

2024 EU-wide Transparency Exercise

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.

2024 EU-wide Transparency Exercise

Key Metrics

LGT Group Foundation

(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,883	5,142	5,236	5,216	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	4,883	5,142	5,236	5,216	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	4,883	5,142	5,236	5,216	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	4,883	5,142	5,236	5,216	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	4,883	5,142	5,236	5,216	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	4,883	5,142	5,236	5,216	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	25,530	25,867	26,543	27,473	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	25,530	25,867	26,543	27,473	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	19.13%	19.88%	19.73%	18.98%	CA3 (1)	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.13%	19.88%	19.73%	18.98%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	19.13%	19.88%	19.73%	18.98%	CA3 (3)	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.13%	19.88%	19.73%	18.98%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	19.13%	19.88%	19.73%	18.98%	CA3 (5)	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.13%	19.88%	19.73%	18.98%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	66,224	66,533	66,552	67,032	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	7.37%	7.73%	7.87%	7.78%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

2024 EU-wide Transparency Exercise

Leverage ratio

LGT Group Foundation

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

2024 EU-wide Transparency Exercise

Overview of Risk exposure amounts

LGT Group Foundation

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Credit risk (excluding CCR and Securitisations) ¹	17,593	17,368	17,726	18,664	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, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0490, c0010)
Of which the standardised approach	17,593	17,368	17,726	18,664	C 02.00 (r0060, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001)
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - (C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002))
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - (C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001))
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	942	955	1,261	1,230	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0490, c0010)
Credit valuation adjustment - CVA	206	236	295	326	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0480, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	2,720	2,578	2,776	2,706	C 02.00 (r0520, c0010)
Of which the standardised approach	2,720	2,578	2,776	2,706	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c0001)*12.5 + C 20.00 (r0010, c0450)*12.5 - MAX(C 24.00 (r0010, c0090), C 24.00 (r0010, c0100), C 24.00 (r0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	4,069	4,730	4,485	4,546	C 02.00 (r0590, c0010)
Of which basic indicator approach	4,069	4,730	4,485	4,546	C 02.00 (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 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	25,530	25,867	26,543	27,473	

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

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

2024 EU-wide Transparency Exercise

P&L

LGT Group Foundation

(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	1,452	2,154	548	1,097
Of which debt securities income	198	284	73	143
Of which loans and advances income	1,249	1,869	474	953
Interest expenses	1,037	1,592	440	895
(Of which deposits expenses)	1,019	1,565	429	872
(Of which debt securities issued expenses)	15	21	6	12
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	1	20	0	11
Net Fee and commission income	1,177	1,681	426	885
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	0	0	0	0
Gains or (-) losses on financial assets and liabilities held for trading, net	172	235	67	124
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-1	-1	0	1
Gains or (-) losses from hedge accounting, net	0	0	0	0
Exchange differences [gain or (-) loss], net	166	267	34	108
Net other operating income /(expenses)	10	14	3	6
TOTAL OPERATING INCOME, NET	1,938	2,778	638	1,337
(Administrative expenses)	1,399	2,054	485	1,028
(Cash contributions to resolution funds and deposit guarantee schemes)	2	4	1	1
(Depreciation)	94	134	31	63
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	16	46	1	4
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	16	46	1	4
Of which pending legal issues and tax litigation ¹	0	31	0	0
Of which restructuring ¹	0	0	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	2	3	0	3
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	2	3	0	3
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	3	38	1	3
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	-2	-3	-1	-1
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	420	496	119	233
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	349	405	92	181
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	349	405	92	181
Of which attributable to owners of the parent	349	405	92	181

