

DISCLOSURE QRT REPORT Athora Netherlands NV 2022

- S.02.01 - Balance Sheet**
- S.02.01..... 2
- S.05.01 - Premiums, claims and expenses by line of business**
- S.05.01..... 3
- S.22.01 - Impact of long term guarantees measures and transitionals**
- S.22.01..... 4
- S.23.01 - Own Funds**
- S.23.01..... 5
- S.25.01 - Solvency Capital Requirement - for groups on Standard Formula**
- S.25.01..... 7
- S.32.01 - Undertakings in the scope of the group**
- S.32.01..... 8

Athora Netherlands NV
EIOPA QRT: S.02.01

Balance Sheet 2022

In € thousands	Solvency II value
Assets	
Intangible assets	-
Deferred tax assets	990,479
Pension benefit surplus	-
Property, plant & equipment held for own use	35,405
Investments (other than assets held for index-linked and unit-linked contracts)	32,082,007
Property (other than for own use)	1,011,521
Holdings in related undertakings, including participations	44,115
<i>Equities</i>	305,875
Equities - listed	-
Equities - unlisted	305,875
<i>Bonds</i>	13,701,073
Government Bonds	8,540,022
Corporate Bonds	5,045,711
Structured notes	13,964
Collateralised securities	101,375
Collective Investments Undertakings	5,232,604
Derivatives	10,583,451
Deposits other than cash equivalents	142,488
Other investments	1,060,881
Assets held for index-linked and unit-linked contracts	11,507,051
Loans and mortgages	10,492,508
Loans on policies	2,073
Loans and mortgages to individuals	6,536,930
Other loans and mortgages	3,953,505
Reinsurance recoverables from:	-770,689
<i>Non-life and health similar to non-life</i>	-
Non-life excluding health	-
Health similar to non-life	-
<i>Life and health similar to life, excluding health and index-linked and unit-linked</i>	-770,689
Health similar to life	-
Life excluding health and index-linked and unit-linked	-770,689
Life index-linked and unit-linked	-
Deposits to cedants	-
Insurance and intermediaries receivables	83,845
Reinsurance receivables	3,656
Receivables (trade, not insurance)	197,495
Own shares (held directly)	-
Amounts due in respect of own fund items or initial fund called up but not yet paid in	-
Cash and cash equivalents	356,505
Any other assets, not elsewhere shown	4,096,926
Total assets	59,075,188

In € thousands	Solvency II value
Liabilities	
Technical provisions - non-life	-
Technical provisions - non-life (excluding health)	-
TP calculated as a whole	-
Best estimate	-
Risk margin	-
Technical provisions - health (similar to non-life)	-
TP calculated as a whole	-
Best estimate	-
Risk margin	-
TP - life (excluding index-linked and unit-linked)	26,257,669
Technical provisions - health (similar to life)	-
TP calculated as a whole	-
Best estimate	-
Risk margin	-
TP - life (excluding health and index-linked and unit-linked)	26,257,669
TP calculated as a whole	-
Best estimate	25,518,595
Risk margin	739,074
TP - index-linked and unit-linked	12,477,419
TP calculated as a whole	-
Best estimate	12,319,554
Risk margin	157,865
Contingent liabilities	-
Provisions other than technical provisions	23,063
Pension benefit obligations	469,030
Deposits from reinsurers	-
Deferred tax liabilities	-
Derivatives	13,168,526
Debts owed to credit institutions	1,638,115
Financial liabilities other than debts owed to credit institutions	-
Insurance & intermediaries payables	717,104
Reinsurance payables	6,552
Payables (trade, not insurance)	172,736
Subordinated liabilities	1,179,448
Subordinated liabilities not in BOF	-
Subordinated liabilities in BOF	1,179,448
Any other liabilities, not elsewhere shown	851
Total liabilities	56,110,513
Excess of assets over liabilities	2,964,675

