S.à r.i.

					Standardise	ed 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	10.929	11,347	269		12,237	12.631	270	
	Regional governments or local authorities	20,323	19	4		17,137	16	3	
	Public sector entities	67	52	52		77	59	59	
	Multilateral Development Banks	141	385	0		140	376	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	274	241	63		120	90	42	
	Corporates	4,855	2,811			4,859	2,905	2,852	
	of which: SME	1,640	1,127	969		1,662	1,144	978	
	Retail	1,449	435	297		1,443	438	297	
Consolidated data	of which: SME	318	165			317	177	101	
	Secured by mortgages on immovable property of which: SMF	1,546 775	1,487 742	669 341		1,541 781	1,482 748	659 339	
	or which: SME Exposures in default	7/3	233		405	757	221	244	40
	Items associated with particularly high risk	183	98	146	40.5	197	114	171	
	Covered hands	0	0	0		.,,		l "6	
	Claims on institutions and comorates with a ST credit assessment	0	0	0		ō	0	0	
	Collective investments undertakings (CIU)	53	38	49		75	61	280	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²	20,230	17,144	4,558	620	21,456	18,393	4,876	70

					Standardisc	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 ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %) Central governments or central banks	7,281	7.703	170		8,604	9.002	172			
	Regional governments or central banks Regional governments or local authorities	7,201	7,703	170		0,004	9,002	1/2			
	Public sector entities	67	52	52		77	59	50			
	Multilateral Development Banks	0	244	0			236	0			
	International Organisations	ō	0	ō		ō	0	ō			
	Institutions	61	29	28		61	31	31			
	Corporates	1,898	913	882		1,873	943	904			
	of which: SME	676	339	269		701	394	316			
	Retail	1,256	351	240		1,290	374	255			
PORTUGAL	of which: SME	230	131	75		252	146	83			
TORTOGAL	Secured by mortgages on immovable property	1,125	1,081	493		1,123	1,079	491			
	of which: SME	620	593 105	283		606 468	578 100	275			
	Exposures in default	406	105	111	257	468	100	106	320		
	Items associated with particularly high risk Covered bonds	/4	38	5/		/1	36	54			
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0			0	0			
	Collective investments undertakings (CIU)	53	38	49		62	48	172			
	Equity	0	0	0		44	30	40			
	Other exposures	o o	ŏ	ő			0	0			
	Standardised Total ²				399				473		
	a standardised fotal	(A) Original supposes surfler E									

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 31/	03/2021			As of 30,	06/2021	
		Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks	2.137	2,133			2.093	2.089		
i e	Regional governments or local authorities	2,137	2,133	0		2,093	2,009	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	ō	ō	ō		ō	ō	ō	
	Institutions	4	4	1		6	5	1	
	Corporates	2,324	1,337	1,272		2,236	1,281	1,221	
	of which: SME	832	673	589		866	673	596	
	Retail	101	54	35		95	52	34	
SPAIN	of which: SME	67	31	18		62	29	17	
SPAIN	Secured by mortgages on immovable property	390	376	164		387	375	157	
	of which: SME	150	145	57		170	166	63	
	Exposures in default	225	107	120	87	205	101	116	
	Items associated with particularly high risk	104	55	82		126	78	117	
	Covered bonds	9	0	U		9	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	U			0	0		
	Collective investments undertakings (CIU) Equity	0		0				0	
	Other exposures	0	0	0				0	
	Other exposures Standardised Total ²	0	U		139	0	0	0	142
L	Standardised Total				139				142

(1) Output appears, cells Econom value, in reported before taking into account any effect due to execut control or cells of cells or cell control or cells of cells or cells o

						d Approach			
			As of 31	03/2021			As of 30,	06/2021	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Recions Public s Multilat Interna Institut Corporat GERMANY GERMANY Secured of with Items a Collection Colle	all concentrations for control banks of a concentration of an authorities of a concentration of an authorities of the concentration of authorities of the concentration of consistentions and concentrations of co	0 0 0 0 0 0 0 1 1 1 2 2 2 2 2 0 0 0 0 0	0 0 0 0 127 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 7 24 0 1 0 0 0 0 0 0 0	0 0 0 7 7 2 2 2 2 0 0 0 0 0 0 0 0 0 0 0	0 0 0 24 0 0 0 1 1 1 1 0 0	

		(2) Total value adjustments an exposures, but includes gene		unterparty excludes those for s	ecuristisation exposures, additio	nal valuation adjustments (AVA	s) and other own funds reduc	tions related to the	
					Standardise	d Approach			
			As of 31	/03/2021			As of 30	/06/2021	
	(min EUR, %))	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Central severaments or central sakes facilizad severaments or shoul arthritiss process of the control of the	100 0 0 0 0 0 0 134 1 7 7 2 2 0 0 0 0	109 0 0 0 0 0 0 127 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 134 0 0 0 0 0	0	988 0 0 0 0 0 0 0 0 173 35 7 7 0 2 2 0 0 0 0 0	98 0 0 0 0 0 0 155 34 1 1 1 0 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 1888 299 1 1 1 0 0 0 0 0	
	Other exposures Standardised Total ²	0	0	0	4	0	0	0	

(I) Organi operate, utilité Epparer vales, in reporte la des tales pins accourt any effect due to cent connection fictors or contit ces infigures behinques (yi.g. substitute effects).
(2) Tale vius applicaments and provisors per convey of contraparty exclusio from the scentificion exposures, additional substitutes applicaments (pilita) and there can find in substitute to the operations. See that contraparty exclusion from the scentificial contraparty exclusion to the contrapa



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2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach LSF Nani Investments S.à r.i.

	Lai Naii Ilivestilelis a.a i.i.								
					Standardisc	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 ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %) Central governments or central banks Regional governments or local authorities	83 0	83 0	0		143 0	143 0	0	
	Public sector entities Muttilateral Development Banks International Organisations	0 13 0	13 0	0		0 14 0	0 13 0	0	
Ĭ	Institutions Corporates of which: SME	0 1 1	0 1 1	0 1 1		1 2 2	1 1 1	0 1 1	
UNITED STATES	Retail of which: SME Secured by mortgages on immovable property	2 1 2	0 0 2	0 0		2 0 2	0 0 2	0 0 1	
	of which: SME Exposures in default Items associated with particularly high risk	0	0	0	0	0	0	0	C
1	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Eoulty Other exposures Standardised Total ²	0	0	0	0	0	0	0	0
		(1) Original exposure, unlike Ex			ect due to credit conversion fact				

					Standardis	d Approach			
			As of 31,	03/2021			As of 30	06/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
IRELAND	Central oversements or central tables Residual oversements or local authorities Residual oversements or local authorities Residual oversements or local authorities Residual oversements oversements Residual oversemen	201 0 0 0 0 0 0 0 1 1 1 0 0 0	201 0 0 0 0 0 0 0 1 1 1 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	173 0 0 0 0 0 0 0 0 1 1 0 0 0 0 0 0 0 0 0	173 0 0 0 0 0 0 0 1 1 1 0 0 0	0 0 0 0 0 0 0 1 1 0 0 0	٥
	Standardised Total ²				0				0

•	exposures, but includes gene			Standardise	d Annroach			
i				Standardisc	а аррговен			
		As of 31/	03/2021			As of 30	06/2021	
(mh B.R. %)	Original Exposure ^s	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
Contral operations or central inherits Residual operations of local admitted in Proceedings of the Contral operation of the Procedings of the Contral operation of the Procedings of the Contral operation of the Contral operation of the Contral operation of the Contral operation of the Contral operation of the Contral operation of the Contral operation of the Contral operation of the Contral operation of the Contral operation of the Contral operation operation of the Contral operation operation operation of Contral operation operation operation operation of Contral operation	0 0 0 169 78 38 3 3 3 0 0 0 0	0 0 0 199 199 17 72 72 73 17 3 3 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 25 72 72 73 13 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 2 99 1 7 7 2 0 3 0 0 0 0 2 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 9 9 1 1 2 2 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 1 1 1 1 3 0 0 0 0 0 0 0 0	

	exposures, but includes gene	al credit risk adjustments.						
				Standardise	d Approach			
		As of 31/	03/2021			As of 30/	06/2021	
	Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(min EUR. %) or central banks or local authorities	205	205	0		201	201 0	0	
ent Banks ations	127 0	127 0	0		126 0	126 0	0	
	151 0	138 0	160 0		162 1	150 1	171 1	
on immovable property	0 1 0	0 1 0	0		0 1 0	0 1 0	0	
particularly high risk	0 5 0	0 5 0	0 7 0	0	0	0	0	
and corporates with a ST credit assessment undertakings (CIU)	0	0 0	0		0 13 0	0 13 0	0	
	0	0	0	2				2

				d provisions per country of co		ecuristisation exposures, additio				
						Standardise	d Approach			
				As of 31	/03/2021			As of 30	/06/2021	
		Gradu PERE Majo	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
А	NGOLA	Control recommends or control beautiful and	0 0 0 0 0 0 0 0 0 2 2 0 0 0 0 0 0 0 0 0	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	000000000000000000000000000000000000000	23	0 0 0 0 0 0 0 0 2 2 2 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	23
1		Standardined Total ²				23				23

23]
(7) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convencion factors or credit rais, miligation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty exclusies those for securitisation exposures, substitution valuation adjustments (AMA) and other own funds inductions related to the

		exposures, but includes gene		,,			,		
					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 ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %) Central governments or central banks	113	113			112	117		
	Regional governments or central banks Regional governments or local authorities	113	113			112	112	0	
	Public sector entities	o o	o o	l o		ŏ	ŏ	ŏ	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	90	85	96		114	109	130	
	of which: SME Retail	14	13	11		14	14	12	
	of which: SME	1	0					0	
NETHERLANDS	Secured by mortgages on immovable property	0	0			ů	0	0	
	of which: SME	ō	ō	i o		ō	ō	ō	
	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	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 Standardised Total ²	0	0		4	0		0	-
	Standardised Total*								