¹ Information available only as of end of the year

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

2024 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution

LGT Group Foundation

(mm EUR)		As of 30/09/2023				As of 31/12/2023				As of 31/03/2024				As of 30/06/2024				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy				
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		
Cash, cash balances at central banks and other demand deposits	4,945				4,555				4,528				4,712				IAS 1.54 (f)	
Financial assets held for trading	3,421	1,841	1,580	1	3,021	1,791	1,229	1	3,298	1,764	1,514	0	3,075	1,764	1,312	0	IFRS 7.8(a)(i); IFRS 9. Appendix A	
Non-trading financial assets mandatorily at fair value through profit or loss	104	0	104	0	78	0	78	0	63	0	29	34	64	0	29	35	IFRS 7.8(a)(ii); IFRS 9.4.1.4	
Financial assets designated at fair value through profit or loss	199	0	199	0	188	0	188	0	216	0	191	25	208	0	183	25	IFRS 7.8(a)(ii); IFRS 9.4.1.5	
Financial assets at fair value through other comprehensive income	9,274	4,389	2,990	1,895	8,986	4,398	2,440	2,149	9,343	4,486	2,540	2,317	9,703	4,438	2,567	2,698	IFRS 7.8(b); IFRS 9.4.1.2A	
Financial assets at amortised cost	41,212				42,592				41,119				40,817				IFRS 7.8(c); IFRS 9.4.1.2	
Derivatives – Hedge accounting	243	0	243	0	169	0	169	0	125	0	125	0	119	0	119	0	IFRS 9.6.2.1; Annex V Part 1.22; Annex V Part 1.26	
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8	
Other assets ¹	3,062				3,191				3,322				3,359					
TOTAL ASSETS	62,461				62,781				62,014				62,058				IAS 1.8(a), 10.6	

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

(mm EUR)		As of 30/09/2023						As of 31/12/2023						As of 31/03/2024						As of 30/06/2024						References								
Breakdown of financial assets by instrument and by counterparty sector ¹		Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾											
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets												
Financial assets at fair value through other comprehensive income	Debt securities	4,368	0	0	0	0	0	4,342	0	0	0	0	0	0	0	0	4,473	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V Part 1.31.44(b)
	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	0	0	0	0	0	0	0	Annex V Part 1.31.44(a)	
Financial assets at amortised cost	Debt securities	6,259	0	0	0	0	0	7,053	0	0	0	0	0	0	0	0	5,189	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V Part 1.31.44(b)	
	Loans and advances	34,673	231	76	-10	-1	-15	35,354	156	57	-11	-1	-15	35,797	76	83	-11	0	-15	35,593	156	69	-11	-2	-18	0	0	0	0	0	0	0	Annex V Part 1.31.44(a)	

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

⁽²⁾ 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.

2024 EU-wide Transparency Exercise

Breakdown of liabilities

LGT Group Foundation

(min EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Financial liabilities held for trading	1,086	1,969	870	903	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	188	188	191	183	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	53,397	52,447	52,718	53,098	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	15	20	11	8	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	60	35	31	24	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	767	1,126	1,125	795	IAS 37.10; IAS 1.54(l)
Tax liabilities	115	138	146	158	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	488	393	557	558	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	56,117	56,315	55,648	55,727	IAS 1.9(b); IG 6
TOTAL EQUITY	6,344	6,465	6,366	6,331	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	62,461	62,781	62,014	62,058	IAS 1.IG6

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

2024 EU-wide Transparency Exercise

Breakdown of liabilities

LGT Group Foundation

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				References
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Derivatives		1,102	1,989	881	911	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	0	0	0	0	Annex V.Part 1.31
Deposits	Central banks	0	0	0	0	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	81	88	75	78	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	31	37	36	39	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	4,742	4,146	4,239	3,772	Annex V.Part 1.42(c), 44(c)
	of which: Current accounts / overnight deposits	1,747	1,170	1,478	1,293	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	21,087	20,336	20,773	20,834	Annex V.Part 1.42(d), 44(c)
	of which: Current accounts / overnight deposits	10,727	10,818	11,284	11,363	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	2,935	2,946	3,220	2,804	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	1,348	1,549	1,631	1,557	ECB/2013/33 Annex 2.Part 2.9.1
	Households	21,691	21,901	21,329	22,413	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	9,970	10,286	10,176	10,750	Annex V.Part 1.42(f), 44(c)
Debt securities issued		2,617	2,744	2,809	2,858	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		0	0	0	0	Annex V.Part 1.37
Other financial liabilities		432	474	464	522	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		54,687	54,624	53,790	54,192	