Premiums, claims and expenses by line of business 2022 - Life

In € thousands

	Line of Business for: life insurance obligations					Life reinsurance obligations		Total
	Health insurance	Insurance with profit participation	Index-linked and unit-linked insurance	Other life insurance	Annuities stemming from non-life insurance contracts and relating to health insurance obligations	Annuities stemming from non-life insurance contracts and relating to insurance obligations other than health insurance obligations	Health reinsurance	
Premiums written								
Gross		104,484	714,299	944,072				1,762,854
Reinsurers' share		148,102	-	397,807				545,910
Net		-43,619	714,299	546,265				1,216,945
Premiums earned								
Gross		104,484	714,299	944,072				1,762,854
Reinsurers' share		148,102	-	397,807				545,910
Net		-43,619	714,299	546,265				1,216,945
Claims incurred								
Gross		736,580	864,427	1,212,026				2,813,034
Reinsurers' share		149,228	-	378,065				527,292
Net		587,353	864,427	833,962				2,285,741
Changes in other technical provisions								
Gross		-223,792	-2,566,315	-3,841,274				-6,631,381
Reinsurers' share		-5,651	-	-30				-5,681
Net		-218,141	-2,566,315	-3,841,244				-6,625,700
Expenses incurred		92,944	115,893	97,248				306,084
Other expenses								17,109
Total expenses								323,193

Impact of long term guarantees measures and transitionals 2022

In € thousands	Amount with Long Term Guarantee measures and transitionals	Impact of transitional on technical provisions	Impact of transitional on interest rate	Impact of volatility adjustment set to zero	Impact of matching adjustment set to zero
Technical provisions	38,735,088			580,169	
Basic own funds	4,138,200			-446,622	
Eligible own funds to meet Solvency Capital Requirement	3,180,678			-412,085	
Solvency Capital Requirement	1,551,655			563,741	

Athora Netherlands NV
EIOPA QRT: S.23.01

Own Funds Group 2022

In € thousands	Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
Basic own funds before deduction for participations in other financial sector					
Ordinary share capital (gross of own shares)	239	239			
Non-available called but not paid in ordinary share capital at group level					
Share premium account related to ordinary share capital	4,568,121	4,568,121			
Initial funds, members' contributions or the equivalent basic own - fund item for mutual and mutual-type undertakings					
Subordinated mutual member accounts					
Non-available subordinated mutual member accounts at group level					
Surplus funds					
Non-available surplus funds at group level					
Preference shares					
Non-available preference shares at group level					
Share premium account related to preference shares					
Non-available share premium account related to preference shares at group level					
Reconciliation reserve	-2,594,164	-2,594,164			
Subordinated liabilities	1,179,448		433,628	745,820	
Non-available subordinated liabilities at group level					
An amount equal to the value of net deferred tax assets	990,479				990,479
The amount equal to the value of net deferred tax assets not available at the group level					
Other items approved by supervisory authority as basic own funds not specified above	-	-	-	-	-
Non available own funds related to other own funds items approved by supervisory authority	-	-	-	-	-
Minority interests (if not reported as part of a specific own fund item)	-	-	-	-	-
Non-available minority interests at group level	-	-	-	-	-
Own funds from the financial statements that shall not be represented by the reconciliation reserve and do not meet the criteria to be classified as Solvency II own funds					
Own funds from the financial statements that shall not be represented by the reconciliation reserve and do not meet the criteria to be classified as Solvency II own funds	-	-	-	-	-
Deductions					
Deductions for participations in other financial undertakings, including non-regulated undertakings carrying out financial activities	5,886	5,886			
whereof deducted according to art 228 of the Directive 2009/138/EC					
Deductions for participations where there is non-availability of information (Article 229)					
Deduction for participations included by using D&A when a combination of methods is used	36	36			
Total of non-available own fund items					
Total deductions	5,922	5,922			
Total basic own funds after deductions	4,138,200	1,968,274	433,628	745,820	990,479
Ancillary own funds					
Unpaid and uncalled ordinary share capital callable on demand	-	-	-	-	-
Unpaid and uncalled initial funds, members' contributions or the equivalent basic own fund item for mutual and mutual - type undertakings, callable on demand	-	-	-	-	-
Unpaid and uncalled preference shares callable on demand	-	-	-	-	-