Credit Risk - IRB Approach

		LSF Nani Investments S.à r.l.												
								IRB Ap	proach					
					As of	30/09/2020					As of	31/12/2020		
			Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustment
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		ks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		4,551	417	4,332	837	0	340	4,549	352	4,462	889	0	252
	Corporates	Corporates - Of Which: Specialised Lending	17,945 2.657	1,930 514	13,104 2,644	9,799 1.976	0	1,334 288	17,613 2.697	1,756 499	12,749 2.685	10,535 2.072	0	1,230 277
		Corporates - Of Which: SME	6,919	629	4.263	2,472		337	6,563	720	3,871	2,072	0	349
	Retail	corporate of Wildi. See	12,109	322	11.446	2.056	95	138	12.054	742	11.380	2,006	72	151
		Retail - Secured on real estate property	9,760	190	9.757	1,371	59	37	9,712	143	9,710	1.313	43	64
Consultation of date		Retail - Secured on real estate property - Of Which: SME	368	19	366	77	3	7	361	15	359	74	3	9
Consolidated data		Retail - Secured on real estate property - Of Which: non-St	9,392	170	9,392	1,294	56	30	9,351	129	9,351	1,239	41	55
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	2,350	132	1,689	685	35	101	2,342	99	1,669	693	29	88
		Retail - Other Retail - Of Which: SME	1,349	80	838	243	20	44	1,349	69	828	234 459	16	45
		Retail - Other Retail - Of Which: non-SME	1,001	52 81	851 293	442 434	15	56	993	30 79	841 273	459 402	13	43
	Equity	edit-obligation assets	350	81	293	434 3.291			330	79	273	402 3.216	-	
	TRR Total ²	eure-congacion assets				16.417						17.048		-

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e) IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.

							IRB Ap	oproach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Original Exposure Exposure Risk exposure amount Value adjustments and and							Exposure Value ¹	Risk exposun	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	• • • • • • • • • • • • • • • • • • • •		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,455	1	1,388	567	0	2	1,400	1	1,458	586	0	2
	Corporates	16,201	1,795	11,458	8,972	0	1,108	15,794	1,654	11,030	9,666	0	1,138
	Corporates - Of Which: Specialised Lending	2,484	421	2,472	1,926	0	215	2,482	397	2,469	1,979	0	231
	Corporates - Of Which: SME	6,684	627	4,062	2,324	0	326	6,465	719	3,802	2,229	0	346
	Retail	11,074	304	10,435	1,893	89	111	11,004	229	10,355	1,843	68	145
	Retail - Secured on real estate property	8,797	177	8,795	1,231	56	34	8,739	133	8,737	1,176	41	60
PORTUGAL	Retail - Secured on real estate property - Of Which: SME		19	366	77	3	7	360	15	359	74	3	9
TOTTTOGTE	Retail - Secured on real estate property - Of Which: non-		157	8,429	1,154	53	27	8,379	118	8,379	1,102	38	51
	Retail - Qualifying Revolving	0	178	0	0	0	0 77	2,265	96	0	0	27	0
	Retail - Other Retail	2,277		1,640	662	33				1,617	668		85
	Retail - Other Retail - Of Which: SME	1,347	78 50	836 805	242 420	20	42 35	1,347	67 29	826 791	233 435	15	44
	Retail - Other Retail - Of Which; non-SME	930 187	78	130	420 115	19	35 57	919 187	29 79	130	435 121	13	41 57
	Equity Other non-credit-obligation assets	18/	/8	130	115	0	5/	187	79	130	121	0	5/
	IRB Total												

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

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	42	0	38	34	0	0	40	0	38	34	0	0
	Corporates Corporates - Of Which: Specialised Lending	112 12	0	70 12	57 13	0	0	167 55	0	113 55	81 31	0	2
	Corporates - Of Which: SME	13	0	12	13	0	,	12	0	8	31		1
	Retail	19	0	19	2	0	n	20		19	2		
	Retail - Secured on real estate property	18	0	18	5	0	0	18	0	18	5	0	0
CDATA	Retail - Secured on real estate property - Of Which: S		ō	0	0	ō	ō	0	ō	0	ō	ō	0
SPAIN	Retail - Secured on real estate property - Of Which: r	on-St 18	0	18	2	0	0	18	0	18	2	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	1	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Equity Other non credit-oblication assets	5	0	5	- 11		0	- 6		- 6	12		0
	IRB Total	_					1						
	TKB TOGI												

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

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount .	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposun	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,289	0	1,285	115	0	0	1,295	0	1,290	113	0	0
	Corporates	32	0	31	16	0	0	65	0	64	40	0	0
	Corporates - Of Which: Specialised Lending		0	0	0	0	0	28	0	28	23		0
	Corporates - Of Which: SME Retail	24	0	23	0		0	25		24	1		0
	Retail - Secured on real estate property	23	0	23	3		0	23		23	*		0
	Retail - Secured on real estate property - Of Which: SM		0	23	3		0	23		23	3		0
GERMANY	Retail - Secured on real estate property - Of Which: no		0	23	2		0	23		23	2		0
	Retail - Qualifying Revolving	- i	0	0	ñ	0	0	0	0	0	0	0	0
	Retail - Other Retail	i	0	i	0	0	i i		0	i	0	0	0
	Retail - Other Retail - Of Which: SME		n	0	n n	0	i i	0	0	0	n	0	0
	Retail - Other Retail - Of Which: non-SME	1	ō	i	0	i o	ō	2	i o	ī	o o	1 0	ō
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

| As of 30/99/2020 | As of 31/12/2020 | As of 31/12

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

2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original Exposure Exp									Value adjustment		
	(min EUR, %)	Unignal Exposure Exposure Value* Of which: Orthorities of challed Of which provisions of challed										and provisions	
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	39	0	28	10	0	0	23	0	6	7	0	0
	Corporates	454	2	447	164	0	1	469	0	462	178	0	0
	Corporates - Of Which: Specialised Lending	1	0	1	2	0	0	1	0	1	2	0	0
	Corporates - Of Which: SME	73	2	73	24	0	1	0	0	0	0	0	0
	Retail	34	1	34	4	1	0	35	1	35	4	1	0
	Retail - Secured on real estate property	32	0	32	3	0	0	33	0	33	3	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-St	32	0	32	3	0	0	33	0	33	3	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	2	1	2	1	1	0	2	1	2	1	1	0
	Retail - Other Retail - Of Which: SME	1	1	1	1	1	0	1	1	1	1	1	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Equity	52	0	52	100	0		54	0	54	103	0	0
	Other non credit-obligation assets											_	
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	375	0	375	7	0	0	256	0	256	6	0	0
	Corporates	67	0	66	39		0	66	0	65	39		0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME		0				0			0	0		0
	Corporates - Ut Which: SME Retail	13	0	13		0	0	13	0	13		0	0
	Retail - Secured on real estate property	13	0	13	1	0	0	13	0	13	1		0
	Retail - Secured on real estate property - Of Which: S		0	0	n n	0	0	0	0	1.7	n	0	0
IRELAND	Retail - Secured on real estate property - Of Which: n		0	13	i	0	0	13	0	13	i	0	0
	Retail - Qualifying Revolving	0	ō	0	ō	0	ō	0	ō	0	0	ō	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of :	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	178	0	175	27	0	0	306	0	303	61	0	0
	Corporates	163	0	163	130	0	0	159	0	159	95		0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	70	0	70	86	0	0		0	0	0	0	0
	Retail	189	4	188	31	2	1	193	2	192	32	1	1
	Retail - Secured on real estate property	183		183	28		:	185		185	29	1 :	
	Retail - Secured on real estate property - Of Which: SME	103	3	103	0			100	3	100			0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-S	183	3	183	28	ĭ	1	185	3	185	29	i	1
	Retail - Qualifying Revolving	0	0	0	0	0		0	0	0	0	0	0
	Retail - Other Retail	7	1	5	3	1	ō	9	ō	7	3	ō	ō
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	7	1	5	3	1	0	9	0	7	3	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

		ĺ						IRB Ap	proach					
					As of	30/09/2020					As of	31/12/2020		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central Institutions	ral governments	0	0	0	0 2	0	0 0	0	0	0	0 2	0	0
	Corporates Corporates	- Of Which: Specialised Lending	74 35	0	69 35	43 21	0	0	85 35	0	80 35	52 22	0	1 0
	Corporates Retail	Of Which: SME	0 38	0	0 37	0 7	0	0	0	0	0 37	0 7	0	0
	Retail - Se	cured on real estate property Retail - Secured on real estate property - Of Which: SME	35 0	1	35	6	0	0	36	0	36 0	6	0	0
LUXEMBOURG	2-1-11 0:	Retail - Secured on real estate property - Of Which: non-St salifying Revolving	35	1	35	6	ő	0	36	ő	36	6	ő	0
	Retail - Ot	her Retail	3	0	1	1	0	0	3	0	2	1	0	0
	Equity	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	3	0	1	1	0	0	3	0	2	1	0	0
	Other non credit-obligate	tion assets		Ů				0						, i
	IRB Total													

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	2 amount	Value adjustments and
	(min EUR, %)	1	Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments Institutions	0 421	0 417	0 377	0 2	0 0	0 329	0 359	0 351	0 323	0	0	0 249
	Corporates	20	0	20	46	0	1	20	0	20	51	0	5
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME Retail	106	2	105	18			105	2	105	17		0
	Retail - Secured on real estate property	99	2	99	16	ō	ő	99	2	99	15	ő	î
ANGOLA	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
ANGOLA	Retail - Secured on real estate property - Of Which: non-S	57 99	2	99	16	0	0	99	2	99	15	0	1
	Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	6	0	6	3	0		6	0	6	3		0
	Retail - Other Retail - Of Which: non-SME	7	0		2	0		6		ě	2	0	0
	Equity	3	3	3	ő	ő	ő	ő	ő	ő	ő	ŏ	ő
	Other non credit-obligation assets												
	IRB Total												

(1) Original exposu	ure, unlike Exposur	re value, is reporte	d before taking into accou	nt anv effect due t	o credit conversion	factors or credit r	isk mitigation techn	niques (e.g. substi	tution effects).