2024 EU-wide Transparency Exercise
Market Risk
LGT Group Foundation

	SA		IM										IM										
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			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		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		
(min EUR)																							
	As of 30/09/2023	As of 31/12/2023	As of 30/09/2023										As of 31/12/2023										
Traded Debt Instruments	851	680	0	0	0	0						0	0	0	0								
Of which: General risk	505	371	0	0	0	0						0	0	0	0								
Of which: Specific risk	346	309	0	0	0	0						0	0	0	0								
Equities	3	2	0	0	0	0						0	0	0	0								
Of which: General risk	2	1	0	0	0	0						0	0	0	0								
Of which: Specific risk	1	1	0	0	0	0						0	0	0	0								
Foreign exchange risk	1,809	1,848	0	0	0	0						0	0	0	0								
Commodities risk	58	48	0	0	0	0						0	0	0	0								
Total	2,720	2,578	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	As of 31/03/2024	As of 30/06/2024	As of 31/03/2024										As of 30/06/2024										
Traded Debt Instruments	809	848	0	0	0	0						0	0	0	0								
Of which: General risk	485	519	0	0	0	0						0	0	0	0								
Of which: Specific risk	324	329	0	0	0	0						0	0	0	0								
Equities	0	0	0	0	0	0						0	0	0	0								
Of which: General risk	0	0	0	0	0	0						0	0	0	0								
Of which: Specific risk	0	0	0	0	0	0						0	0	0	0								
Foreign exchange risk	1,860	1,778	0	0	0	0						0	0	0	0								
Commodities risk	107	81	0	0	0	0						0	0	0	0								
Total	2,776	2,706	0	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 CUI positions under the particular approach for position risk in CUIs (Articles 348(1), 350 (3) (c) and 364 (2) a) CRD), which instead are included in the RWA OI1 template.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Central governments or central banks	26,397	26,397	127		26,533	26,533	130	
Regional governments or local authorities	280	280	81		421	421	96	
Public sector entities	365	371	99		427	431	104	
Multilateral Development Banks	1,251	1,251	0		1,200	1,200	0	
International Organisations	0	0	0		0	0	0	
Institutions	5,029	2,734	621		5,029	2,689	183	
Corporates	11,313	3,748	2,894		11,034	3,795	2,807	
of which: SME	0	0	0		0	0	0	
Real estate	27,061	3,633	3,550		27,291	3,624	3,306	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	4,786	4,781	1,771		4,999	4,951	1,841	
Exposures in default	62	43	51	11	46	28	32	13
of which: SME	901	901	1,311		938	938	1,406	
Exposures in default	487	488	28		723	588	128	
Risks associated with particular high risk	1,138	2,298	662		1,833	2,024	601	
Covered bonds	3,687	3,687	5,815		3,539	3,539	5,888	
Claims on institutions and corporates with a ST credit assessment	3,687	3,687	5,815		3,539	3,539	5,888	
Collective investments undertakings (CIU)	201	201	626		249	249	101	
Equity	1,071	891	910		1,227	1,049	1,071	
Other exposures	0	0	0		0	0	0	
Standardised total ⁴	48,399	48,399	18,252	28	49,227	49,227	18,223	27

¹ Original exposure, unless 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 Exposure Value does not include the securitisation portion unless in the results prior to the 2012 exercise.

³ Only the most relevant categories are disclosed. These have been selected under the following rule: Clusters of counterparties covering up to 5% of total exposures or Top 10 countries ranked by original exposure, calculated as of last quarter.

⁴ Starting from the 2022 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of country.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Central governments or central banks	17,057	17,057	13		17,213	17,213	43	
Regional governments or local authorities	83	83	17		209	209	41	
Public sector entities	73	73	13		133	133	11	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	951	929	203		764	888	180	
Corporates	829	92	85		492	66	66	
of which: SME	0	0	0		0	0	0	
Real estate	1,887	184	176		1,798	188	188	
Secured by mortgages on immovable property	1,820	1,820	690		1,561	1,509	726	
of which: SME	0	0	0		0	0	0	
Exposures in default	45	10	10	0	15	15	21	0
of which: SME	48	10	10	0	58	15	21	0
Risks associated with particular high risk	238	238	47		251	236	47	
Covered bonds	1,138	626	114		1,121	101	101	
Claims on institutions and corporates with a ST credit assessment	238	238	47		251	236	47	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	118	58	46		46	46	53	
Other exposures	101	101	118		111	111	118	
Standardised total ⁴	21,107	21,107	711	0	22,227	22,227	711	0

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

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

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in 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	929	428	176		923	553	187	
Corporates	0	0	0		0	0	0	
of which: SME	6,488	598	0		6,439	759	617	
Real estate	138	138	0		108	108	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	1	1	1		0	0	1	
Equity	0	0	0		0	0	0	
Other exposures	0	0	0		0	0	0	
Standardised total ⁴	929	929	176	0	923	923	187	0

