

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

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



Key Metrics

(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,842	4,683	4,979	5,032	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	4,842	4,683	4,979	5,032	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	4,842	4,683	4,979	5,032	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	4,842	4,683	4,979	5,032	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	4,842	4,683	4,979	5,032	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	4,842	4,683	4,979	5,032	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	26,424	24,482	24,338	25,822	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	26,424	24,482	24,338	25,822	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	18.33%	19.13%	20.46%	19.49%	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	18.33%	19.13%	20.46%	19.49%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Tier 1 (as a percentage of risk exposure amount) - transitional definition	18.33%	19.13%	20.46%	19.49%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.33%	19.13%	20.46%	19.49%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	18.33%	19.13%	20.46%	19.49%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.33%	19.13%	20.46%	19.49%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	65,779	64,581	62,989	64,703	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	7.36%	7.25%	7.90%	7.78%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	4,842	4,683	4,979	5,032	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	4,842	4,683	4,979	5,032	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	65,779	64,581	62,989	64,703	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	65,779	64,581	62,989	64,703	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	7.36%	7.25%	7.90%	7.78%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	7.36%	7.25%	7.90%	7.78%	[A.2]/[B.2]	



2023 EU-wide Transparency Exercise Capital LGT Group Foundation

							COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	As of 30/09/2022 4,842	As of 31/12/2022 4.683	As of 31/03/2023 4,979	As of 30/06/2023 5,032	C 01.00 ((010.0010)	NEGULATION Articles 4(118) and 72 of CRR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying		,		-,	C 01.00 (+0010,c0010)	
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	4,842	4,683	4,979	5,032		Article 50 of CRR
	A.1.1	instruments)	355	344	340	346	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	3,990	3,875	4,122	4,215	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	1,502	1,393	1,395	1,402	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	242	235	232	236	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-5	5	7	5	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-1,044	-999	-970	-967	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-3	4	-2	-1	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r0450,c0010) + C 01.00 (r0450,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), $3\xi(1)$ point (k) (i) and 89 to 91 of ORR, Articles $3\xi(1)$ point (k) (ii), $24\xi(1)$ point (b), $24\xi(1)$ point (b) and 238 of ORR, Articles $3\xi(1)$ point (k) (ii) and $370(2)$ of ORR, Articles $3\xi(1)$ point (k) (iv) and $15\xi(8)$ of ORR and Articles $3\xi(1)$ point (k) (vi) and $15\xi(8)$ of ORR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	-196	-167	-147	-206	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 49(1) point (a) and 49(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0530,r0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0570,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,r0010)	
	A.2.3	Other Additional Ter 1 Capital components and deductions	0	0	0	0	C 01.00 (r0690,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0704,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0746,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	4,842	4,683	4,979	5,032	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	0	0	0	0	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2		0	0	0	0	$\begin{array}{c} C01.00\left(e9210,c0010\right)+C01.00\\ (e9220,c0010)+C01.20\left(e9230,c0010\right)+C\\ 01.90\left(e9940,c0010\right)+C01.00\left(e9590,c0010\right)\\ +C01.90\left(e9940,c0010\right)+C01.00\left(e9590,c0010\right)\\ (e9790,c0010)+C01.00\left(e9794,c0010\right)+C\\ 01.00\left(e9978,c0010\right)\end{array}$	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	26,424	24,482	24,338	25,822	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
NEQOZNEMENTS	8.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	18.33%	19.13%	20.46%	19.49%	CA3 (1)	*
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	18.33%	19.13%	20.46%	19.49%	CA3 (3)	•
	C.3	TOTAL CAPITAL RATIO (transitional period)	18.33%	19.13%	20.46%	19.49%	CA3 (5)	•
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	4,842	4,683	4,979	5,032	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0).0)]	
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	18.33%	19.13%	20.46%	19.49%	[D.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	

⁽¹⁾The fully loaded CETI ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital indusments that are not eliable from a repulsabory coint of view at the recording date are not balen into account in this calculation.
Fully loaded CETI capital ratio estimation is based on the formulae stated in column "COSEP CODE" – please note that this might load to differences to fully loaded CETI capital ratio published by the participating banks e.g. in their Filter 3 disclosure



Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (evoluding CCR and Securitisations) ¹	19,041	17,377	17,244	17,807	C 02.00 (r0040, c0010) -[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0220, s001) + C 08.01 (r0040, c0220, s001) + C 08.01 (r0040, c0220, s002) + C 08.01 (r0040, c0220, s002) + C 08.01 (r0040, c0220, c022) + C 08.01 (r0040, c0220) + C 08.
Of which the standardised approach	19,041	17,377	17,244	17,807	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - (C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	897	676	629	1,136	$ \begin{array}{c} C07.00(r0090,c0220,s001) + C07.00(r0110,c0220,s001) + C07.00(r0130,c0220,s001) + C08.01(r0040,c0226),s001) + C08.01(r0050,c0226),s001) + C08.01(r0050,c0226),s002) + C08.01(r00500,c0226),s002) + C08.01(r005000,c0226),s002) + C08.01(r0050000000000000000000000000000000000$
Credit valuation adjustment - CVA	305	256	212	323	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (10470, c0010)
Position, foreign exchange and commodities risks (Market risk)	2,388	2,178	2,307	2,537	C 02.00 (r0520, c0010)
Of which the standardised approach	2,388	2,178	2,307	2,537	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (4010, -0601)*12.5+C 20.00 (4010,-0450)*12.5+MAV(C 24.00(4010, -0090),C 24.00(4010,-0100),C 24.00(4010,-0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	3,793	3,995	3,947	4,019	C 02.00 (r0590, c0010)
Of which basic indicator approach	3,793	3,995	3,947	4,019	C 02.00 (r0600, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (10620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	26,424	24,482	24,338	25,822	

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 CVA)' and Securitisations') section.



2023 EU-wide Transparency Exercise P&L LGT Group Foundation

(min EUR)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023
Interest income	497	844	432	920
Of which debt securities income	44	87	52	121
Of which loans and advances income	439	743	379	796
Interest expenses	245	468	290	637
(Of which deposits expenses)	181	399	284	626
(Of which debt securities issued expenses)	10	15	4	9
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	1	1	0	1
Net Fee and commission income	1,255	1,615	370	758
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	0	0	0	0
Gains or (-) losses on financial assets and liabilities held for trading, net	93	125	53	104
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-4	-7	0	-1
Gains or (-) losses from hedge accounting, net	0	0	0	0
Exchange differences [gain or (-) loss], net	115	201	52	113
Net other operating income /(expenses)	10	14	3	6
TOTAL OPERATING INCOME, NET	1,724	2,327	620	1,263
(Administrative expenses)	1,217	1,706	430	907
(Cash contributions to resolution funds and deposit guarantee schemes)	2	3	1	2
(Depreciation)	93	122	31	62
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-16	-3	1	12
(Payment commitments to resolution funds and deposit quarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-19	-18	0	0
(Other provisions)	2	15	1	12
Of which pending legal issues and tax litigation ¹	0	9	0	0
Of which restructuring ¹	0	0	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	2	-1	1	1
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	2	-1	1	1
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	2	4	1	2
(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	-2	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	422	496	155	277
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	370	427	129	228
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	370	427	129	228
Of which attributable to owners of the parent	370	427	129	228