							IRB Ap	proach							
				As of	30/09/2020					As of	31/12/2020				
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	riginal Exposure * Exposure Value* Of which defaulted 0 0 0 0 0 0 0 0						
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions		
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0		
	Institutions	20	0	8	2	0	0	20	0	8	2	0	0		
	Corporates	121	0	120	45	0	0	122	0	121	46	0	0		
	Corporates - Of Which: Specialised Lending	12	0	12	5	0	0	13	0	13	6	0	0		
	Corporates - Of Which: SME	1	0	0	0	0	0	1	0	0	0	0	0		
	Retail	13	0	12	2	0	0	13	0	13	2	0	0		
	Retail - Secured on real estate property	12	0	12	2	0	0	12	0	12	2	0	0		
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0		
NETHERLANDS	Retail - Secured on real estate property - Of Which: non	57 12	0	12	2	0	0	12	0	12	2	0	0		
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0		
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	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	1	0	1	0	0	0	1	0	1	0	0	0		
	Equity	94	0	94	180	0	0	79	0	79	151	0	0		
	Other non credit-obligation assets														
	IRB Total														

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

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

								IRB Ap	proach					
					As of 3	1/03/2021					As of	30/06/2021		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
Consolidated data	Institution Corporate Retail	Copposities Of Which Specialized Lending Copposities Of Which Specialized Lending Copposities Of Which Special Retal - Scourced on real seates property - 10' Which: Special Retal - Scourced on real seates property - 10' Which: Note: Special Retal - Coulter Record Company - 10' Which: Note: Special - College Record - Company - 10' Which: Note: Special - College Retal - College Record - College R	0 4,603 17,639 2,648 6,269 12,036 9,656 355 9,301 0 2,379 1,360 1,020 323	0 328 1,617 426 692 346 231 17 214 0 115 72 43 79	0 4,587 12,883 2,634 3,697 11,341 9,654 353 9,301 0 1,687 829 858 290	0 852 10,861 2,069 2,170 1,927 1,252 73 1,179 0 675 238 437 437 437 3,160	0 0 0 0 101 60 3 57 0 42 18 24 0	0 264 1,156 249 344 151 63 9 555 0 88 46	0 4,616 17,662 2,529 6,220 12,185 9,615 361 9,254 0 2,570 1,511 1,058 293	0 320 1,556 411 676 327 213 17 196 0 115 71	0 4,646 12,949 2,513 3,744 11,392 9,613 359 9,254 0 1,779 893 885 260	0 834 10,951 2,013 2,051 2,098 1,389 81 1,308 0 709 261 448 525 3,005 17,443	0 0 0 0 96 56 3 53 0 40 17 23 0	0 263 1,130 243 345 156 63 9 54 0 93 49
	TRO TOTAL								dit conversion fa	ctors or credit ris	k mitigation tech	niques (e.g. substitutio	n effects).	

								IRB Ap	proach					
					As of	31/03/2021					As of	30/06/2021		
			Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	-		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
		inks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio		1,429	1	1,528	607	0	2	1,420	1	1,561	796	0	5
	Corporate		15,656	1,515	11,002	9,819	0	1,050	15,538	1,455	10,921	9,839	0	1,047
		Corporates - Of Which: Specialised Lending	2,435	364	2,421	1,974	0	202	2,316	348	2,301	1,916	0	198
	Retail	Corporates - Of Which: SME	6,169	691 329	3,608 10.305	2,113 1.765	97	341	6,045 11.107	676 312	3,579	1,992	0	344
	Retail	Retail - Secured on real estate property	10,975 8.676	329 218	10,305	1,765	57	143 60	8.617	312 200	10,339 8.615	1,932 1,249	92 53	151 60
		Retail - Secured on real estate property - Of Which: SME	355	17	353	73	3/	90	361	17	359	80	33	90
PORTUGAL		Retail - Secured on real estate property - Of Which; non-Sh	8.321	201	8.321	1.043	54	51	8.256	184	8,256	1.169	50	51
		Retail - Qualifying Revolving	0,321	0	0,321	0	0	0	0,230	0	0,230	0	0	0
		Retail - Other Retail	2,299	112	1.631	649	40	83	2,490	112	1.725	683	39	91
		Retail - Other Retail - Of Which: SME	1,358	70	827	237	18	45	1,510	70	892	260	17	48
		Retail - Other Retail - Of Which: non-SME	942	42	804	412	23	38	980	42	832	422	22	43
	Equity		182	79	149	159	0	33	109	- 4	77	165	0	33
	Other nor	credit-obligation assets												
	IRB Total													

							IRB Ap	proach					
				As of	31/03/2021					As of	30/06/2021		
		Original Exposure Exposure Risk exposure amount distinct. Of which: Of which: Of which:						Original I	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted			Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	49	0	47	44	0	0	50	0	50	44	0	0
	Corporates	168	0	118	90	0	3	157	0	110	86	0	2
	Corporates - Of Which: Specialised Lending	54	0	54	30	0	0	53	0	53	29	0	0
	Corporates - Of Which: SME	20	0	17	19	0	1	16	0	12	18	0	1
	Retail	20	0	19 19	3	0	0	19	0	18 18	2	0	0
	Retail - Secured on real estate property	19		19	4	0	0	18		18	4	0	
SPAIN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sh	19	0	19	0	0	0	18	0	18	0	0	
	Retail - Qualifying Revolving	19		19	2	0	0	10		10	2	0	
	Retail - Qualitying Revolving	1	0	1	0	0	0	,		1	1	0	
	Retail - Other Retail - Of Which: SME	n	0	ń	0	0	0	ñ	0	n	n n	0	0
	Retail - Other Retail - Of Which: non-SME	1	ō	1	ō	ō	ō	i	ō	1	1	ō	ō
	Equity	6	0	6	13	0	0	6	0	6	12	0	
	Other non credit-obligation assets												
	IRB Total												
		(1) Original ex	posure, unlike Ex	posure value, is r	eported before taking i	nto account any	effect due to cred	lt conversion fa	ctors or credit ris	sk mitigation tech	niques (e.g. substituti	on effects).	•

							IRB Ap	proach					
				As of 3	31/03/2021					As of	30/06/2021		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	xposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,346	0	1,343	97	0	0	1,380	0	1,378	94	0	0
	Corporates	85	0	84	53	0	0	86	0	85	56	0	0
	Corporates - Of Which: Specialised Lending	29	0	29	29	0	0	29	0	29	29	0	0
	Corporates - Of Which: SME	14	0	14	2	0	0	6	0	6	1	0	0
	Retail	25	0	24	3	0	0	24	0	24	3	0	0
	Retail - Secured on real estate property	23	0	23	3	0	0	22	0	22	3	0	0
GERMANY	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
GERMANI	Retail - Secured on real estate property - Of Which: non-Si	23	0	23	3	0	0	22	0	22	3	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	2	0	1	0	0	0	2	0	1	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	2	0	1	0	0	0	2	0	1	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0

							IRB Ap	proach					
				As of	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	842	0	835	14	0	0	653	0	648	19	0	0
	Corporates	241	0	241	108	0	0	236	0	236	104	0	0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	21	0	21	9	0	0	21	0	21	10	0	0
	Corporates - Of Which: SME Retail	0								U		0	
		132 120	2	128 120	23 19	0	1	135 122		130 122	23 20	0	1
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	120	2	120	19	0	1 0	122	1	122	20	0	0
FRANCE	Retail - Secured on real estate property - Of Which: non-Sh	120		120	19	0		122		122	20	0	
	Retail - Qualifying Revolving	0	, ž	120	0	0	0	0		0	20	0	
	Retail - Other Retail	12	0	8	4	0	0	13	0	8	3	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	n n	n n	0	0
	Retail - Other Retail - Of Which: non-SME	12	0	8	4	0	0	13	0	8	3	0	0
	Equity	0	ō	ō	ó	ō	ō	0	ō	ō	ō	ō	ō
	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach

LSF Nani Investments S.à r.l.