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

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

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in 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	21	26	5		38	21	5	
Corporates	3,192	567	567		3,172	526	526	
of which: SME	0	0	0		0	0	0	
Real estate	1,899	291	274		1,825	289	272	
Secured by mortgages on immovable property	1,801	1,792	677		1,836	1,839	710	
of which: SME	0	0	0		0	0	0	
Exposures in default	19	15	12	1	17	11	14	0
of which: SME	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	68	68	14		11	11	11	
Equity	0	0	0		0	0	0	
Other exposures	35	201	18		43	246	250	
Standardised total ⁴	3,213	3,213	663	1	3,213	3,213	663	1

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

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

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Central governments or central banks	117	117	17		117	117	17	
Regional governments or local authorities	48	48	10		76	76	15	
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	3,786	607	132		3,844	630	141	
Corporates	369	67	66		411	51	51	
of which: SME	0	0	0		0	0	0	
Real estate	629	48	41		644	48	48	
Secured by mortgages on immovable property	12	12	12		24	24	24	
of which: SME	0	0	0		0	0	0	
Exposures in default	4	4	4	0	9	9	9	0
of which: SME	0	0	0	0	0	0	0	0
Risks associated with particular high risk	17	17	17		15	15	15	
Covered bonds	229	229	81		221	221	21	
Claims on institutions and corporates with a ST credit assessment	138	138	140		101	101	125	
Collective investments undertakings (CIU)	18	18	18		40	40	101	
Equity	0	0	0		0	0	0	
Other exposures	0	0	0		0	0	0	
Standardised total ⁴	4,057	4,057	1,000	0	4,057	4,057	1,000	0

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

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

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
SINGAPORE	Central governments or central banks	1,763	1,763	0	1,749	1,749	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multinational Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	54	55	12	45	50	14	
	Corporates	273	280	24	238	242	24	
	of which: SME	0	0	0	0	0	0	
	Retail	3,359	279	273	3,359	194	179	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	115	115	43	115	115	43	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	24	24	5	24	24	5	
Claims on institutions and corporates with a ST credit assessment	428	422	128	328	328	128		
Collective investments undertakings (CIU)	20	20	28	18	18	24		
Equity	41	41	23	41	41	23		
Other exposures	0	0	0	0	0	0		
Standardised total ⁴								

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

² Total value adjustments and provisions per country of countryparty includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
HONG KONG	Central governments or central banks	53	53	0	53	53	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multinational Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	24	24	6	28	28	6	
	Corporates	177	55	12	168	77	18	
	of which: SME	0	0	0	0	0	0	
	Retail	3,058	204	206	3,108	304	245	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	174	174	65	174	174	65	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	24	24	5	24	24	5	
Claims on institutions and corporates with a ST credit assessment	428	422	128	328	328	128		
Collective investments undertakings (CIU)	20	20	28	18	18	24		
Equity	41	41	23	41	41	23		
Other exposures	0	0	0	0	0	0		
Standardised total ⁴								

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

² Total value adjustments and provisions per country of countryparty includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED STATES	Central governments or central banks	0	0	0	771	771	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multinational Development Banks	654	654	0	656	656	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	27	29	6	29	29	6	
	Corporates	55	11	6	47	28	21	
	of which: SME	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	94	94	14	113	113	18	
Claims on institutions and corporates with a ST credit assessment	49	49	15	35	35	15		
Collective investments undertakings (CIU)	1,579	1,579	1,377	1,377	1,377	1,877		
Equity	17	17	42	10	10	10		
Other exposures	0	0	0	0	0	0		
Standardised total ⁴								

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

² Total value adjustments and provisions per country of countryparty includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED KINGDOM	Central governments or central banks	33	33	0	33	33	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multinational Development Banks	188	188	0	178	178	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	
	Corporates	388	298	224	338	248	194	
	of which: SME	0	0	0	0	0	0	
	Retail	1,013	351	351	1,027	358	358	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	83	83	115	83	83	115	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	105	105	15	71	71	105	
Claims on institutions and corporates with a ST credit assessment	454	454	86	404	398	86		
Collective investments undertakings (CIU)	187	187	242	177	177	226		
Equity	17	17	17	17	17	17		
Other exposures	0	0	0	0	0	0		
Standardised total ⁴								