A legally binding commitment to subscribe and pay for subordinated liabilities on demand	-	-	-	-	-
Letters of credit and guarantees under Article 96(2) of the Directive 2009/138/EC	-	-	-	-	-
Letters of credit and guarantees other than under Article 96(2) of the Directive 2009/138/EC	-	-	-	-	-
Supplementary members calls under first subparagraph of Article 96(3) of the Directive 2009/138/EC	-	-	-	-	-
Supplementary members calls - other than under first subparagraph of Article 96(3) of the Directive 2009/138/EC	-	-	-	-	-
Non available ancillary own funds at group level	-	-	-	-	-
Other ancillary own funds					
Total ancillary own funds					
Own funds of other financial sectors					
Credit institutions, investment firms, financial institutions, alternative investment fund managers, financial institutions	4,553	4,553	-	-	-
Institutions for occupational retirement provision	-	-	-	-	-
Non regulated entities carrying out financial activities	-	-	-	-	-
Total own funds of other financial sectors	4,553	4,553			
Own funds when using the D&A, exclusively or in combination of method 1					
Own funds aggregated when using the D&A and combination of method	-	-	-	-	-
Own funds aggregated when using the D&A and a combination of method net of IGT	36	36	-	-	-
Total available own funds to meet the consolidated group SCR (excluding own funds from other financial sector and from the undertakings included via D&A)	4,138,200	1,968,274	433,628	745,820	990,479
Total available own funds to meet the minimum consolidated group SCR	3,147,721	1,968,274	433,628	745,820	
Total eligible own funds to meet the consolidated group SCR (excluding own funds from other financial sector and from the undertakings included via D&A)	3,176,089	1,968,274	433,628	745,820	28,367
Total eligible own funds to meet the minimum consolidated group SCR	2,541,213	1,968,274	433,628	139,312	
Minimum consolidated Group SCR	696,558				
Ratio of Eligible own funds to Minimum Consolidated Group SCR	365%				
Total eligible own funds to meet the group SCR (including own funds from other financial sector and from the undertakings included via D&A)	3,180,678	1,972,864	433,628	745,820	28,367
Group SCR	1,551,655				
Ratio of Eligible own funds to group SCR including other financial sectors and the undertakings included via D&A	205%				

Reconciliation reserve	
Excess of assets over liabilities	2,964,675
Own shares (included as assets on the balance sheet)	-
Foreseeable dividends, distributions and charges	-
Other basic own fund items	5,558,839
Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds	-
Other non available own funds	-
Reconciliation reserve before deduction for participations in other financial sector	-2,594,164
Expected profits	
Expected profits included in future premiums (EPIFP) - Life Business	792,101
Expected profits included in future premiums (EPIFP) - Non- life business	0
Total EPIFP	792,101

Solvency Capital Requirement - for groups on Standard Formula 2022

In € thousands

	Gross solvency capital requirement	USP	Simplifications
Market risk	1,379,725		
Counterparty default risk	96,441		
Life underwriting risk	973,849		
Health underwriting risk			
Non-life underwriting risk			
Diversification	-540,398		
Intangible asset risk			
Basic Solvency Capital Requirement	1,909,617		

Calculation of Solvency Capital Requirement

Operational risk	140,640
Loss-absorbing capacity of technical provisions	
Loss-absorbing capacity of deferred taxes	-501,883
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	
Solvency capital requirement excluding capital add-on	1,548,374
Capital add-on already set	
Solvency capital requirement	1,551,655
Other information on SCR	
Capital requirement for duration-based equity risk sub-module	
Total amount of Notional Solvency Capital Requirements for remaining part	
Total amount of Notional Solvency Capital Requirements for ring fenced funds	
Total amount of Notional Solvency Capital Requirements for matching adjustment portfolios	
Diversification effects due to RFF nSCR aggregation for article 304	
Minimum consolidated group solvency capital requirement	696,558
Information on other entities	
Capital requirement for other financial sectors (Non-insurance capital requirements)	3,281
Capital requirement for other financial sectors (Non-insurance capital requirements) - Credit institutions, investment firms and financial institutions, alternative investment funds managers, UCITS management companies	3,281
Capital requirement for other financial sectors (Non-insurance capital requirements) - Institutions for occupational retirement provisions	
Capital requirement for other financial sectors (Non-insurance capital requirements) - Capital requirement for non-regulated entities carrying out financial activities	
Capital requirement for non-controlled participation requirements	
Capital requirement for residual undertakings	
Overall SCR	
SCR for undertakings included via D and A	
Solvency capital requirement	1,551,655