							IRB Ap	proach					
				As of 3	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	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 Corporates	16 492	0	5 485	4 186	0	0	25 472	0	6 466	4 178	0	0
	Corporates - Of Which: Specialised Lending	492		900	100		0	972		400	1/0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	37	1	37	6	1	ō	40	1	40	5	1	ō
	Retail - Secured on real estate property	33	0	33	3	0	0	37	0	37	4	0	0
LINUTED CTATEC	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-Si	33	0	33	3	0	0	37	0	37	3	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	4	1	4	3	1	0	3	1	3	2	1	0
	Retail - Other Retail - Of Which: SME	1	1	1	1	1 0	0	1	1	1	1	1 0	0
	Retail - Other Retail - Of Which: non-SME	55		3 55	105	0	0	57		57	110	0	0
	Equity Other non-credit-obligation assets	55		55	105		0	5/		5/	110	0	
	IRB Total												1

							IRB Ap	proach					
				As of :	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	259	0	259	6	0	0	454	0	453	7	0	0
	Corporates	67	0	66	39	0	0	81	0	80	49	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	13	0	13	1	0	0	13	0	13	1	0	0
	Retail - Secured on real estate property	13	0	13	1	0	0	13	0	13	1	0	0
IRELAND	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
INCLAND	Retail - Secured on real estate property - Of Which: non-St	13	0	13	1	0	0	13	0	13	1	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0			0					0		0	
	Retail - Other Retail - Of Which: SME	0		0	U	0	0	0	0		U	0	
	Retail - Other Retail - Of Which: non-SME Equity	0	0		0	0	0	0		0	0	0	0
	Equity Other non credit-obligation assets	0		0	U		0	0	0	0		0	
	other non-credit-obligation assets												

								IRB Ap	proach					
					As of	31/03/2021					As of	30/06/2021		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value ⁻		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central b	anks and central governments	0 106	0	0 103	0 26	0	0	0 176	0	0 173	0	0	0
	Corporat		195	0	103	26 130	0	0	176	0	173	43 125	0	
	Corporat	Corporates - Of Which: Specialised Lending	193	0	195	0	0	0	190	0	190	0	0	ů,
		Corporates - Of Which: SME	3	ō	3	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail		197	4	196	32	1	1	204	3	203	34	1	1
		Retail - Secured on real estate property	189	3	189	29	1	1	197	3	197	31	1	1
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
ONLIED KINGDOM		Retail - Secured on real estate property - Of Which: non-Si	189	3	189	29	1	1	197	3	197	31	1	1
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail Retail - Other Retail - Of Which: SME	8	0	7	2		0	7	0	6	3	0	0
		Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME			7	2		0	7	1 0	l :	2		
	Equity	Retail * Other Retail * Of Which: Hull-Shie	0	0	,			0	ń	0	0	,		
		n credit-obligation assets		Ů	ů	- v	,		,		ů	, i		
	IRB Tota													

							IRB Ap	proach					
				As of	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provision
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	114	0	109	2 72	0	0	1 138		1 133	3 117	0	0
	Corporates - Of Which: Specialised Lending	35	0	35	21	0	0	1.98 35	0	133	25	0	0
	Corporates - Of Which: SME	33	0	33	0		0	0	0	33	0	0	0
	Retail	38	i	37	7	0	0	39	i	38	8	0	0
	Retail - Secured on real estate property	35	i	35	6	ō	ō	35	ō	35	6	ō	ō
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0		0	0		0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-Si	35	1	35	6	0	0	35	0	35	6	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	3	0	2	1	0	0	3	0	2	2	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	3	0	2	1	0	0	3	0	2	2	0	0
	Equity	0	0	0	0		0	0	0	0	0	0	0
	Other non credit-obligation assets												_
	IRB Total												

	•						IRB Ap	proach					
				As of 3	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	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 Institutions	0 335	0 327	0 301	0	0	0 261	0 331	0 320	0 297	0	0	0 257
	Corporates	335 20	327	301 20	9 51		261	20	320	29/	51	0	25/
	Corporates - Of Which: Specialised Lending	20	0	20	31		7	20	0	20	31	0	7
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	n n	0	0
	Retail	106	2	106	18	0	1	108	3	107	19	i	i
	Retail - Secured on real estate property	100	2	100	15	ō	i	102	3	102	17	i	i
4110014	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
ANGOLA	Retail - Secured on real estate property - Of Which: non-Sh	100	2	100	15	0	1	102	3	102	17	1	1
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	6	0	6	3	0	0	6	0	6	3	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	6	0	6	3	0	0	6	0	5	3	0	0
	Equity Other non credit-obligation assets				0		0			. 0	0	0	
	Other non-credit-obligation assets IRB Total												
	The state of the s				and the state of the latest the l								

							IRB Ap	proach					
				As of :	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	· unoc		Of which: defaulted	provisions		Of which: defaulted	*****		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	17 123	0	122	47	0	0	19 123		121	46	0	0
	Corporates - Of Which: Specialised Lending	13	0	13	6	0	0	13	0	13	6	0	0
	Corporates - Of Which: SME	0	ō	0	ō	ō	ō	0	ō	0	ō	ō	ō
	Retail	13	0	13	2	0	0	13	0	13	2	0	0
	Retail - Secured on real estate property	12	0	12	2	0	0	12	0	12	2	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETTIEREANDS	Retail - Secured on real estate property - Of Which: non-SI	12	0	12	2		0	12	0	12	2	0	0
	Retail - Qualifying Revolving Retail - Other Retail				0		0			0		0	0
	Retail - Other Retail - Other Retail - Of Which: SME	1	0	1 0	0	0	0	1		0	0	0	0
	Retail - Other Retail - Of Which; non-SME	ľ	0	l i	n n	0	0	1	1 0	l ő	ň	0	0
	Equity	75	ō	75	144	ō	ō	112	ō	112	216	ō	ō
	Other non credit-obligation assets												
	IRB Total												

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



General governments exposures by country of the counterparty

LSE Nani Investments S à r

						L	SF Nani Investments S.à	ı r.l.						
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												06 halana d	neet exposures	
												Off-balance si	leet 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			
				neid for trading	through profit or loss	comprehensive income	amortised cost							
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [Austria	0 65	0 65	0	0	0 65	0	0	0	0	0	0	0	
[5Y - 10Y [[10Y - more		0 65	0 65	0	0	0 65	0	0	0	0	0	0	0	0
Total [0 - 3M [3M - 1Y		65	65	0	0	65	0	0	0	0	0	0	0	0
[1Y - 2Y [Belgium													
[3Y - 5Y [15Y - 10Y 10Y - more														
Total 「0 - 3M 「 「3M - 1Y 「														
[1Y - 2Y [
121 - 31 137 - 57 157 - 107 107 - more Total	Bulgaria													
[10Y - more Total	1													
[0 - 3M [[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Cyprus	0	0	0	0	0	0	0	0	0	0	0	0	
		24 0 24	24 0 24	0	0	0 24	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [2 0	2 0	0	0	2 0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Czech Republic	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [[10Y - more		8	8	0	0	8	0	0	0	0	0	0	0 0	
Total [0 - 3M [10	10	0	0	10	0	0	0	0	0	0	0	0
[3M - 1Y [Denmark													
[3Y - 5Y [Denmark													
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Estonia													
f5Y - 10Y f f10Y - more Total	4													



General governments exposures by country of the counterparty

LSE Nani Investments S à r l

							LSF Nani Investments S.à	r.l.						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Finland	0 0 0 0 0 103 0	0 0 0 0 0 0 0 103	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 103	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 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	France	0 0 0 0 0 0 123 0	0 0 0 0 0 0 123	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 123 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 [5Y - 5Y [5Y - 10Y	Germany													
Total [0 - 3M f	Croatia													
[0 - 3M [Greece													
110Y - more	Hungary	0 0 0 0 0 8 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 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	4
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Ireland	0 0 0 0 0 0 238 0	0 0 0 0 0 238 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 238 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 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	Italy	0 82 0 0 35 18 0	0 82 0 0 35 18 0	0 0 0 0 0	0 0 0 0 0	0 82 0 0 35 18 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	23
10 - 3M 13M - 1Y 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Latvia	0 7 0 0 0 64 0	0 7 0 0 0 0 64 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 7 0 0 0 0 64 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 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



General governments exposures by country of the counterparty

							LSF Nani Investments S.à	r.l.						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance si	neet				Deriva	tives		Off balar	ice sheet	
	(min zort)													
												Off-balance sh	neet exposures	
								Derivatives with pos	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											exposure amount
		activative illustration assets	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			
				field for trading	through profit or loss	comprehensive income	amortised cost							
[0 - 3M [[3M - 1Y [[1Y - 2Y [27 0	27 0 13	0	0	27 0	0	0	0	0	0	0	0	
[1Y - 2Y [Lithuania	13 0 0	0 0	0	0	13 0 0	0	0	0	0	0	0	0	
[10Y - more		18 0	18 0	0	0	18 0	0	0	0	0	0	0	0	12
Total 0 - 3M 3M - 1Y		22 0	22 0	0	0	21 0	0 0	0	0	0	0 0	0	0 0	12
[0 - 3M [Luxembourg	14 0	14 0 ec	0	0	14 0	0	0	0	0	0	0	0	
		86 255 0	86 255 0	0	0	86 255 0	0	0	0	0	0	0	0 0	
Total [0 - 3M [[3M - 1Y [377	377	0	0	376	0	0	0	0	0	0	0	0
[3M - 17 [Malta													
[3Y - 5Y [5Y - 10Y [10Y - more	Pilita													
Total 「0 - 3M 「 「3M - 1Y 「		0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [0 0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [Netherlands	0 115	0 115	0	0	0 115	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [0 115	0 115	0 0	0 0	0 115	0	0	0 0	0	0	0	0 0	0
[3M - 1V [0 13	0 13	0	0	0 13	0	0	0	0	0	0	0	
[1Y - 2Y [Poland	5 63	5 63	0	0	5 63	0	0	0	0	0	0	0	
Total T 0 - 3M F		0	0 89	0 0	0	89	0 0	0	0	0	0 0	0	0	12
		2,331 227 451 887 724 1,236	2,331 227 451 887 724 1,236	0	0	200 430	27 21	0	0	0	0	5 0	0	
[1Y - 2Y [Portugal	887 724	887 724	0	0	200 430 833 645 640	27 21 55 79 596	0	0	0	0	0	0	
Total		34 5,890	1,236 34 5,890	0	ŏ o	0 2,780	34 820	0	0	0	0	18 40	0	630
[0 - 3M [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Romania													
	1													
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [Slovakia	0 0	0	0 0	0	0	0	0	0	0	0	0	0	
110Y - more]	28 0	28 0	0	0	28 0	0	0	0	0	0	o o	0	
Total [0 - 3M [3M - 1Y [1Y - 2Y		0 0	0 0	0	0	0 0	0	0	0	0	0	0	0	0
[2Y - 3Y [Slovenia	0 0	0	ō 0	0	0	0	0	0	o o	0	o o	0	
[3Y - 5Y [[5Y - 10Y [0 104 0	0 104 0	0 0	0	0 104 0	0 0	0 0 0	0	0 0	0	0	0	
f 10Y - more Total	1	104	104	0	0	104	0	0	0	0	0	0	o o	0