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

² Total value adjustments and provisions per country of countryparty includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
AUSTRIA	Central governments or central banks	42	42	0	42	42	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multinational Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	62	76	15	75	88	18	
	Corporates	574	288	288	589	296	296	
	of which: SME	0	0	0	0	0	0	
	Retail	678	202	190	700	188	188	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	238	235	89	209	209	86	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	27	16	4	239	19	6		
Collective investments undertakings (CIU)	12	12	16	10	10	16		
Equity	43	43	49	29	29	34		
Other exposures	0	0	0	0	0	0		
Standardised total ⁴								

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

² Total value adjustments and provisions per country of countryparty includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
JAPAN	Central governments or central banks	620	620	121	620	620	120	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multinational Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	60	30	30	60	30	30	
	Corporates	188	18	18	146	18	18	
	of which: SME	0	0	0	0	0	0	
	Retail	388	127	127	358	128	128	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	48	48	48	28	28	28		
Collective investments undertakings (CIU)	43	43	49	29	29	34		
Equity	17	17	17	17	17	17		
Other exposures	0	0	0	0	0	0		
Standardised total ⁴								

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

² Total value adjustments and provisions per country of countryparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
(in EUR, %)									
Consolidated data	Central governments or central banks	10,260	10,260	100		10,167	10,167	100	
	Regional governments or local authorities	464	462	104		476	476	100	
	Public sector entities	812	802	102		389	397	99	
	Multilateral Development Banks	1,543	1,543	0		1,543	1,543	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4,664	4,658	823		4,603	4,603	823	
	Corporates	11,792	4,135	3,043		11,358	3,983	2,931	
	of which: SME	0	0	0		0	0	0	
	Retail	27,943	1,982	1,870		29,312	4,221	3,797	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	4,796	4,776	1,762		4,811	4,802	1,810	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	34	37	41	15	39	39	45	14
	Exposures in default	883	883	1,320		922	922	1,380	
	Items associated with particularly high risk	462	448	29		428	422	38	
Covered bonds	2,812	2,209	576		2,974	2,251	557		
Claims on institutions and corporates with a ST credit assessment	5,729	5,739	5,801		4,214	4,214	4,344		
Collective investments undertakings (CIU)	750	750	1,542		1,467	1,467	1,502		
Equity	3,313	3,322	3,029	27	3,297	3,079	2,985	29	
Other securities	83,080	46,241	14,907		83,810	42,021	13,890		
Standardised Total ²				27				29	

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

(2) Standardised Total does not include the securitisation position unless the results pertain to the 2024 exercise.

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparties covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
(in EUR, %)									
SWITZERLAND	Central governments or central banks	10,525	10,525	0		10,525	10,525	0	
	Regional governments or local authorities	268	264	233		173	172	20	
	Public sector entities	12	1	1		12	1	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,769	1,643	340		1,856	1,879	309	
	Corporates	1,500	511	107		1,701	54	77	
	of which: SME	0	0	0		0	0	0	
	Retail	1,208	212	168		1,208	201	168	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,887	1,805	700		1,809	1,805	704	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	2	2	2	0	2	2	2	0
	Exposures in default	80	80	110		81	81	111	
	Items associated with particularly high risk	236	202	40		188	184	37	
Covered bonds	804	404	443		805	443	443		
Claims on institutions and corporates with a ST credit assessment	40	40	40		39	39	39		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other securities	0	0	0		0	0	0		
Standardised Total ²				0				0	

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
(in EUR, %)									
VIRGIN ISLANDS, BRITISH	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	0	0	0		0	0	0	
	Corporates	900	900	109		922	903	106	
	of which: SME	0	0	0		0	0	0	
	Retail	6,602	729	651		6,605	682	609	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other securities	0	0	0		0	0	0		
Standardised Total ²				0				0	

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
(in EUR, %)									
LIECHTENSTEIN	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	4	1		7	3	1	
	Public sector entities	0	0	0		13	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	3,264	624	624		3,262	606	606	
	of which: SME	0	0	0		0	0	0	
	Retail	1,889	304	289		1,705	304	289	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,799	1,703	679		1,837	1,824	683	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	22	17	14	0	28	21	26	0
	Exposures in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		1	1	0		
Collective investments undertakings (CIU)	40	40	72		40	40	82		
Equity	0	0	0		0	0	0		
Other securities	0	0	0		0	0	0		
Standardised Total ²				0				0	