U 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 30/09/202	22			As of 31	12/2022			As of 31,	03/2023			As of 30,	/06/2023		
		Fa	ir value hierarc	hy		Fa	ir value hierard	:hy		Fa	Fair value hierarchy			Fa	ir value hierard	:hy	
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	3,312				4,578				4,768				4,782				IAS 1.54 (i)
Financial assets held for trading	2,996	365	2,569	63	2,639	1,276	1,301	61	2,227	1,299	890	38	2,674	1,367	1,264	44	IFRS 7.8(a)(i);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	49	0	0	49	36	0	36	0	38	0	0	38	53	0	52	0	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	250	0	21	229	222	0	184	38	186	0	0	186	185	0	185	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	20,162	2,010	12,939	5,213	9,670	4,093	4,835	743	9,168	3,763	387	5,018	9,163	3,595	5,383	186	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	33,180				41,722				40,592				40,752				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	212	0	0	212	205	0	0	205	207	0	0	207	230	0	0	230	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	3,267				2,982				2,964				2,882				
TOTAL ASSETS	63,428				62,054				60,150				60,721				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	22					As of 31	/12/2022					As of 31	/03/2023					As of 30	/06/2023			
		Gross carry	ing amount ⁽²⁾		Accun	nulated impairn	nent ⁽²⁾	Gros	s carrying amo	ınt ⁽²⁾	Accum	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accur	mulated impairr	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accum	nulated impairm	nent ⁽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	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	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets 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	References
Financial assets at fair value through other	Debt securities	14,950	0	0	0	0	0	4,716	0	0	0	0	0	4,284	0	0	0	0	0	4,196	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	0	0	0	0	0	0	7,160	0	0	0	0	0	6,220	0	0	0	0	0	8,393	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	32,300	843	67	-11	-2	-18	34,400	148	40	-10	0	-14	34,175	175	48	-10	-1	-14	32,196	148	40	-10	-1	-15	Annex V.Part 1.32, 44(a)

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

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



Breakdown of liabilities

LGT Group Foundation

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Financial liabilities held for trading	1,741	1,758	859	912	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	193	189	186	185	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	53,813	52,570	51,452	52,032	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	19	18	22	18	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	77	76	73	67	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	675	827	851	626	IAS 37.10; IAS 1.54(I)
Tax liabilities	126	112	127	115	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	493	388	378	527	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	57,137	55,939	53,947	54,482	IAS 1.9(b);IG 6
TOTAL EQUITY	6,291	6,115	6,203	6,238	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	63,428	62,054	60,150	60,721	IAS 1.IG6

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



Breakdown of liabilities

LGT Group Foundation

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Derivatives		1,760	1,777	881	931	IFRS 9.BA.7(a); CRR Annex II
Chart resiliens	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	0	0	0	44	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	44	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	39	66	75	79	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	14	27	34	32	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	5,109	4,614	4,146	4,334	Annex V.Part 1.42(c),44(c)
Danasika	of which: Current accounts / overnight deposits	2,210	1,019	1,493	1,400	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	22,397	21,574	20,765	20,918	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	13,650	11,998	11,329	11,169	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	2,834	2,880	3,282	2,898	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	1,584	1,506	1,490	1,235	ECB/2013/33 Annex 2.Part 2.9.1
	Households	20,485	20,560	20,386	20,921	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	12,773	11,040	10,191	10,272	Annex V.Part 1.42(f), 44(c)
Debt securities issued		2,685	2,619	2,540	2,589	Annex V.Part 1.37, Part 2.98
Of which: Subordir	nated Debt securities issued	0	0	0	0	Annex V.Part 1.37
Other financial liabilities		456	448	443	434	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		55,765	54,536	52,518	53,148	



	SA		VaR (Memoran	dum item)	STRESSED VaR (/	1 Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	AL CHARGE		VaR (Memor	andum item)	STRESSED VaR (M	IN (emorandum item	INCREM DEFAUI MIGRATI CAPITAL	T AND ON RISK	ALL PRICE F	RISKS CAPITA FOR CTP	L CHARGE	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt 1)	12 WEEKS	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2022	As of 31/12/2022				As of 30/	09/2022									As of 31/1	2/2022					
Traded Debt Instruments Of which: General risk Of which: Soedfic risk Equites Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	609 379 230 1 0 0 1,696 83	495 262 233 2 1 1 1,624 58	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0							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	2,388 As of 31/03/2023	2,178 As of 30/06/2023	0	0	0	0 As of 31/	0	0	0	0	0	0	0	0	0	0 As of 30/0	0	0	0	0	0	0
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Soecific risk Foreign exchange risk Commodities risk	664 422 242 0 0 0 1,574 68	841 550 291 0 0 1,635 62	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 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	2,307	2,537	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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



Consolidated data Consolidate Consolid															
Consolidated Cons						Standardised Ap	proach								
Control governments for control lines Control governments Control governments for control lines Control governments Control			As of 30/09/2022 As of 31/12/2022												
Consolidated data Cons			Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions					
## Amount of Comments of Control (Control (Contr			17.040	12.224	120		24 500	24 500	iro						
## Abbit used writtine 277 200 61 279 252 63 64 64 64 64 64 64 64															
### ##################################															
Consolidated data Cons					0				0.0						
Section 1,000 1,			0	0	ō		0	0	ō						
Consolidated data			2,965	2,800			4,537	2,414							
According Acco		Corporates	12,540	4,497	3,360		10,679	4,212	3,244						
Consolidated data defended Sept. Consolidated data defended Sept. Consolidated data defended Sept. defended Sep			0	0	0		0	0	0						
UNISHIGABLE Global decreased to innovaluate an innovaluate arranger by 4,800 4,801 1,316 4,811 4,771 1,794 1			27,291	3,980	3,861		26,431	3,417	3,311						
Company Comp	Consolidated data		0	0	0		0	0	0						
Encourage in default 69	CONSONIGUICO GUIG		4,869	4,829	1,816		4,811	4,771	1,794						
These associated with sear Excluded Vision field. 1, 166 1, 156 1			0							13					
Convert bloods 66 133 637 637 127				49		1/				13					
Clime or initial-times and convenies with a \$7 or exit assessment \$4.18 \$1.75 \$1.077 \$1.500 \$2,960 \$64 \$1.000 \$1.0															
Collective investments undertakinss (CIU) 3,002 3,002 5,36 2,989 2,909 4,976 Evoluty 202 202 688 334 334 705 Other executives 1,202 1,009 975 1,666 977 815				3.725	1.077		3,520	2,909							
Equily 202 262 558 334 336 705 Other encourse 1,242 1,049 975 1,066 877 816			3.032		5.345		2,929	2,929							
			292		658		334	334							
80 595 45 732 19 938 29 79 839 47 366 18 053															
		Standardised Total ²	80,595	45,732	19,938	29	79,839	47,366	18,053	23					

10 Claired accesses, utilità Ecossare vidia, in recorde labore talera si ta accusat au vificia due to codi convenire facion or codit mi entratation bodrisson in.e. substitution effectivi.
10 Claire della consideration della consideration control under in the main inserte tra 2010 consideration.
11 Claire della consideration della consideration control under transportation control un to 1951 of total extension control un to 1951 of total extension control un to 1951 of total extension control under transportation control un to 1951 of total extension control under transportation control und

					Standardised A	proach				
			As of 30/09/	2022			As of 31,	/12/2022		
	(min PUP %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	Central governments or central banks Regional governments or local authorities	15,654 183	14,987 183	40		19,201 253	19,201 253	0 54		
	Public sector entities Multilateral Develooment Banks International Oroanisations	0	0	0		0 0	0	0		
	Institutions Corporates of which: SME	1,303 899 0	1,194 99 0	264 77 0		1,087 524 0	889 56 0	192 51 0		
SWITZERLAND	Retail of which: SME Secured by mortgages on immovable property	1,484 0 1,749	107 0 1.727	100 0 678		1,464 0 1,759	100 0 1.735	94 0 683		
	of which: SNE Exposures in default tams associated with particularly high risk	0 14	0 11	0 12 111	0	0 7 50	0 2	0 2		
	Covered bonds Claims on institutions and corporates with a ST credit assessment	290 3,619	269 1,367	54 273		271 1,468	271 781	54 190		
	Collective investments undertakings (CIU) Equity Other exposures	22 48 220	22 48 220	38 48 202		41 48 207	41 48 207	76 48 199		
	Standardised Total ²				3					

(ii) Chishel excours, unlike Excours value, is recorded before takino into account any effect due to credit convenion factors or could risk relixation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securification exposures but includes general credit risk adjustments.