General governments exposures by country of the counterparty

							SF Nani Investments S.à	r.l.						
							As of 31/12/2020							
						Dire	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
	(Off-balance sl	neet 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 [Spain	79 329 799 121 229 541 0 2,098	79 329 799 121 229 541 0 2,098	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	55 329 799 121 229 541 0	24 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 1 0 0 0 0	0	0
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y] [5Y - 10Y	Sweden	400	2,030	·	J	200	2	Ţ.	,	Ţ		·	ū	,
[0 - 3M [United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
13Y - 10Y 110Y - more	Norway													
[0 - 3M [Australia	0 0 0 0 0 0 14 0	0 0 0 0 0 0 14 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 14 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [Canada	20 0 0 0 0 0	20 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	20 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 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 [Hong Kong													



General governments exposures by country of the counterparty

						l	SF Nani Investments S.à	r.l.						
							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 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	non-derivative financial assets (net of short positions)	of which: Financial assets heid 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 63 0 13 82 29 0	0 63 0 13 82 29 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 63 0 13 82 29 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [China	0 10 11 0 2 15 0	0 10 11 0 2 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 10 11 0 2 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 0 0 0 0 0 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
Total Tota	Switzerland	49	30	v	·	30	v	v		•	•	y	v	13
[0 - 3M] [3M - 1Y] [11 - 2Y] [12 - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East	0 0 0 0 15 10 0	0 0 0 0 15 10 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 15 10 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	26
[0 - 3M [Latin America and the Caribbean													



General governments exposures by country of the counterparty

LSE Nani Investments S à r l

Residual Maturity Country / Region Total groot carrying amount of mondervisive filmental assets and distribution fraction fractions assets assets as the filmental assets are positions. As of 31/12/2020 Derivatives with positive fair value Derivatives with positive fair value Derivatives with positive fair value Total groot carrying amount of mondervisive filmental assets and distribution filmental assets are positions. Final weighted assets of which Financial assets are positions, but for incident filmental assets are positions. And a control of the filmental assets are po								ı	SF Nani Investments S.a	d I.I.						
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets (net of short) Provisions Total gross carrying amount of non-derivative financial assets (net of short) Provisions of which: Financial assets at Ear value Provisions of which: Financial assets at Ear value through their financial assets at Ear value through through their financial assets at Ear value through through through their financial assets at Ear value through thro									As of 31/12/2020)						
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets fluid for trading of which: Francial assets had for trading 1 3 - 381 / 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1								Direc	ct exposures							
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets of which: Francial assets that for totaling 1 (3.34) 1			(mln FUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets sets (net of short positions) of which: Financial assets sets (net of short positions) of which: Financial assets at sets year short sets and sets at through profit or loss 1 0 - 341 1 37 - 371 1 3			(Off-balance sh	neet exposures	
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets of which: Financial assets at fair value through profit or loss of which: Financial assets at fair value through profit or loss of which: Financial assets at fair value through profit or loss of which: Financial assets at fair value through profit or loss 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 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 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 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 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 of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive										Derivatives with po	sitive fair value	Derivatives with	i negative fair value			
TXY-SY Africa	Residual M	1 aturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short	of which: Financial assets			of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
TXY-SY Africa																
f0 - 34f	f 2Y - 3' f3Y - 5' f5Y - 10	1 YE	Africa													
[191'-more] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	[0 - 3N [3M - 1 [1Y - 2 [2Y - 3 [3Y - 5] [5Y - 10	M [1Y [2Y [3Y [6Y [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	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	
	[10Y - m	more al		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, Dominicia, Dominicia, Dominician Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Halti, 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 Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuque, Medinique, Penetro Rico, Saint Barthelemy, Turks And Calcos Islands, Virgin Islands (British), Virgin

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

						l l	SF Nani Investments S.à							
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance sl	neet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
			T-1-1											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											exposure amount
		uerivative imanciai assets	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			
				neid for trading	through profit or loss	comprehensive income	amortisea cost							
[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 [63	0 63	0	0	63	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [63	63	0	0	63	0	0	0	0	0	0	0	0
[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Belgium													
[10Y - more Total														
[0 - 3M [
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Bulgaria													
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Cyprus	0 0 24	0 0 24	0	0	0 0 24	0	0	0	0 0	0	0 0	0	
l 10Y - more		0 24 0	0 24 0	0 0 0	0 0	0 24 0	0 0 0	0 0	0	0 0	0	0 0	0	0
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [Czech Republic	0 0 8	0 0 8	0	0	0 0 8	0	0 0	0	0 0 0	0 0	0 0 0	0	
[10Y - more		0 8	0 8	0	0	0 8	0	0	0	0	0	0	0	0
「0 - 3M「 「3M - 1Y「 「1Y - 2Y「														
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Denmark													
[10Y - more Total	1													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Estonia													
f 10Y - more Total														



General governments exposures by country of the counterparty

							LSF Nani Investments S.à	r.l.						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance si	1eet				Deriva	tives		Off bala	nce sheet	
	(IIIII EOIL)													
												Off-balance s	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
						1								Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial											exposure amount
		derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets		of which: Financial assets at	or which: Financial assets at			Committee annual				
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
1 ME - 0 1		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [0	0	0	0	0	0	0	0	0	0	0	0	
1 2Y - 3Y I 13Y - 5Y I 15Y - 10Y I	Finland	0 101	0 101	0	0	0 101	0	0	0	0	0	0	0	
[10Y - more		0 101	0 101	0	0	0 101	0 0	0	0	0	0	0	0	0
[0 - 3M [0 0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [France	0	0	0	0	0	0	0	0	0	0	0	0	
		98 0	98 0 98	0	0	98 0	0	0	0	0	0	0	0	0
[0 - 3M [3M - 1Y [76	78	Ü	v	70		Ü	Ü	Ü	, and the second			Ü
1 1Y - 2Y I 1 2Y - 3Y I 1 3Y - 5Y I	Germany													
[5Y - 10Y [[10Y - more														
Total [0-3M] [3M-1Y]														
1 3M - 1Y 1 1 1Y - 2Y 1 1 2Y - 3Y 1														
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Croatia													
[10Y - more Total [0 - 3M [
[3M - 1V [
[1Y - 2Y [Greece													
[10Y - more Total														
100 - more 100 - more 100 - more 100 - 3M		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [13Y - 5Y [Hungary	0	0	0	0	0	0	0	0	0	0	0	0	
Total	1	3 0	3 0	0	0	3 0	0	0	0	0	0	0	0	1
[0 - 3M [[3M - 1Y [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	Ireland	0	0	0	0	0	0	0	ő ő	0	0	0	0	
[3Y - 5Y] [5Y - 10Y]		0 173 0	0 173 0	0 0	0	0 173 0	0 0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [[3M - 1Y [173 0	173 0	0	0	173 0	0	0	0	0	0	0	0	0
[3M - 1Y [81 0	81 0 0	0	0	81 0	0	0	0	0	0	0	0	
[1Y - 2Y [Italy	77 4	77 4	0	0	77 4	0	0	0	0 0	0	0	0	
Total		0 163	0 163	0	0	0 163	0	0	0	0	0	0	0	24
[0 - 3M [0	0 0	0 0	0	0	0 0	0	0	0	0	0	0	
1 2Y - 3Y I 13Y - 5Y I	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	
	1	62 0	62 0 62	0	0	62 0 62	0 0	0	0	0	0	0	0	0
rotai		62	. 02		J	62		U			U			U



General governments exposures by country of the counterparty

							LSF Nani Investments S.à	r.l.						
							As of 30/06/2021							
						Dire	ct exposures							
	(min EUR)			On balance sh	1eet				Deriva	tives		Off bala	nce sheet	
	, <u></u> ,											Off-balance si	neet exposures	
								Derivatives with pos	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 [Lithuania	0 13 0 0 0 7 7	0 13 0 0 0 7 0	0 0 0 0 0	0 0 0 0	0 13 0 0 7 0 7	0 0 0 0 0	0 0 0 0 0	0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	3
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y] [5Y - 10Y	Luxembourg	1 14 0 40 47 226 0	1 14 0 40 47 226 0	0 0 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 40 47 226 0	0 0 0 0 0	0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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	Maita													
[0 - 3M [Netherlands	0 0 0 0 0 112 0	0 0 0 0 0 112 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 112 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M [Poland	0 13 9 0 32 72	0 13 9 0 32 72	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 9 0 32 72 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	17
[0 - 3M [13M - 1Y [13M - 1Y [13Y - 2Y [12Y - 3Y [13Y - 5Y [15Y - 10Y [10Y - more Total	Portugal	125 4,588 149 411 1,001 676 1,206 33 8,065	125 4,588 149 411 1,001 676 1,206 33 8,065	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	84 116 396 940 597 651 0	12 32 16 61 79 555 33 789	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 2 0 0 0 5 18	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	679
To - 3M	Romania	0,003	2,363		,	2/104	7.00	,	j	j		3,9		3.7
[0 - 3M [Slovakia	0 0 0 0 0 26 0	0 0 0 0 26 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 26 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [Slovenia	0 0 0 0 0 102 0	0 0 0 0 0 102	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 102	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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