Athora Netherlands NV
EIOPA QRT: S.32.01

Undertakings in the scope of the group 2022

Country	Identification code of the undertaking	Identification code of the undertaking	Legal Name of the undertaking	Type of undertaking	Legal form	Category (mutual/non mutual)	Supervisory Authority	% capital share	% used for the establishment of consolidated accounts	% voting rights	Other criteria	Level of influence	Proportional share used for group solvency calculation	Yes/No	Date of decision if art. 214 is applied	Method used and under method 1, treatment of the undertaking
LU	7245002TKYJMMVWLW382NL05640	2 - Specific code	Apollo CRE debt fund	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05641	2 - Specific code	Apollo CRE direct lending fund	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05642	2 - Specific code	Apollo CRE loan administration Sarl	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SARL	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05653	2 - Specific code	Apollo Dual Resource	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05650	2 - Specific code	Apollo Equity Platform Inv. Fund	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05648	2 - Specific code	Apollo Large Cap Administration Sarl	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SARL	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05647	2 - Specific code	Apollo Large Cap Direct Lending Fund	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05649	2 - Specific code	Apollo Leveraged Loan Fund	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05645	2 - Specific code	Apollo Middle Loan Administration Sarl	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SARL	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05644	2 - Specific code	Apollo Middle Market Direct Lending Fund	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05643	2 - Specific code	Apollo Middle Market Loan Fund	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05652	2 - Specific code	Apollo NAV Financing	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
FR	7245002TKYJMMVWLW382NL05061	2 - Specific code	Athora France Sky Holdings 1 SASU	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SLP	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	EARTHSHCPART	2 - Specific code	Athora Lux Earth Holding 1 S.A.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SA	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	724500M0K0XEVWMM9E13	1 - LEI	Athora Netherlands N.V.	5 - Insurance holding company as defined in Article 2(1)(f) of Directive 2009/138/EC	NV	2 - Non-mutual		0.00%		0.00%			0.00%	1 - Included in the scope		1 - Method 1: Full consolidation
BE	7245002TKYJMMVWLW382NL05057	2 - Specific code	Bellecom N.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	NV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
SK	PFCEENBB	2 - Specific code	CBRE Property Fund Central and Eastern Europe	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	FGF	2 - Non-mutual		30.00%		30.00%	Voting right	2 - Significant	30.00%	1 - Included in the scope		3 - Method 1: Adjusted equity method
PL	7245002TKYJMMVWLW382NL05063	2 - Specific code	Dumenz SP. Z.o.o.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SPZOO	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05059	2 - Specific code	Dutch Mortgage Investment Fund 2020	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05037	2 - Specific code	GVR 500 Building B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
PL	7245002TKYJMMVWLW382NL05060	2 - Specific code	PDC Industrial Center 143	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SPZOO	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245003IGSMS16JEZH73	1 - LEI	Proteq Levensverzekeringen N.V.	1 - Life insurance undertaking	NV	2 - Non-mutual	De Nederlandsche Bank	100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05584	2 - Specific code	RE Grifftaan Zeist B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
LU	7245002TKYJMMVWLW382NL05062	2 - Specific code	RE NL Holding 1 S.à.r.l.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	SARL	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05123	2 - Specific code	REAAL DeRuyterkade B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05033	2 - Specific code	REAAL Kantoren I B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05034	2 - Specific code	REAAL Winkels I B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05036	2 - Specific code	REAAL Winkels II B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05004	2 - Specific code	REAAL Wognumsebaurt B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05035	2 - Specific code	REAAL Woningen I B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05056	2 - Specific code	Share Debt Programme 1 B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382	1 - LEI	SRLV N.V.	1 - Life insurance undertaking	NV	2 - Non-mutual	De Nederlandsche Bank	100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05058	2 - Specific code	Stichting Tldeholder Rabo Dutch Mortgages Fund Yellow	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	Stichting	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	7245002TKYJMMVWLW382NL05038	2 - Specific code	Young Urban Housing B.V.	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	BV	2 - Non-mutual		100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		1 - Method 1: Full consolidation
NL	54930067BENWLR1PTD74	1 - LEI	Zwitserleven PPI N.V.	9 - Institution for occupational retirement provision	NV	2 - Non-mutual	De Nederlandsche Bank	100.00%		100.00%	Centralised management	1 - Dominant	100.00%	1 - Included in the scope		4 - Method 1: Sectoral rules