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
(in EUR, %)									
GERMANY	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	111	111	23		114	114	23	
	Public sector entities	54	54	11		54	54	11	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,874	721	171		3,769	675	160	
	Corporates	801	50	40		801	40	40	
	of which: SME	0	0	0		0	0	0	
	Retail	828	34	34		828	34	34	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	241	241	6		217	7	7	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default	34	34	11		31	31	10	
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	141	141	34		140	140	34		
Collective investments undertakings (CIU)	112	112	139		146	146	161		
Equity	40	40	100		39	39	98		
Other securities	0	0	0		0	0	0		
Standardised Total ²				0				0	

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
SINGAPORE	Central governments or central banks	1,360	1,360	0		1,360	1,360	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	76	81	18		92	95	22	
	Corporates	212	15	16		218	208	17	
	of which: SME	0	0	0		0	0	0	
	Retail	2,662	260	261		2,622	306	296	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	110	110	49		111	111	49	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
Items associated with particular high risk	0	0	0		0	0	0		
Covered bonds	24	24	5		24	24	5		
Claims on institutions and corporates with a ST credit assessment	444	444	228		444	444	228		
Collective investments undertakings (CIU)	13	13	25		13	13	23		
Equity	0	0	0		0	0	0		
Other exposures	11	11	45		11	11	45		
Standardised Total²			4				6		

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
HONG KONG	Central governments or central banks	54	54	0		57	57	1	
	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	21	21	6		21	21	6	
	Corporates	172	89	22		163	95	24	
	of which: SME	0	0	0		0	0	0	
	Retail	3,295	410	329		3,244	417	322	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
Items associated with particular high risk	0	0	0		0	0	0		
Covered bonds	96	96	19		45	45	11		
Claims on institutions and corporates with a ST credit assessment	444	444	228		444	444	228		
Collective investments undertakings (CIU)	13	13	25		13	13	23		
Equity	0	0	0		0	0	0		
Other exposures	81	81	39		77	77	38		
Standardised Total²			4				6		

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED STATES	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	676	676	0		636	636	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	21	22	9		7	9	2	
	Corporates	96	15	8		47	18	10	
	of which: SME	0	0	0		0	0	0	
	Retail	1	0	0		1	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
Items associated with particular high risk	0	0	0		0	0	0		
Covered bonds	100	100	128		99	100	128		
Claims on institutions and corporates with a ST credit assessment	447	447	83		359	359	32		
Collective investments undertakings (CIU)	14,676	14,676	1,062		12,727	12,727	1,062		
Equity	0	0	0		0	0	0		
Other exposures	22	22	21		12	12	22		
Standardised Total²			4				6		

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	10	10	0		10	10	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	238	238	0		274	274	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	414	21	24		356	271	24	
	Corporates	80	89	20		82	86	20	
	of which: SME	0	0	0		0	0	0	
	Retail	1,641	261	208		1,506	264	204	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	79	79	24		102	74	26	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	2	0	0	0	2	0	0	0
Items associated with particular high risk	71	71	110		81	81	112		
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	204	204	69		236	231	78		
Collective investments undertakings (CIU)	165	165	235		189	189	237		
Equity	16	16	65		16	16	65		
Other exposures	110	110	110		110	110	110		
Standardised Total²			4				6		

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
AUSTRIA	Central governments or central banks	13	13	0		14	14	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	89	89	20		89	89	20	
	Corporates	193	268	268		164	241	241	
	of which: SME	0	0	0		0	0	0	
	Retail	685	170	159		795	204	193	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	207	207	85		214	213	87	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	11	11	11	0	12	12	12	0
Items associated with particular high risk	0	0	0		0	0	0		
Covered bonds	4	4	4		4	4	3		
Claims on institutions and corporates with a ST credit assessment	204	204	69		236	231	78		
Collective investments undertakings (CIU)	165	165	235		189	189	237		
Equity	16	16	65		16	16	65		
Other exposures	17	17	17		17	17	17		
Standardised Total²			4				6		

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
JAPAN	Central governments or central banks	612	612	122		611	611	126	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	71	71	26		71	71	26	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	67	67	33		65	65	34	
	Corporates	228	29	23		228	278	23	
	of which: SME	0	0	0		0	0	0	
	Retail	425	123	124		462	124	127	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
Items associated with particular high risk	0	0	0		0	0	0		
Covered bonds	23	23	5		23	23	5		
Claims on institutions and corporates with a ST credit assessment	23	23	28		57	57	62		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	12	12	12		12	12	12		
Standardised Total²			4				6		

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

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

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

LGT Group Foundation

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
(min EUR, %)		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	
Consolidated data	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	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
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	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											
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.