		(2) Total value augustinists and provision	s per country or countripanty s	ACCOUNT OF ONE TO ACCOUNTS	esponares con mosaes general	Oran ran aujustinina.			
					Standardised Ap	proach			
			As of 30/09/	2022			As of 31;	12/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3	0	0		0	0	0	
	Corporates	869	517	219		795	456	185	
	of which: SME	0	0 895	890		6,736	625	622	
VIRGIN ISLANDS.	Retail of which: SME	7,212	895	890		6,/36	625	622	
	or which: SME Secured by mortgages on immovable property	127	127	0		135	135		
BRITISH	of which: SME		117	0		133	133		
	Exposures in default	o o	ō	0	0	ō	ō	i i	
	Items associated with particularly high risk	0	0	0		ō	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	152	76		0	123	62	
	Collective investments undertakings (CIU)	0	0	1		0	0	0	
	Equity	0	0	0		0	0		
	Other evangures	0				0			
	Standardised Total ²								

		(2) Total value adjustments and provision	s per country of counterparty of	ocludes those for securitisation	exposures but includes general	credit risk adjustments.			
					Standardised A	pproach			
			As of 30/09/	2022			As of 31;	12/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²	
LIECHTENSTEIN	Central constraints of central banks Robits server entities Robits server en	0 5 0 0 0 54 1,410 1 1,455 24 1 0 24 1 243 243 243 243 243 243 243 243 243 243	0 3 0 0 0 655 591 340 0 1,840 19 19 1 1 2 1 2 1 3 3 7 5	0 1 0 0 13 599 222 679 679 679 18 1 1 1 0 4 4 5	0	0 5 0 0 2,745 2,745 0 1,402 0 1,808 0 12 2 2 2 7 4	0 3 0 0 0 0 70 99 99 256 0 1,794 0 8 0 0 2 2 4 4 7 4	0 1 0 0 0 14 399 261 262 20 0 0 0 12 2 0 0 0 0 261 14 14 15 16 16 16 16 16 16 16 16 16 16 16 16 16	
	Other exposures Standardised Total ²	437	246	193	4	391	204	159	

					Standardised A	pproach					
			As of 30/09	2022			As of 31	12/2022			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %)										
	Central governments or central banks Regional governments or local authorities Public sector entities	1,402	1,402 0	0 0		1,391 0	1,391	0			
	Multilateral Development Banks International Organisations Institutions	0	0	0		0 0 17	0	0			
	Corporates of which: SME	140 0	43 0	15 0		137 0	40 0	14 0			
SINGAPORE	Retail of which: SME Secured by mortgages on immovable property	2,191 0 120	281 0 120	276 0 50		2,161 0 117	239 0 116	234 0 47			
	of which: SME Exposures in default Items associated with particularly high risk	0	0	0	0	0	0	0			
	Covered bonds Claims on institutions and corporates with a ST credit assessment	24 263	24 263	5 94		24 384	24 384	5 114			
	Collective investments undertakings (CIU) Equity Other exposures	0 44	0	0 36		0 40	0 40	0 33			
	Standardised Total ²				0						

O Dictional exposures untils Discourse value, in recorded before takino into account any effect due to credit convention factors or credit nik mitization techniques (i.e., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.



	LGT Group Foundation										
					Standardised Ap	proach					
			As of 30/09/	2022			As of 31,	/12/2022			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min BUR. %) Central governments or central banks	0	0	0							
	Regional governments or local authorities	69	69	14		110	110	22			
	Public sector entities	57	57	11		52	52	10			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	569	552	113		2,409	521	107			
	Corporates	1,369	151	85		215	80	70			
	of which: SME Retail	547	46	60		594	67	61			
	of which: SME	347	0.0	0		354		0			
GERMANY	Secured by mortgages on immovable property	18	18	4		17	17	4			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	6	0	2	0	6	0	2	0		
	Items associated with particularly high risk	3	3	5		1	1	1			
	Covered bonds	18	18	4		16	16	3			
	Claims on institutions and corporates with a ST credit assessment	286 100	285	193 134		176	176	106 111			
	Collective investments undertakings (CIU) Equity	100	100	134		82	82	111			
	Other exposures	0	0	0		0		0			
	Standardised Total ²	· ·		·				Ů			
		Marine Marine									

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.									
					Standardised A	pproach					
			As of 30/09	2022			As of 31,	/12/2022			
		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		
HONG KONG	Count of constraints for counts and count of counts of c	140 0 0 0 235 235 245 24 0 4 4 0 255 8 8	1440 1440 1440 1440 1440 1440 1440 1440	0 0 0 0 5 27 0 341 0 6 6 6 6 1 10 10 10 10 10 10 10 10 10 10 10 10 1	٥	108 0 0 0 0 19 206 6 0 2,598 0 212 4 4 4 4 6 0 116 8 8 0	108 0 0 0 24 88 0 238 238 24 211 211 211 211 211 211 211 211 211	0 0 0 0 0 5 22 0 78 0 0 0 0 22 1 0 0 0 0 1 2 1 0 0 0 0 0 0			
	Standardised Total				1	00	00		0		

					Standardised A	proach			
			As of 30/09/	2022			As of 31,	12/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Central consuments or central hashin's Socioud consuments or board authorities in a consument of the consuments Hamiltonia or board authorities Hamiltonia or board Hamilton	4 0 2 2 612 612 612 612 612 612 612 612 612	4 0 2 612 0 3 141 0 0 0 0 0 0 0 0 0 0 0 1 1 1,419 1,419 2,52	0 0 1 1 1 199 0 0 0 0 0 0 0 5 5 5 5 1,655 1,655 2 2 2 2 2 2 2 2 3 2 3 3 3 3 3 3 3 3 3	0	8 600 0 3 159 1 1 0 0 0 0 74 1,313 2,22	8 0 8 600 3 159 0 0 0 0 0 0 0 0 74 1,113 3,38 2,22	0 0 0 1 1 125 0 0 0 0 0 1 1 1 1 1,528 1,528 1,528 3,528	
L	Standardised Total ²				0				0

O' Onland excess. utilise bosours value is recorded before takins rise account any effect due to credit comention factors or credit risk enhancion telepicase (e.g. substitution effectal).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitazion exposures but includes general credit risk adjustments.

					Standardised Ap	proach			
			As of 30/09/	2022			As of 31;	12/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	21	21	0		19	19	0	
	Regional governments or local authorities		0	0		0		0	
	Public sector entities Multilateral Development Banks	198	100	0		195	195		
	International Organisations	110	0	0		1,53	.,,	0	
	Institutions	o o	0	ō		i i	ō	ō	
	Corporates	693	634	405		629	556	364	
	of which: SME	0	0	0		0	0	0	
	Retail	1,197	531	501		1,149	496	470	
LINITED KINGDOM	of which: SME Secured by mortopies on immovable property of which: SME	0	0	0		0	0	0	
ONLIED KINGDON	Secured by mortoages on immovable property	88	88	125		80	80	126	
	of which: SME Exposures in default	9	0	0		0	0		
	Exposures in default Items associated with particularly high risk	72	72	108	0	71	71	107	
	Covered bonds	28	78	6		10	, , , , , , , , , , , , , , , , , , ,	107	
	Claims on institutions and corporates with a ST credit assessment	663	660	132		400	398	83	
	Collective investments undertakings (CIU)	153	153	247		143	143	228	
	Equity	0	0	0		0	0	0	
	Other exposures	130	130	131		59	59	61	
	Standardised Total ²				0				

					Standardised A	pproach				
			As of 30/09	2022			As of 31,	/12/2022		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(min EUR, %)									
AUSTRIA	Central outcomments or central sharist Residual coverments or local submittes Multitural Evolution of the State of State Multitural Evolutions of tasks International Conductions Lostifications Lostific	45 0 0 0 0 0 0 0 0 727 0 0 228 0 0 13 1 0 6	45 0 0 0 0 0 312 312 200 0 0 127 12 12 12 12	311 0	0	45 0 0 0 32 881 9 758 0 220 2 2 6 6	45 0 0 0 0 0 50 292 0 191 0 229 2 2 2 2 2 2 2 2 2 2 3 1 1 1 1 1 1 1 2 1 2	0 0 0 0 0 10 299 0 181 0 0 2 2 2 1 1	e	
	Collective investments undertakinos (CIU) Equity Other exposures	3 0	3 0	0		2 0 17	2 0 17	3 0 17		
	Standardised Total ²				1					

			(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.								
		Standardised Approach									
			As of 30/09/	2022			As of 31/	12/2022			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
Recional two Public sector Public sector Public sector Indianated International Intern	Development Banks Of Oppinations OPE	0 0 233 0 901 0 0 0 0 0 0 0 0 0 0 0 0 0 0 133 0 0 0 0	0 0 293 0 5 452 0 26 0 0 41 0 0 6 11	0 0 0 1 14 44 25 0 0 0 0 14 5 5 5 6	0	0 0 0 231 0 0 1,078 0 44 0 0 0 0 0 302 2 11 0	0 0 0 231 0 3 3 625 0 0 211 0 0 0 10 0 3 3 2 11 0 11 0 11 0	0 0 0 0 1 1 608 0 2 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		

EBA Justice 2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach LGT Group Foundation

					Standardise	d Approach						
			As of 31,	03/2023			As of 30/	06/2023				
	(min EUR. %)	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			
	Central governments or central banks	21,795	21,795	139		20,765	20.765	122				
	Regional governments or local authorities	298	297	89		339	338	79				
	Public sector entities	274	262	61		341 1.445	330	84				
	Multilateral Development Banks	1,431	1,431	1,445	0							
	International Organisations	0	0	0		0	0	0				
	Institutions	4,296	2,776	600		5,596	2,641	584				
	Corporates	10,401	3,506	2,616		10,387	3,950	3,029				
	of which: SME Retail	26.558	3.168	3,074		26.501	3,569	3.460				
	ed which: SMF	20,338	3,100	3,074		20,301	3,309	3,400				
Consolidated data	or which: SME Secured by mortgages on immovable property	4.720	4,686	1,762		4,765	4.725	1,774				
	of which: SME	4,120	4,000	1,702		4,700	4,723	1,774				
	Exposures in default	35	19	22	14	47	26	31	1			
	Items associated with particularly high risk	871	871	1,306		995	995	1,493				
	Covered bonds	622	622	124		558	558	112				
	Claims on institutions and corporates with a ST credit assessment	2,448	2,386	654		2,760	2,501	686				
	Collective investments undertakinos (CIU)	3,615	3,615	5,918		3,634	3,634	6,042				
	Equity	295	295	662		276	276	620				
	Other exposures	1,059	873	845 17.873		1,038	853	827	21			
	Standardised Total ²	78,717 46,604 17,873 24 79,447 46,608 18,943 2										

					Standardisc	d Approach			
			As of 31,	03/2023			As of 30/	06/2023	
	(min PLE NA)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	Central governments or central banks	19,523	19,523	0		18,274	18,274	0	
	Regional governments or local authorities	45	44	9		66	66	13	
	Public sector entities	13	3	1		13	3	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,260	1,130	234		1,232	790	165	
	Corporates	307	29	27		396	50	47	
	of which: SME	0	0	0		0	0	0	
	Retail	1,538	117	112		1,628	152	145	
SWITZERLAND	of which: SME	0	0	0		0	0	0	
SWITZERLAND	Secured by mortgages on immovable property	1,746	1,729	678		1,808	1,785	685	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	2	1	2	0	5	1	2	
	Items associated with particularly high risk	68	68	102		68	68	102	
	Covered bonds	268	268	54		254	254	51	
	Claims on institutions and corporates with a ST credit assessment	1,069	878	186		935	560	113	
	Collective investments undertakinos (CIU)	51	51	65		54	54	83	
	Equity	49	49	49		45	45	45	
	Other exposures Standardicad Total ²	201	201	194	3	165	165	158	

Original exposure, unlike Exposure value, in exported before taking into account any effect due to credit convenion factors or credit risk mitigation techniques (e.g., substitution effects).
 (2) Total value adjustments and provisions per country of counterparty excludes those for accordinate exposures but includes general credit risk adjustments.

		(2) Total value adjustments are	a provisions per country or con	anniparty encouses order for a	cumatur equates on roo	an gerara creat rat aujustine			
					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	/06/2023	
		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 BJR. %) Central governments or central banks							0	
1	Regional governments or local authorities	0				ů		0	
	Public sector entities	0	ō	i i		ō	ō	o o	
	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	786	403	151		737	421	163	
	of which: SME	0	0	0		0	0	0	
VIRGIN ISLANDS,	Retail	6,817	490	487		6,772	664	661	
	of which: SME Secured by mortgages on immovable property	133	133	0		135	135	0	
BRITISH	of which: SME	133	122			133	133	0	
	Exposures in default	0			0	ů		0	
	Items associated with particularly high risk	0	ō	i i		ō	ō	o o	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	122	61		0	103	51	
	Collective investments undertakinos (CIU)	1	1	1		1	1	1	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0			0		0	
	Standardised Total ²								0

(1) Original exposure, untile Exposure value, in reported before taking into account any effect due to needs convenient one or ender this integration techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of coordeparty encludes those for securitisation exposures but includes general needs risk adjustments.

		(2) Total value adjustments as	nd provisions per country of co-	interparty excludes those for se	curbiation exposures but indu	des general credit risk adjustme	nts.		
					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
LIECHTENSTEIN	Control of control banks Maintender of contr	0 5 1 0 0 166 2,982 0 1,474 0 1,785 0 0 0 0 0 0 0 0	0 3 0 0 20 337 347 224 272 0 1,772 0 0 1,00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1 0 0 0 4 395 0 229 653 0 10 0 0 0 8 8 128 128 128 128 128 128 128 128 128	0	0 5 0 0 0 3,011 0,520 0,774 0 1,774 0 0 1,774 0 0	0 4 0 0 0 288 667 0 289 0 1,761 0 12 0 0 0	0 1 0 0 6 666 0 227 0 3 63 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Other exposures Standardised Total ²	363	180	167	3	388	205	192	

		(2) Total value adjustments an	d provisions per country of co	anterparty excludes those for se	icuntisation exposures but inclu	des general credit risk adjustmer	TO.		
					Standardise	d Approach			
			As of 31,	03/2023			As of 30	/06/2023	
		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 BJR, %)	1.396	1.200			1,520	1.535		
	Central governments or central banks Regional governments or local authorities	1,396	1,396			1,520	1,520	0	
	Public sector entities	0		0		0		0	
	Multilateral Development Banks	ō	ō	ō		ō	i	ō	
	International Organisations	0	0	0		0		0	
	Institutions	32	37	8		49	55	12	
	Corporates	220	60	34		199	63	31	
	of which: SME	0	0	0		0		0	
	Retail	2,243	251	247		2,297	323	318	
SINGAPORE	of which: SME Secured by mortgages on immovable property	115	115	- 0		112	111	43	
	of which: SME	113	113	40		112	111	43	
	Exposures in default	ō	ō	ō	0	ō	i	ō	0
	Items associated with particularly high risk	0	0	0		0		0	
	Covered bonds	23	23	5		24	24	5	
	Claims on institutions and corporates with a ST credit assessment	403	404	118		393	394	116	
	Collective investments undertakings (CIU)	18	18	23		19	19	25	
	Equity	0				0		0	
	Other exposures	38	38	28		39	39	28	
	Standardised Total ²				0				

O (Original exposure, untiles Exposure value, is reported before taking into account any effect due to credit convention factors or credit nik mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those in rescurributions exposures but includes general credit nik adjustments.

2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach LGT Group Foundation

	LGT Group Foundation								
					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
	(min BJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Coming operations for coming hashed segional government or local antifolion propriet of the segional government or local antifolion propriet of the segional government and segional Institutions Textifucions Te	0 1000 99 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 109 0 0 596 48 43 41 17 7 17 0 0 1 1 15 87 123 2 3	0 22 11 0 0 114 48 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 1077 599 0 0 0 0 1,115 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1077 59 0 0 0.056 76 76 55 55 55 20 0 0 0 0 0 4 4 15 12 12 12 12 12 12	0 211 12 0 126 55 50 0 4 4 2 2 5 3 3 7 5 144 186 0 0 0 0 0 0 126 126 126 126 126 126 126 126 126 126	0
		(1) Original exposure, unlike E	sposure value, is reported befo	e taking into account any effect	t due to credit convenion factor	s or credit risk mitigation techni	ques (e.g. substitution effects	l-	

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

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.

		(2) Total value adjustments ar	d provisions per country of co	unterparty excludes those for se	curitisation exposures but indu	des general credit risk adjustme	rts.		
					Standardise	ed Approach			
			As of 31,	/03/2023			As of 30;	/06/2023	
	(1.00.0)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
HONG KONG	Control of control of the Control of Control	92 0 0 0 0 19 196 0 2,957 0 182 0 0 4 4 9 9 9 9 16 16 18 18 18 18 18 18 18 18 18 18 18 18 18	93 0 0 0 24 66 6 0 213 20 182 0 0 4 4 0 9 9	0 0 0 0 5 15 0 29 9 6 7 0 6 2 1 1 1 1 1 1 1	٥	41 0 0 0 22 187 0 2,855 0 177 4 4 4 16 16 16 17 18 18 18 18 18 18 18 18 18 18 18 18 18	41 0 0 0 28 52 0 24 2 0 177 0 0 4 0 226 5 15 15 16 16 16 16 16 16 16 16 16 16 16 16 16	0 0 0 0 6 15 15 0 219 0 65 0 0 6 6 15 0 0 4 6 4 6 4 6 6 6 6 6 6 7 19 19 19 19 19 19 19 19 19 19 19 19 19	0
	Other exposures Standardised Total ²	33	33	40	1	49	40	4/	0

Compara Comp						Standardisc	d Approach			
Combot downstreaments or control at leasts Combot downstreaments Combot downstrea				As of 31/	03/2023			As of 30,	06/2023	
Cont of sourcementary or control sharks 0 0 0 0 0 0 0 0 0		(mb 889 65)	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
Collective Institution Collective Institut	UNITED STATES	Central development or central selection in a contral selection of contral selection of contral selection of contral selection of central selection of centr	0 4 50 0 1 1 0 0 0 0 0 0	0 4 13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	.0	25 25 25 33 1 1 0 0 0 0 66 0 0 281 1,664 166	0 0 586 0 25 16 0 0 0 0 0 0 0 0 0 28 1 1,664	0 56 2,249 40	0

					Standardisc	d Approach			
			As of 31/	03/2023			As of 30,	06/2023	
		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 BUR, %)								
	Central governments or central banks	19	19			19	19	0	
	Regional governments or local authorities	0				0		0	
Published Main Tribution of the Control of the Cont	Public sector entities Multilateral Development Banks	135	135			135	135	0	
	Multilateral Development Banks International Organisations	133	133			133	133	0	
	Institutions	0				0		0	
	Corporates	648	569	370		621	533	329	
	of which: SME	0	0			0	0	0	
	Retail	1.108	473	448		1.033	430	405	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	72	72	121		69	69	123	
	of which: SNE	0	0	0		0	0	0	
	Exposures in default	1	0	1	0	2	0	0	0
	Items associated with particularly high risk	72	72	109		105	105	158	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	382	379	77		438	435	94	
	Collective investments undertakinos (CIU)	191	191	262		169	169	218	
	Equity	0 57	0 57	0 58		7 59	7 59	17 59	
	Other exposures	5/	5/	58		59	59	59	
	Standardised Total ²								

		(2) Total value adjustments an	d provisions per country of co	interparty excludes those for se	curitisation exposures but inclu	des general credit risk adjustme	rts.		
					Standardisc	ed Approach			
			As of 31,	03/2023			As of 30/	06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments an provisions ²
	(min BUR, %) Central governments or central banks	39	39	0		32	32	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0 57	.0			62		.0	
	Institutions Corporates	5/	273	14 273		52 590	76 301	15 301	
	of which: SME	563	2/3	2/3		590	301	301	
	Retail	727	172	162		688	211	199	
	of which: SME	0		0		0	0	0	
AUSTRIA	Secured by mortgages on immovable property	223	222	90		217	216	88	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	1	0	7	7	9	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	6	6	1		6	6	1	
	Claims on institutions and corporates with a ST credit assessment	13	13	8		5	5	5	
	Collective investments undertakinos (CIU)	6	6	5		9	9	6	
	Equity								
	Other exposures	1/	- 1/	1/		. 14		13	

		(2) Total value adjustments ar	d provisions per country of co	interparty excludes those for se	curitisation exposures but inclu	des general credit risk adjustme	rts.		
					Standardisc	d Approach			
			As of 31,	03/2023			As of 30,	/06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control Consequent Control Con	0 0 0 191 0 4 985 155 0 42 2 0 0 11 1 1 1 5 0	0 0 0 1911 0 4 3577 18 0 0 0 11 11 1 1 1 5	0 0 0 0 1 1 346 0 0 17 0 0 0 0 0 0 0 0 17 0 0 0 0 0 0 0	0	0 0 0 191 0 4 994 0 125 26 0 0 105 105 115 16 16 17 18	0 0 0 191 4 465 29 29 105 105 115 24 24 24 24 24	0 0 0 0 1 1 395 0 288 0 0 0 0 74	
	Other exposures Standardised Total ²				1	4			1



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2022					As of 31,	/12/2022		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31/	03/2023					As of 30/	06/2023		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

				LGT Group Foundation As of 31/12/2022 Direct exposures										
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balaı	ice sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio	•	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 [Austria													
[0 - 3M [Belgium													
[0 - 3M [Bulgaria													
Total [0 - 3M [3 M - 1 Y [1 Y - 2 Y [2 Y - 3 Y [3 Y - 5 Y [5 Y - 10 Y [10 Y - more Total	Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Denmark	(((33 34 ((0 4 4 4 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	0 0 0 0 0	((((((((((((((((((((0 4 0 33 38 0 0	0 0 0 0 0 0	0	0 0 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 [Estonia													



General governments exposures by country of the counterparty

							LGT Group Foundation	1						
							As of 31/12/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Finland													
[0 - 3M [France	0 1 1 5 5 3 3 0 0	0 1 47 9 35 0 0	0 0 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 47 9 35 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0		
[0 - 3M [Germany	6 44 33 47 25 6 6	0 46 39 47 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 46 39 47 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		32
Total	Croatia													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Greece													
[0 - 3M	Hungary													
[0 - 3M [Ireland													
[0 - 3M	Italy													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Latvia													



General governments exposures by country of the counterparty

							As of 31/12/2022							
						Direc	t exposures	•						
						Direc	t exposures			<u> </u>		0551.1		1
	(mln EUR)			On balance s	neet				Deriva	tives		Off balar	ice sheet	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)											Risk weighted exposure amount
			positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania													
[1 - 3M 1 1 1 1 1 1 1 1 1	Luxembourg													
10Y - more	Malta													
f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more	Netherlands													
10 tal 0 - 3M 3M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Poland													
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Portugal													
[0 - 3M [Romania													
10Y - more	Slovakia													
0 - 3M	Slovenia													



General governments exposures by country of the counterparty

Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Portvatives with positive fair value Total gross carrying amount of non-derivative financial assets of which: Financial asset of which: Financial asset of which: Financial asset of which: Financial asset at least of trading I is set of the set set o	i balance sheet lance sheet exposures Provisions	Risk weighted exposure amount
Residual Maturity Country / Region Total genes currying amount of mon-derivative financial assets by accounting portfolio Total genes currying amount of mon-derivative financial assets by accounting portfolio Total genes currying amount of mon-derivative financial assets by accounting portfolio Total genes currying amount of mon-derivative financial assets by accounting portfolio Total genes currying amount of mon-derivative financial assets by accounting portfolio Total genes currying amount of mon-derivative financial assets at the selection of which: Financial assets at designated at fair value through portfor to be In the selection of which financial assets at designated at fair value through portfor to be In the selection of which financial assets at designated at fair value through portfor to be In the selection of which financial assets at designated at fair value through portfor to be In the selection of which financial assets at designated at fair value through portfor to be In the selection of which financial assets at designated at fair value through other comprehensive scone In the selection of the selection of which financial assets at designated at fair value through other comprehensive scone In the selection of which financial assets at designated at fair value through other comprehensive scone In the selection of the selection of which financial assets at an available through other comprehensive scone In the selection of the selection of which financial assets at an available through other comprehensive scone In the selection of the selection of which financial assets at an available through other comprehensive scone In the selection of the selection of which financial assets at an available through other comprehensive scone In the selection of the selection of which financial assets at an available through other comprehensive scone In the selection of the selection of which financial assets at an available through other comprehensive scone In the selection of the selection of	lance sheet exposures	Risk weighted exposure amount
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Total gross carrying amount of non-derivative financial assets derivative financial assets of which: Financial assets by accounting portfolio Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivatives with positive fair value Total gross carrying amount of non-derivative financial assets by accounting portfolio Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivatives with positive fair value Total gross carrying amount of non-derivative financial assets by accounting portfolio Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Out of which: Financial assets of which: Financial assets of which: Financial asse	lance sheet exposures	Risk weighted exposure amount
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets of which: Financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets of which: Financial assets at far value of which: Financial assets at far value of which: Financial assets a		Risk weighted exposure amount
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets of which: Financial assets and which: Financial assets of which: Financial assets and which financial assets and which financial assets and which: Financial assets and another comprehensive income Fig. 38F	al Provisions	Risk weighted exposure amount
Carrying amount Netional assets Nemicial a	al Provisions	exposure amount
27 - 37		
[0 - 3M [1 3M - 1 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7		
13Y-27Y		
10-3MT 13M-1YT 11Y-2YT	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
13Y - 2Y		
10-3Mf	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
10-341	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
1000 1000		
0.394 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
1054 1059 1059 0 0 1059 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

							LGT Group Foundation	1						
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfolio	,	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	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan	533 255 ((22)	532 251 0 0 7 27 27 0 0 0 810	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0	532 251 0 0 27 7 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0		170
[U - 3M	u.s.	10	4 10 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	000000000000000000000000000000000000000	4 10 3 0 0 0	17 0 0 0 0 0 0 0	271 0 0 0 0 0 0	0 0 0 0 0	13 0 0 0 0 0 0	0 0 0 0 0		
[0 - 3M [China													
[0 - 3M [Switzerland	255 111 ((((((((((((((((((0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	259 115 0 0 0 0 0 374	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	10 0 0 0 0 0		58
[0 - 3M [Other advanced economies non EEA	24-107	244 107 0 0 1 1 0 0	0 5 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	244 102 0 0 1 1 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Other Central and eastern Europe countries non EEA						***							
[0 - 3M [Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

LGT Group Foundation

							LOT Group roundado							
							As of 31/12/2022	2						
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
	, , ,											Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
Residual Maturity	derivative financial assets assets (net of short positions)		of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	- Nominal	Provisions	Risk weighted exposure amount	
[0 - 3M [Africa													
[0 - 3M [Others		4 4 0 0 0 0 2 2 2 2 2 2 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 0 0 0 0 0 0 0 0 0 0 0	3 0 0 2 2 2 2	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) or sovereign credit risk (i.e. CDS, financial quarantees) booled in all the accounting portfolio (on-off balance sheet). Interpe

(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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Custa and Merics, Surfamente, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Vincent and Tobago, Uniquay, Venezuela, Artiqua And Tobago, Uniqua, Venezuela, Artiqua And Tobago, Uniqua,

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Morocco, South Africa: Ap

- (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

							LGT Group Foundation							
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off bala	ice sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio	•	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 [Austria													
[0 - 3M [Belgium													
[0 - 3M [Bulgaria													
Total [0 - 3M [1 3M - 1 Y [1 1 Y - 2 Y [2 Y - 3 Y [3 Y - 5 Y [5 Y - 10 Y [10 Y - more Total	Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Denmark	33 44	0 0 0 0 7 7 37 33 43 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 37 43 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
10 - 3M	Estonia						5.			·		·		2



General governments exposures by country of the counterparty

							LGT Group Foundation	n						
							As of 30/06/2023	3						
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
10 - 3M 3M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Finland													
[0 - 3M [France	0 33 5 28 55 5 0	0 37 9 28 50 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 37 9 28 50 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0		25
[0 - 3M [Germany	13 55 63 3 0 0	13 54 63 36 0 0	0 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 54 63 36 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		33
Total	Croatia													
[0 - 3M [Greece													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Hungary													
[0 - 3M [Ireland													
[0 - 3M [Italy													
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Latvia													



General governments exposures by country of the counterparty

							As of 30/06/2023							
						Direc	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M	Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Maita													
10 - 3M	Netherlands													
Total	Poland													
Total	Portugal													
Total	Romania													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Slovakia													
Total	Slovenia													



General governments exposures by country of the counterparty

							LGT Group Foundation	1						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance si	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more	Spain													
Total [0 - 3M [1 3M - 1 Y f	Sweden													
[0 - 3M 1 1 1 1 1 1 1 1 1	United Kingdom		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 0 0	0 0 0 0 0		0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M 1 1 1 1 1 1 1 1 1	Iceland													
[0 - 3M [Liechtenstein		3 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(3 0 0 0 0 0	(15 110 0 0 0 0 0 0	0 1 0 0 0 0	1 157 0 0 0 0 0	1 0 0 0 0 0	0 0 0 0 0	
[0 - 3M 1 1 1 1 1 1 1 1 1	Norway	2	0 0 1 21 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 21 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	000000000000000000000000000000000000000	
[0 - 3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Australia			v	·								,	
Total	Canada	4 3 3 12	0 0 0 4 44 44 3 3 33 122 122 0 0 0 199	0 0 0 0 0	0 0 0 0 0	((((((((((((((((((((0 0 44 33 122 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	44
10 - 3M 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 110Y - more	Hong Kong	4	1 41 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(41 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	



General governments exposures by country of the counterparty

							LGT Group Foundation	1						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
			Tabal assertion asserts of		Non-derivative financial as	sets by accounting portfolion	•	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	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan	287 322 0 5 5 5 6 6 6 6 6	0 0 58 0	0 0 0 0 0	000000000000000000000000000000000000000	0	287 322 0 0 58 0 0 0	0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0
[0 - 3M	u.s.	230 6 6 6 6 7	230 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() () () () () () () () () ()	229 0 0 0 0 0	0 0 0	19 0 0 0 0 0	6 0 0 0 0 0	200 0 0 0 0 0 0 0	37 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0
[0 - 3M [China													
[0 - 3M [Switzerland	55 15 6 6 6 6	51 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	(51 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	13 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0
[0 - 3M [Other advanced economies non EEA	126 88 60 6	126 86 0 0 0 0 0 0 0	0 3 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(126 83 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

LGT Group Foundation

							LG1 Group Foundation	11						
							As of 30/06/2023	3						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	Ī
												Off-balance s	sheet exposures	
					Non-derivative financial as	ssets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amoun
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	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	() () () () () () () () () ()				

Notes and definitions
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(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 apprepate "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 conomic 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. (S) Residual countries not reported separatively in the Transparency exercise.

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

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

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

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Custa and Merics, Surfamente, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Vincent and Tobago, Uniquay, Venezuela, Artiqua And Tobago, Uniqua, Venezuela, Artiqua And Tobago, Uniqua,

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Morocco, South Africa: Ap

(6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

Performing and non-performing exposures LGT Group Foundation

					As of 30/09/2022									As of 31/12/2022				
		Gross c	carrying amount/ Nomi	inal amount		Accumulated in value due to cre	spairment, accumulated n	regative changes in fair	Collaterals and		Gross car	rying amount/ Nomina	il amount		Accumulated imp	airment, accumulated ne lit risk and provisions ⁴	gative changes in fair	Collaterals and
		Of which performing but past due >30 days and <=90 days		Of which non-performin	o ¹	On performing exposures ²	On non-perfor	ming exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing	e .	On performing exposures ²	On non-perform	ting exposures ³	financial guarantees received on non- performing exposures
		and <=90 days		Of which: defaulted	Of which Stage 31			Of which Stage 31			and <=90 days		Of which: defaulted	Of which Stage 3 ^s			Of which Stage 3 ^s	
(min EUR) Cash balances at central banks and other demand deposits	3,281									4,554								
Debt securities (including at amortised cost and fair value)	15,250							1 :		12,134								i
Central banks	8,96			0						6.440		-			-		-	
General governments	1,97			0			0			1.036		-						
Credit institutions	3,21			0			0			3.631								
Other financial corporations	1,05		n e	0			0		0	980	0	0			0	0	0	0
Non-financial corporations	4	16 0		0	0		0 0		0	47		0			0	0	0	0
Loans and advances(including at amortised cost and fair value)	33,210	0 0		67 63	67	1	2 18	18	42	34,587		40	40	40	11	14	14	20
Central banks	4.49	18 0		0			0			9.750								
	,							1			1		_	_	_		-	
General governments	25	64 0	o l	0	0		0		0	258	0	0			0	0	0	0
Credit institutions	6,36	64 0		0	0		1 0		0	3,520	0	0			1	0	0	0
Other financial corporations	10,74	16 0		11 1	11		4 3	3	8	10,070	0	0	0		4	0	0	0
Non-financial corporations	1,14	18 0		14 1	14		1 3	3	5	1,046	0	14	14	14	1	3	3	7
of which: small and medium-sized enterprises																		
or winder small and medium-sized enterprises		٩	1		1 "			1			1 1		1	1	۰	٠		۰
of which: Loans collateralised by commercial immovable property		19		3	,		0		,	98		2					0	2
,									Ī	-	1	_	_	_	_		-	
Households	10,20	10 0	0	41 4	41		5 12	12	28	9,944		26	26	26	5	11	11	13
of which: Loans collateralised by residential immovable property	3,54	10 0		25 2	25		4 1		24	3,473		10	10	10	4	1	1	9
of which: Credit for consumption		0 0		0	0		0		0	0	0	0	0		0	0	0	0
DEBT INSTRUMENTS other than HFT	51,74	7 0		67 6	67	1	2 18	16	42	51,275		40	40	40	11	14	14	20
					<u> </u>												-	
OFF-BALANCE SHEET EXPOSURES	38,01	2	l	1	1	1	9		۰	36,080		0	0		0	0	0	0

Performing and non-performing exposures LGT Group Foundation

							Lai dioup i	oundation								
			As of 31/03/2023							A	As of 30/06/2023					
	Gross carrying amount/ Nom		nal amount	Accumulated im value due to cre	pairment, accumulated negation dit risk and provisions ⁶		Collaterals and		Gross carrying amount/ Mominal amount				Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁶			Collaterals and
	Of which perfor but past due >30	days	Of which non-performing ¹	On performing exposures ²	On non-performing		financial guarantees received on non- performing exposures		Of which performing but past due >30 days	Of which	non-performing ²		On performing exposures ²	On non-perform	ing exposures ³	financial guarantees received on non- performing exposures
	and <=90 da	ys.	Of which: defaulted Of which Stage 3		۰	Of which Stage 3 ⁸			and <=90 days	Of wh	nich: defaulted O	Of which Stage 3 ³			Of which Stage 3 ¹	
(min EUR) Cash balances at central banks and other demand deposits	4,748							4,759								
Debt securities (including at amortised cost and fair value)	10,728					š		12,826			,			Š	ů	
Central banks	5,269							7,341		0			-	-	-	0
General governments	1,258	0						1,409			0	0	0	0	0	0
Credit institutions	3,150	0		0	0	0	0	2,982	0	0	0	0	0	0	0	0
Other financial corporations	1,041	0	0	0		0	0	1,086	0	0	0	0	0	0	0	0
Non-financial corporations	10	0	0	0 0	0	0	0	9	0	0	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	34,397		48 48	48 11	. 14	14	28	32,385	0	40	40	40	11	15	15	16
Central banks	11,036	0		0 0		0	0	7,868	0	0	0	0	0	0	0	0
	· ·															
General governments	33	0	0	0	0	0	0	56	0	0	0	0	0	0	0	0
Credit institutions	4,445	0		0 :		0	0	5,882	0	0	0	0	1	0	0	0
	· ·															
Other financial corporations	7,997	0	0	0 4		0	0	7,903	0	0	0	0	4	0	0	0
Non-financial corporations	1,086	0	10 10	10	3	3	3	1,100	0	15	15	15	1	3	3	4
of which: small and medium-sized enterprises	0	0	9	0	٩	0	0	0	0	0	0	0	0	0	0	0
of which: Loans collateralised by commercial immovable property	94	0						94		0		0	1	0	0	0
Households	9,800	0	38 38	38 5	12	12	25	9,576	0	25	25	25	5	12	12	12
of which: Loans collateralised by residential immovable property	3,444	0	22 22	22	1	1	20	3,506	0	8	8	8	4	1	1	7
of which: Credit for consumption	0	0	9	0	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	49,873	0	48 48	48 11	14	14	28	49,971	0	40	40	40	11	15	15	16
OFF-BALANCE SHEET EXPOSURES	33,602		0 0	0		0	0	36,130		0	0	0	0	0	0	0

The first deathful and complements appearing exposures plant and the Section (Section (Sectio



Forborne exposures

			As of 30,	/09/2022			As of 31/12/2022									
	exposures with forbearance measures		Accumulated i accumulated o value due to c provisions for forbearance m	changes in fair redit risk and exposures with	received on e	ateral and financial guarantees received on exposures with forbearance measures		ying amount of with forbearance			s in fair collateral and financia sk and received on exposi ures with forbearance me					
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on nonperforming exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures				
Cash balances at central banks and other demand deposits	0	0	0	0	o	0	0	0	0	0	0	0				
Debt securities (including at amortised cost and fair value)	0	o	0	0	o c	0	0	0	0	0	0	0				
Central banks	0	0	0	0	(0	0	0	0	0					
General governments	0	0	0	0	(0	0	0	0	0					
Credit institutions	0	0	0	0	(0	0	0	0	0					
Other financial corporations	0	0	0	0	(0	0	0	0	0					
Non-financial corporations	0	0	0	0	(0	0	0	0	0					
Loans and advances (including at amortised cost and fair value)	15	3	1	1	o	0	14	2	0	o	0	0				
Central banks	0	0	0	0	(0	0	0	0	0	0	0				
General governments	0	0	0	0	(0	0	0	0	0	0	0				
Credit institutions	0	0	0	0	(0	0	0	0	0	0	0				
Other financial corporations	1	0	0	0	(0	1	0	0	0	0	0				
Non-financial corporations	5	3	1	1	(0	5	2	0	0	0	0				
of which: small and medium-sized enterprises	0	0	0	0	(0	0	0	0	0					
Households	8	0	0	0	(0	8	0	0	0	O	0				
DEBT INSTRUMENTS other than HFT	15	3	1	1	O		14	2	0	0	0					
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0				
QUALITY OF FORBEARANCE ²																
Loans and advances that have been forborne more than twice ³	0						0									
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0									

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

⁽a) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- TTS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are openerally recorded with a positive sign.

commitments are generally reported with a positive sign.

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



Forborne exposures

LGT Group Foundation

		As of 31/03/2023			As of 30/06/2023								
	Gross carrying amount of exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures wi forbearance measures ²	received on expo	osures with		ing amount of with forbearance	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²	Collateral and financial guarantees received on exposures with forbearance measures					
(min EUR)	Of which non- performing exposures with forbearance measures	Of which on performin exposures forbears on measures	oon- g vith re se	Of which collateral and financial guarantees eceived 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					
Debt securities (including at amortised cost and fair value)	0 0	0	0 0	o	0	o	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)	12 0	0	0 0	0	13	0	0	0 0					
Central banks	0 0	0	0 0	0	0	0	0	0 0					
General governments	0 0	0	0 0	0	0	0	0	0 0					
Credit institutions	0 0	0	0 0	0	0	0	0	0 0					
Other financial corporations	1 0	0	0 0	0	1	0	0	0 0					
Non-financial corporations	5 0	0	0 0	0	5	0	0	0 0					
of which: small and medium-sized enterprises	0 0	0	0 0		0	0	0	0 0					
Households	6 0	0	0 0	0	7	0	0	0 0					
DEBT INSTRUMENTS other than HFT	12 0	0	0 0		13	0	0 (0					
Loan commitments given	0 0	0	0 0	0	0	0	0	0 0					
QUALITY OF FORBEARANCE ²													
Loans and advances that have been forborne more than twice ³	0				0								
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0				0								

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

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- TTS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are enerally reported with a positive sign.

commitments are generally reported with a positive sign.

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



2023 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
LGT Group Foundation

AS OT 3U/U9/2U22							AS OT 31/12/2022 AS OT 31/03/20.									L/03/2023			AS 01 30/06/2023						
(min EUR)	Gross carrying amount				Accumulated	Gross car	rying amount				Accumulated	Gross car	rrying amount				Accumulated	Gross can	rying amount			Accumulated			
		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative	egative iges in fair ue due to dit risk on performing	Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative		Of which non- perform		Of which loans and advances subject to impairment	Accumulated impairment cri	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 ²	negative	
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
B Mining and guarrying	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	
C Manufacturing	36	0	0	36	0	0	34	0	0	34	0	0	30	0	0	30	0	0	31	0	0	31	0	0	
D Electricity, gas, steam and air conditioning supply	81	0	0	81	0	0	76	0	0	76	0	0	72	0	0	72	0	0	63	0	0	63	0	0	
E Water supply	28	0	0	28	0	0	26	0	0	26	0	0	27	0	0	27	0	0	27	0	0	27	0	0	
F Construction	57	1	1	57	1	0	56	1	1	56	1	0	56	1	1	56	1	0	59	1	1	59	1	0	
Wholesale and retail trade	20	0	0	20	0	0	25	0	0	25	0	0	12	0	0	12	0	0	17	0	0	17	0	0	
H Transport and storage	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I Accommodation and food service activities	25	0	0	25	0	0	27	0	0	27	0	0	27	0	0	27	0	0	26	0	0	26	0	0	
3 Information and communication	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
L Real estate activities	86	0	0	86	0	0	80	0	0	80	0	0	75	0	0	75	0	0	73	0	0	73	0	0	
M Professional, scientific and technical activities	272	0	0	272	0	0	273	0	0	273	0	0	265	0	0	265	0	0	270	0	0	270	0	0	
N Administrative and support service activities	9	0	0	9	0	0	9	0	0	9	0	0	9	0	0	9	0	0	9	0	0	9	0	0	
O Public administration and defence,	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
P Education	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Q Human health services and social work	20	0	0	20	0	0	20	0	0	20	0	0	17	0	0	17	0	0	16	0	0	16	0	0	
R Arts, entertainment and recreation	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
S Other services	512	13	13	512	3	0	419	13	13	419	2	0	495	9	9	495	3	0	508	14	14	508	3	0	
Loans and advances	1 148	14	14	1 148	4	0	1.046	14	14	1.046	4	0	1.086	10	10	1.086	4	0	1 100	15	15	1 100	4	0	

⁽¹⁾ The Rems' accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F (5.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation ((10) 2001/43-11 TSO subjectively reporting.