							LSF Nani Investments S.à	r.l.						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	ice sheet	
	(Off-balance si	neet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or ioss	of which: Financial assets at fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Spain	433 778 22 210 166 480 0	433 778 22 210 166 480 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	328 778 22 210 166 480 0	105 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	1 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
To - 3M	Sweden	2002	2,003	·		2,755	200	Ţ.		,		,	ū	
[0 - 3M [United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
130' - more	Norway													
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Australia	0 0 0 0 0 0 14 0	0 0 0 0 0 14 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 14 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [Canada	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
0 - 3M 13M - 1Y 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Hong Kong													



General governments exposures by country of the counterparty

						l l	SF Nani Investments S.à	r.i.						
							As of 30/06/2021							
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan													
[0 - 3M [U.S.	64 0 13 31 48 0 0	64 0 13 31 48 0 0	0 0 0 0 0	0 0 0 0 0	64 0 13 31 48 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 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	China	30 0 12 17 2 3 0	30 0 12 17 2 3 0	0 0 0 0 0	0 0 0 0 0	30 0 12 17 2 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 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	13
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 15Y - 10Y 10Y - more	Switzerland													
[0 - 3M [Other advanced economies non EEA													
10 - 3M 13M - 1Y	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East	0 0 0 16 24 0	0 0 0 0 16 24 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 16 24 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	40
Total Tota	Latin America and the Caribbean		40			40	Ü	,	,	j	3	,	J	70



General governments exposures by country of the counterparty

LSE Nani Investments S à r l

						L	SF Nani Investments 5.a	3 1.1.						
							As of 30/06/2021							
						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 [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 0 0 0 0	0 0 0	0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	
[10Y - more Total		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, Dominicia, Dominicia, Dominician Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Halti, 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 Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuque, Medinique, Penetro Rico, Saint Barthelemy, Turks And Calcos Islands, Virgin Islands (British), Virgin

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

Ī				1	As of 30/09/2020)								As of 31/12/202	0			
		Gro	ss carrying amo	unt		Accumulat changes ir provisions	ted impairment, a n fair value due to 4	accumulated o credit risk and	Collaterals and financial		Gro	ss carrying amo	unt			ted impairment, a n fair value due to 4		Collaterals and financial
		Of which performing but past due >30	Of w	hich non-perform	ing¹	On performing exposures ²	On non-perform	ming exposures ³	guarantees received on non- performing		Of which performing but past due >30	Of w	hich non-perfor	ming¹	On performing exposures ²	On non-perform	ning exposures ³	guarantees received on non- 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	2,597	0	0	0	0			0	0	2,544	0	0		0		0	0	0
Debt securities (including at amortised cost and fair value)	10,455	0	230	230	154	74	108	108	0	10,438		220	220	142	95	110	110	0
Central banks	. 0	0	0	0	0		0	0	0	. (0	0		0		0	0	
General governments	6,990	0	0	0	0		5 (0	0	6,914	0	0		0		4 0	c	0
Credit institutions	696	0	0	0	0		0	0	0	702	0	0		0		0	0	0
Other financial corporations	432	0	34	34	34		1 (0	0	481	0	23	2	23		1 0	0	0
Non-financial corporations	2,336	0	196	196	120	68	8 108	108	0	2,340	0	198	198	120	9	110	110	0
Loans and advances(including at amortised cost and fair value)	26,295	114	2,823	2,823	2,823	323	1,832	1,832	741	25,525	84	2,513	2,513	2,513	373	1,492	1,492	695
Central banks	0	0	0	0	0		0 0	0	0	(0	0	(0		0	c c	0
General governments	407	0	1	1	1	;	1 (0	0	405	0	1	;	1 1		1 0	C	0
Credit institutions	428	0	366	366	366	:	1 327	327	0	359	0	314	314	314	:	1 249	249	0
Other financial corporations	454	0	173	173	173	:	1 76	76	85	427	0	149	149	149	:	3 59	59	79
Non-financial corporations	13,658	15	1,861	1,861	1,861	279	1,209	1,209	476	13,047	7	1,623	1,623	1,623	325	971	971	1 431
of which: small and medium-sized enterprises at amortised cost	7,862	4	1,054	1,054	1,054	68	588	588	310	7,598	5	1,037	1,037	1,037	14	4 552	552	312
of which: Loans collateralised by commercial immovable property at amortised cost	3,070	1	762	762	762	35	388	388	165	3,060	1	697	697	697	90	388	388	134
Households	11,347	98	422	422	422	4:	1 220	220	180	11,288	77	427	427	7 427	4:	3 212	212	2 185
of which: Loans collateralised by residential immovable property at amortised cost	9,965	91	189	189	189	8	3 27	27	162	9,929	65	222	222	222	14	46	46	175
of which: Credit for consumption at amortised cost	779	4	39	39	39	11	1 27	27	0	768	9	29	29	29	26	14	14	. 0
DEBT INSTRUMENTS other than HFT	39,347	114	3,053	3,053	2,976	397	1,940	1,940	741	38,507	84	2,733	2,733	2,655	468	1,601	1,601	695
OFF-BALANCE SHEET EXPOSURES	10,205		418	418	418	10	61	61	15	10,257		386	386	386	35	67	67	15

¹⁷ For the definition of non-performing exposures pieses refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 3 January 2015, ANIEX V, Part 2-Template related instructions, subblile 29
17 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)
17 Institutions report here specifical isoscentific for frauncial seasity, individually and collective eliminated: a amortised cost or an exposure of the specific and isoscentific for frauncial seasity, individually and collective eliminated: a amortised cost provision of the provisions (instruments at fair value other than HFT)
18 Translations report here specifical isoscentific for frauncial seasity, individually and collective eliminated impairments and accumulated engagements at an extrumalized engagement and accumulated engagements and accumulated engagemen



OFF-BALANCE SHEET EXPOSURES

2021 EU-wide Transparency Exercise

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

									LSF Nani Inves	stments S.à r.I.	•							
				A	s of 31/03/2021	l .								As of 30/06/202	1			
		Gross	carrying amou	nt			ed impairment, a fair value due to		Collaterals and financial		Gros	s carrying amou	int ⁵		Accumulate changes in provisions ⁴	ed impairment, a fair value due to ,s	ccumulated credit risk and	Collaterals and financial
		Of which performing but past due >30	Of wh	ich non-performi		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-perforn	ning ¹	On performing exposures ²	On non-perforr	ning exposures ³	guarantees received on non- performing
(min EUR)		days and <=90 days		Of which: defaulted	Of which Stage 3	exposures		Of which Stage 3	exposures		days and <=90 days		Of which: defaulted	Of which Stage 3	exposures		Of which Stage	exposures
Cash balances at central banks and other demand deposits	3,203	0	0	0	0	0	0	0	0	4,751	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	10,424	o	220	220	142	96	110	110	0	10,356		142	142	140	111	108	108	
Central banks	0	0	0	0	0	0	0	0	0	(0	0	0	0	0	0	0	0
General governments	6,716	0	0	0	0	4	0	0	0	6,676	5 0	0	0	0	3	0	0	0
Credit institutions	621	0	0	0	0	0	0	0	0	669	0	0	0	0	0	0	0	0
Other financial corporations	539	0	23	23	23	1	0	0	0	691	. 0	23	23	23	1	0	0	0
Non-financial corporations	2,548	0	197	197	120	91	110	110	0	2,320	0	119	119	117	107	108	108	0
Loans and advances(including at amortised cost and fair value)	25,252	72	2,294	2,294	2,294	394	1,375	1,375	653	25,300	74	2,224	2,224	2,224	406	1,341	1,341	631
Central banks	0	0	0	0	0	0	0	0	0	C	0	0	0	0	0	0	0	0
General governments	400	0	2	2	2	2	2	2	0	396	5 0	2	2	2	2	2	2	0
Credit institutions	332	0	292	292	292	1	261	261	0	343	3 0	288	288	288	1	257	257	o
Other financial corporations	407	0	149	149	149	8	60	60	78	483	0	143	143	143	10	58	58	73
Non-financial corporations	12,857	4	1,403	1,403	1,403	353	828	828	369	12,822	2 6	1,367	1,367	1,367	349	811	811	368
of which: small and medium-sized enterprises at amortised cost	7,577	4	923	923	923	146	493	493	269	7,542	2 5	907	907	907	146	490	490	265
of which: Loans collateralised by commercial immovable property at amortised cost	3,015	1	569	569	569	93	310	310	113	2,914	3	536	536	536	88	280	280	110
Households	11,256	68	447	447	447	31	224	224	207	11,256	67	425	425	425	44	212	212	190
of which: Loans collateralised by residential immovable property at amortised cost	9,851	55	236	236	236	7	47	47	188	9,847	59	216	216	216	16	43	43	172
of which: Credit for consumption at amortised cost	751	9	33	33	33	19	16	16	0	777	6	34	34	34	24	16	16	۰
DEBT INSTRUMENTS other than HFT	38,879	72	2,514	2,514	2,436	490	1,484	1,484	653	40,407	74	2,366	2,366	2,364	517	1,448	1,448	631

[|] For the delibration of non-performing exposures please refer to COMMISSION INPERISTRING ISECLATION (EI) 2015/227 of 9 January 2015, AMREY V, Part 2-1 emplate related instructions, substite 29
(2) Institutions report here collective allowances for incurrent but not reported looses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)
(3) Institutions report here exported. Institution in the contraction of the contrac



Forborne exposures

			As of 30/	09/2020					As of 31/	12/2020		
		ying amount of with forbearance	Accumulated in accumulated c value due to co provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fina received on ex forbearance	cposures with		ring amount of with forbearance	Accumulated in accumulated c value due to cr provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fina received on ex forbearance	xposures with
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	2,396	1,510	985	935	956	422	2,100	1,319	894	793	824	396
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	6	0	0	0	5	0	6	0	1	0	5	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	153	147	58	58	86	82	142	137	53	53	80	76
Non-financial corporations	1,891	1,198	817	768	667	312	1,649	1,017	708	610	588	296
of which: small and medium-sized enterprises at amortised cost	952	635	357	343	410		883	625	339	316	380	
Households	346	165	110	108	199	28	302	165	132	130	151	24
DEBT INSTRUMENTS other than HFT	2,396	1,510	985	935	956		2,100	1,319	894	793	824	
Loan commitments given	10	2	0	0	0	0	11	1	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	1,510						1,319					

⁽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

LSF Nani Investments S.à r.l.

			As of 31/	03/2021					As of 30/	06/2021		
		ying amount of with forbearance	Accumulated in accumulated c value due to cr provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fina received on ex forbearance	posures with		ring amount of with forbearance	Accumulated in accumulated cl value due to cr provisions for forbearance me	hanges in fair edit risk and exposures with		ancial guarantees xposures with e measures
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)		0	0	0	0	0	0	0	0	0	o	o
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	1,861	1,186	799	712	724	363	1,881	1,131	764	675	748	357
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	6	0	1	0	5	0	6	0	1	0	5	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	140	137	53	53	78	76	133	131	51	51	73	71
Non-financial corporations	1,441	883	614	529	510	255	1,459	833	580	493	530	252
of which: small and medium-sized enterprises at amortised cost	761	537	287	268	327		740	521	285	265	319	
Households	274	166	132	130	132	31	283	168	133	131	140	33
DEBT INSTRUMENTS other than HFT	1,861	1,186	799	712	724		1,881	1,131	764	675	748	
Loan commitments given	9	3	0	0	0	0	5	2	0	0	0	0
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	0 1,186						0 1,131					

⁽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
LSF Nani Investments S.à r.l.

Ī			AS 01 3	0/09/2020					AS 01 31	1/12/2020					AS 01 3:	1/03/2021					AS OF 3U	/06/2021		
	Gross carr	ying amount				Accumulated	Gross can	ying amount				Accumulated	Gross can	rying amount				Accumulated	Gross carr	rying amount				Accumulated
(min EUR)		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 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
A Agriculture, forestry and fishing	336	19	19	336	12	0	349	15	15	349	13	0	342	10	10	342	11	0	338	10	10	338	11	0
B Mining and guarrying	81	37	37	81	22	0	81	37	37	81	23	0	46	4	4	46	4	0	47	4	4	47	4	0
C Manufacturing	2,640	166	166	2.640	111	0	2.571	145	145	2.571	117	0	2,653	133	133	2.653	113	0	2.682	126	126	2.682	111	0
D Electricity, gas, steam and air conditioning supply	302	32	32	302	20	0	301	32	32	301	20	0	289	32	32	289	20	0	285	33	33	285	20	0
E Water supply	148	17	17	148	11	0	139	15	15	139	11	0	141	14	14	141	11	0	146	14	14	146	10	0
F Construction	1.548	353	353	1.548	248	0	1.517	255	255	1.517	201	0	1.442	206	206	1.442	172	0	1.395	175	175	1.395	135	0
G Wholesale and retail trade	1.495	103	103	1.495	68	0	1.470	91	91	1.470	73	0	1.477	96	96	1.477	78	0	1.479	92	92	1.479	78	0
H Transport and storage	916	102	102	916	81	0	870	56	56	870	63	0	880	56	56	880	62	0	873	56	56	873	65	0
I Accommodation and food service activities	996	93	93	996	50	0	1,029	139	139	1,029	97	0	1,128	181	181	1,128	106	0	1,140	191	191	1,140	118	0
3 Information and communication	214	21	21	214	18	0	179	23	23	179	19	0	149	10	10	149	8	0	150	10	10	150	9	0
K Financial and insurance activities	1,140	158	158	1,140	135	0	711	123	123	711	140	0	734	88	88	734	113	0	709	98	98	709	124	0
L Real estate activities	1,689	283	283	1,689	182	0	1,615	276	276	1,615	188	0	1,485	230	230	1,485	174	0	1,396	224	224	1,396	169	0
M Professional, scientific and technical activities	966	170	170	966	110	0	1,071	151	151	1,071	115	0	934	87	87	934	67	0	1,079	76	76	1,079	64	0
N Administrative and support service activities	301	16	16	301	14	0	299	15	15	299	16	0	302	15	15	302	17	0	317	15	15	317	19	0
O Public administration and defence, compulsory social security	2	0	0	2	0	0	9	0	0	9	0	0	2	0	0	2	0	0	2	0	0	2	0	0
P Education	44	3	3	44	1	0	43	3	3	43	2	0	48	3	3	48	2	0	49	3	3	49	2	0
Q Human health services and social work artivities	232	44	44	232	19	0	233	43	43	233	24	0	223	36	36	223	20	0	226	38	38	226	20	0
R Arts, entertainment and recreation	239	83	83	239	59	0	236	93	93	236	64	0	237	93	93	237	64	0	235	94	94	235	66	0
S Other services	371	161	161	371	327	0	323	108	108	323	110	0	344	108	108	344	139	0	273	107	107	273	135	0
Loans and advances	13.658	1.861	1.861	13 658	1 488	0	13.047	1.623	1 623	13.047	1.296	0	12.857	1.403	1.403	12.857	1 181	0	12 822	1 367	1 367	12 822	1.160	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.



2021 EU-wide Transparency Exercise Collateral valuation - loans and advances LSF Nani Investments S.à r.l.

			As of 31/09/2020					As of 31/12/2020					As of 31/03/2021					As of 30/06/2021		
	Loans and advance	es	A3 01 31/03/1020			Loans and advanc	6	20 01 31/11/1010			Loans and advance	es .	20132/03/2022			Loans and advanc	es	A3 01 307 007 2022		
		Performing		Non-performing			Performing		Non-performing			Performing		Non-performing			Performing		Non-performing	
(min EUR)			of which past due > 30days <= 90 days		Unlikely to pay that are not past due or past due <= 90 days			of which past due > 30days <= 90 days		Unlikely to pay that are not past due or past due <= 90 days			of which past due > 30days <= 90 days		Unlikely to pay that are not past due or past due <= 90 days			of which past due > 30days <= 90 days		Unlikely to pay that are not past due or past due <= 90 days
Gross carrying amount	26,295	23,472	114	2,823	1,458	25,525	23,012	84	2,513	1,528	25,252	22,958	72	2,294	1,358	25,300	23,076	74	2,224	1,370
Of which secured	17,104	15,494	95	1,610	810	16,574	15,026	70	1,547	892	16,338	15,000	58	1,337	749	16,158	14,888	63	1,271	745
Of which secured with immovable property	14,103	12,940	94	1,163	560	14,059	12,892	69	1,168	652	13,908	12,895	57	1,013	529	13,812	12,869	62	943	522
Of which instruments with LTV higher than 60% and lower or equal to 80%	5,044	4,914		129	55	5,010	4,836		174	86	4,812	4,633		178	92	4,801	4,639		163	121
Of which instruments with LTV higher than 80% and lower or equal to 100%	1,427	1,272		155	95	1,500	1,284		216	146	1,332	1,178		154	87	1,298	1,142		156	92
Of which instruments with LTV higher than	1,330	728		603	288	1,267	750		517	284	1,099	675		423	206	1,042	631		411	202
Accumulated impairment for secured assets	871	91	1	780	378	996	215	2	781	434	848	215	2	633	327	807	214	2	593	334
Collateral																				
Of which value capped at the value of exposure	14,185	13,447	93	738	357	13,973	13,282	68	692	395	13,988	13,339	56	650	377	13,934	13,310	61	625	364
Of which immovable property	13,128	12,521	93	607	299	12,973	12,375	66	598	358	12,940	12,376	55	565	340	12,933	12,399	60	534	327
Of which value above the cap	21,391	19,326	71	2,065	1,011	21,628	19,539	63	2,089	748	21,909	20,265	56	1,645	678	22,027	20,406	67	1,621	665
Of which immovable property	15,739	15,015	70	724	288	15,754	15,044	60	710	369	16,240	15,534	55	706	376	16,415	15,731	66	684	361
Financial guarantees received	34	31	0	3	1	37	34	0	3	2	36	33	0	4	3	43	37	0	6	5
Accumulated partial write-off	-470	0	0	-470	0	-565	0	0	-565	0	-564	0	0	-564	0	-602	0	0	-602	0

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



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

ı								As of 30/	09/2020															As of 31	/12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying amount								,						ú	Maximum amount of the guarantee that can be considered	Gross carrying amount
(min EUR)		Performing	Of which: expositins with forburance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- tripained (Stage 2)	Non-performi	Of which: exposures with forbularance measures	Of which: Unlikely to pay that are not past-due <= 90 days		Performing	Of which: exposures with forburance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)	Non-performi	ng Of which: exposures with fortwarance measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantee received in the context of the CDVID-19 crisis	Inflows to non- performing exposures		Performing	Of which: exposures with forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)	Non-performi	og Of which: exposures with forbairance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposures with forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)	Non-performi	0 Of which: exposures with forbarrance measures	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	Enflows to non- performing exposures
ans and advances subject to active EBA-compliant moretonia	7,100	6,568	615	1,619	533	352	464	307	61	38	71	226	157	197	۰	18	6,879	6,138	547	2,056	741	412	660	524	205	80	199	319	163	287	0	201
of which: Households	2,324	2,278	82	479	47	7	26	16	6	1	6	10	2	5	۰	13	2,251	2,144	72	402	107	14	82	33	16	1	15	16	2	12	0	80
of which: Collateralised by residential immovable property	2,101	2,067	76	428	34	6	21	7	4	0	4	3	1	2			2,036	1,944	66	325	92	12	72	17	6	1	5	10	2		0	72
of which: Non-financial corporations	4,764	4,278	533	1,340	406	345	437	291	75	37	66	216	155	192		6	4,618	3,984	474	1,654	634	398	577	491	189	79	175	302	181	275	0	122
of which: Small and Medium-sized Enterprises	3,187	2,825	272	858	363	267	353	191	38	13	33	153	116	149		6	3,009	2,544	210	958	465	322	440	280	85	20	74	196	140	187	0	120
of which: Collateralised by commercial immovable property	1,611	1,323	175	515	267	207	244	154	26	10	24	128	91	106		3	1,625	1,293	174	626	342	210	301	244	63	16	58	161	100	160	0	50

								As of 30	/09/2020															As of 31	/12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying amount															Maximum amount of the guarantee that can be considered	
		Performing			Non-performi				Performing			Non-performi	ing					Performing			Non-perform							Non-perform	ning			
(min EUR)			Of which: exposures wit forbearance measures	Of which: instruments with significant increase in oradit risk sinos initial recognition but not credit- impained (Stage 2)		Of which: exposures with fortwarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbianance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbularance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the CDVID-19 crisis	Inflows to non- performing exposures			Of which: exposures with forbeasings missiones	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Slage 2)		Of which: exposures with forbiarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbarrance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guirantee neceived in the contact of the COVED-19 crisis	
ans and advances with expired EBA-compliant monitoria	0	0	۰	0		۰	٥	۰	۰	۰	0		۰	٥	0	۰	0	۰	۰		0	0	٥	0	۰	0	۰	۰	0	0	۰	۰
of which: Households		0	0		0		0	0	0	0	0	0	۰	0		0	0		0	0	0		0	0	0	0	0	0	0	0	0	۰
of which: Collateralised by residential immovable property		0	0	0	0	۰	0	۰	0	0	0	0		0		۰	0	۰	0	0	0		0	0	۰		0	0	0	٥	0	۰
of which: Non-financial corporations		0	0	0	0	۰	0	۰	0	0	0	0		0		۰	0	۰	0	0	0		0	0	۰		0	0	0	٥	0	۰
of which: Small and Medium-sized Enterprises		0	0		0		0		0	0	0	0		0	0	٥	0	۰	0	0	0	0	0	0	۰	0		0	0	٥	0	۰
of which: Collateralised by commercial immovable property		0	0		0		0		0	0		0		0			0		0		0		0	0				0	0			

								As of 30)	09/2020															As of 31	/12/2020							
															Maximum amount of the guarantee that can be considered	Gross carrying amount															Maximum amount of the guarantee that can be considered	Gross carrying amount
(min EUR)		Performing	Of which: exposures wit forbearance measures	Of which: Instruments with significant increase in ordit risk since initial recognition but not credit- impaired (Stage 2)	Non-performi	of which: exposures with fortwarence measures	Of which: Unlikely to pay that are not paint-due or paint-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with fortnarance measures	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		Performing	Of which: soposums with forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- irrpained (Stage 2)	Non-perform	Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposures will forbeasence measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbeinance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee nooseed in the contact of the COVID-19 crisis	Enflows to non- performing exposures
Newly originated loans and advances subject to public guarantee schemes	934	934	1	72	0	0	٥	s	5	0	3	0	۰	0	694	0	998	998	1	124	٥		0	4	4	٥	3	٥	0	0	823	0
of which: Households		0			0			0	0			0				0	0	۰			0			0	۰			0				0
of which: Collateralised by residential immovable property		0			0				0			0				0	0				0			0				0				
of which: Non-financial corporations	932	932	1	72	0		0	s	5	0	3	0	۰	0	693	0	996	996	1	124	0		0	4	4	٥	3	0	0	0	822	
of which: Small and Medium-sized Enterprises	785	785			0			3	3			0				0	835	835			0			3	3			0				
of which: Collateralised by commercial immovable property		0			0				0			0				0	0				0			0	۰			0				



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

								As of 31,	03/2021															As of 30/	06/2021							
															Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross														Maximum amount of the guarantee that can be considered	Gross carrying amount
(rein EUR)		Performing	Of which: exposures will forbearance measures	Of which: Instruments with significant increase in could risk since initial recognition but not could- impained (Stage 2)		ng Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due <- 90 days			Of which: eopoisunis with forbearance massures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		ng Of which: exposures with forboarance measures	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		Performing	Of which: exposures wit forbeasings 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		Performing	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	7,222	6,572	454	2,309	650	366	568	452	209	68	192	243	156	211	0	35	6,166	5,574	404	2,099	592	342	543	440	199	67	184	241	155	229	0	23
of which: Households	2,262	2,131	49	415	131	16	103	33	14	1	12	20	3	14	0	29	1,500	1,425	25	279	74	9	66	16	7	0	6	9	2		0	6
of which: Collaboralised by residential immovable property	2,055	1,944	46	347	112	14	91	18	6	0	5	12	2	10	0	24	1,460	1,388	27	269	72		63	34	6	0	5		1	7		6
of which: Non-financial corporations	4,941	4,422	405	1,886	519	350	465	418	294	67	179	224	153	197	0	6	4,647	4,130	376	1,812	510	333	479	424	192	66	178	232	154	211	0	17
of which: Small and Medium-sized Enterprises	3,327	2,915	186	1,100	412	285	395	258	88	17	76	171	121	162	0	6	3,157	2,741	171	1,062	415	275	412	266	87	16	76	179	123	177	0	10
of which: Collaboratised by commercial immovable property	1,475	1,248	155	611	227	155	188	158	61	14	55	97	67	77	0	3	1,321	1,098	132	550	223	156	185	155	54	13	50	101	72	80	0	2

								As of 31	/03/2021															As of 30	/05/2021							
	Gross														Maximum amount of the guarantee that can be considered	Gross carrying amount														k	Miximum amount of the guarantee that can be considered	Gross carrying amount
					Non-perform				Performing			Non-perform	ing								Non-perform	ning						Non-performi				
(min EUR)			Of which: exposures wit forbearance measures	Of which: Instruments with significant increase in could risk sinor initial recognition but not credit- impained (Stage 2)		Of which: exposures wit 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 credit raik since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbairance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contact of the COVID-19 crisis				Of which: exposures with forbearings 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: Instruments with significant increase in credit risk since initial incognition but not credit- impained (Stage 2)		Of which: exposures with forbeirance measures	Of which: Unidealy to pay that are not past-due or past-due <= 90 days	Public guarantee received in the content of the COVED-19 crisis	Inflows to non- performing exposures
Loans and advances with expired EBA-compliant monatoria	۰	٥		0		0	0	0	٥	0		0	۰	0	0	٥	1,312	1,252	54	268	61	20	43	36	18	3	14	19	7	12		5
of which: Households		0	0	0	0	0	0	0	0	0		0		0	0	0	821	775	30	192	46		31	20		1		10	1	6	0	s
of which: Collaboralised by residential immovable property	۰	0	0	0	0	0	0	0	0	0		0	۰	0	0	0	647	638	27	136	29	7	22	6	3	0	3	4	1	3	0	2
of which: Non-financial corporations		0	0	0	0	0	0	0	0	0		0	۰		0	0	489	474	25	76	15	11	12	17		2	6		6	6		0
of which: Small and Medium-sized Enterprises	۰	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	364	357	18	57		4	4	11	7	2	5	5	2	2	۰	0
		0	0		0		0	0	0	0		0			0	0	216	214	15	43	3	0			5	1	4	2	0		0	

İ								As of 31	/03/2021															As of 30	0/06/2021							
	Gross														Maximum amount of the guarantee that can be considered	Gross carrying amount														k	Maximum amount of the guarantee that can be considered	Gross carrying amount
(min EUR)		Performing	Of which: exposures wit forbairance measures	Of which: Instruments with significant increase in coedit risk since 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 forbearance measures	Of which:		Of which: exposures with forbeirance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contact of the COVID-19 crisis	Inflows to non- performing exposures		Performing	Of which: exposums wit forbeasings measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- trepained (Stage 2)	Non-parform	ing Of which: exposums with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposures wit forbearance measures	Of which: in Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		ing Of which: exposures with forberance measures	Of which: Unitedly to pay that are not past-due or past-due <= 90 days	Public guarantee received in the contact of the COVID-19 crisis	Inflows to non- performing exposures
Newly originated loans and advances subject to public guarantee schemes	1,182	1,190	0	202	2		2	6	5	0	4	1		1	967	1	1,250	1,244	0	201	6	0	5	7	6	0	4	2	0	1	1,030	6
of which: Households	۰	0			0			0	0			0				0	0	۰			0			0	۰			0				
of which: Collateralised by residential immovable property	۰	0			0			0	0			0				0	0	0			0			0	0			0				۰
of which: Non-financial corporations	1,180	1,178		202	2		2	6	5	0	4	1	0	1	966	1	1,246	1,242		201	6	0	5	7	6	0	4	2	0	1	1,029	6
of which: Small and Medium-sized Enterprises	986	983			2			4	3			1				1	1,040	1,035			4				4			1				4
of which: Collateralised by commercial immovable property	۰	0			0			0	0			0				0	0				0			0				0				0