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

LGT Group Foundation

		IRB Approach									
		As of 31/03/2024					As of 30/06/2024				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
Consolidated data	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	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
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	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											
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.

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

LGT Group Foundation

As of 31/12/2023

(min EUR)		Direct exposures												Risk weighted exposure amount				
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet								
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures						
				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	Other Central and eastern Europe countries non EEA																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Middle East																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Africa																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	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

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 counterparties 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 counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(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 eGAAP

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

LGT Group Foundation

As of 30/06/2024

(min EUR)		Direct exposures												Risk weighted exposure amount				
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet								
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures						
				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	Other Central and eastern Europe countries non EEA																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Middle East																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Africa																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	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

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 counterparties 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 counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

(7) The values for the "Other" bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

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

2024 EU-wide Transparency Exercise

Forborne exposures

LGT Group Foundation

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

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

⁽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- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

2024 EU-wide Transparency Exercise

Forborne exposures

LGT Group Foundation

	As of 31/03/2024						As of 30/06/2024					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		
	Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures			Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures				
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	10	0	0	0	0	11	1	1	1	1	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	5	0	0	0	0	5	0	0	0	0	0	0
of which: small and medium-sized enterprises	0	0	0	0	0	0	0	0	0	0	0	0
Households	5	0	0	0	0	7	1	1	1	1	0	0
DEBT INSTRUMENTS other than HFT	10	0	0	0	0	11	1	1	1	1	0	0
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0
QUALITY OF FORBEARANCE²												
Loans and advances that have been forborne more than twice ²	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- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

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

(min EUR)	As of 30/09/2023					As of 31/12/2023					As of 31/03/2024					As of 30/06/2024									
	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	
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	0
B Mining and quarrying	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	1	0	0	0
C Manufacturing	33	0	0	33	0	0	33	0	0	33	0	0	34	0	0	34	0	0	35	0	0	35	0	0	0
D Electricity, gas, steam and air conditioning supply	69	0	0	69	0	0	70	0	0	70	0	0	71	0	0	71	0	0	62	0	0	62	0	0	0
E Water supply	74	0	0	74	0	0	69	0	0	69	0	0	61	0	0	61	0	0	34	0	0	34	0	0	0
F Construction	55	1	1	55	1	0	58	1	1	58	1	0	57	1	1	57	1	0	65	1	1	65	1	0	0
G Wholesale and retail trade	18	0	0	18	0	0	19	0	0	19	0	0	20	0	0	20	0	0	18	0	0	18	0	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	0
I Accommodation and food service activities	26	0	0	26	0	0	27	0	0	27	0	0	26	0	0	26	0	0	25	0	0	25	0	0	0
J 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	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	0
L Real estate activities	75	0	0	75	0	0	78	0	0	78	0	0	65	0	0	65	0	0	84	0	0	84	0	0	0
M Professional, scientific and technical activities	255	0	0	255	0	0	231	0	0	231	0	0	236	0	0	236	0	0	214	0	0	214	0	0	0
N Administrative and support service activities	9	0	0	9	0	0	10	0	0	10	0	0	9	0	0	9	0	0	10	0	0	10	0	0	0
O Public administration and defence, compulsory social security	0	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	0
Q Human health services and social work activities	16	0	0	16	0	0	16	0	0	16	0	0	13	0	0	13	0	0	13	0	0	13	0	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	0
S Other services	140	16	16	140	3	0	107	16	16	107	3	0	101	16	16	101	3	0	99	20	20	99	1	1	1
Loans and advances	1,171	16	16	1,171	4	0	1,185	17	17	1,185	4	0	1,176	19	19	1,176	4	0	1,202	21	21	1,202	6	6	6

¹The items "accumulated impairment" and "accumulated negative changes in fair value due to credit risk on non-performing exposures" are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FRRREP framework (template F.08.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting.