

# DISCLOSURE QRT REPORT Athora Netherlands NV 2021

- 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

Balance Sheet 2021

In € thousands	Solvency II value
<b>Assets</b>	
Intangible assets	-
Deferred tax assets	704,013
Pension benefit surplus	-
Property, plant & equipment held for own use	41,850
<b>Investments (other than assets held for index-linked and unit-linked contracts)</b>	<b>34,683,955</b>
Property (other than for own use)	614,689
Holdings in related undertakings, including participations	145,920
<i>Equities</i>	884
Equities - listed	-
Equities - unlisted	884
<i>Bonds</i>	25,162,957
Government Bonds	18,283,909
Corporate Bonds	6,323,323
Structured notes	15,485
Collateralised securities	540,240
Collective Investments Undertakings	3,065,983
Derivatives	4,015,330
Deposits other than cash equivalents	359,853
Other investments	1,318,339
Assets held for index-linked and unit-linked contracts	14,283,067
<b>Loans and mortgages</b>	<b>11,580,351</b>
Loans on policies	2,358
Loans and mortgages to individuals	7,743,728
Other loans and mortgages	3,834,264
<b>Reinsurance recoverables from:</b>	<b>-1,272,116</b>
<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>	-1,272,116
Health similar to life	-
Life excluding health and index-linked and unit-linked	-1,272,116
Life index-linked and unit-linked	-
Deposits to cedants	-
Insurance and intermediaries receivables	73,065
Reinsurance receivables	-
Receivables (trade, not insurance)	263,168
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	399,090
Any other assets, not elsewhere shown	2,531
<b>Total assets</b>	<b>60,758,974</b>

In € thousands	Solvency II value
<b>Liabilities</b>	
<b>Technical provisions - non-life</b>	<b>-</b>
<b>Technical provisions - non-life (excluding health)</b>	<b>-</b>
TP calculated as a whole	-
Best estimate	-
Risk margin	-
<b>Technical provisions - health (similar to non-life)</b>	<b>-</b>
TP calculated as a whole	-
Best estimate	-
Risk margin	-
<b>TP - life (excluding index-linked and unit-linked)</b>	<b>34,995,501</b>
<b>Technical provisions - health (similar to life)</b>	<b>-</b>
TP calculated as a whole	-
Best estimate	-
Risk margin	-
<b>TP - life (excluding health and index-linked and unit-linked)</b>	<b>34,995,501</b>
TP calculated as a whole	-
Best estimate	33,992,465
Risk margin	1,003,036
<b>TP - index-linked and unit-linked</b>	<b>15,551,190</b>
TP calculated as a whole	-
Best estimate	15,317,629
Risk margin	233,560
Contingent liabilities	-
Provisions other than technical provisions	44,656
Pension benefit obligations	682,210
Deposits from reinsurers	-
Deferred tax liabilities	-
Derivatives	1,415,616
Debts owed to credit institutions	2,700,237
Financial liabilities other than debts owed to credit institutions	-
Insurance & intermediaries payables	664,489
Reinsurance payables	6,444
Payables (trade, not insurance)	196,830
<b>Subordinated liabilities</b>	<b>1,277,688</b>
Subordinated liabilities not in BOF	-
Subordinated liabilities in BOF	1,277,688
Any other liabilities, not elsewhere shown	751
<b>Total liabilities</b>	<b>57,535,613</b>
<b>Excess of assets over liabilities</b>	<b>3,223,361</b>

Premiums, claims and expenses by line of business 2021 - 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	
<b>Premiums written</b>								
Gross		185,025	689,154	1,292,666				2,166,845
Reinsurers' share		1,393	0	430,746				432,139
<b>Net</b>		<b>183,632</b>	<b>689,154</b>	<b>861,920</b>				<b>1,734,706</b>
<b>Premiums earned</b>								
Gross		185,025	689,154	1,292,666				2,166,845
Reinsurers' share		1,393		430,746				432,139
<b>Net</b>		<b>183,632</b>	<b>689,154</b>	<b>861,920</b>				<b>1,734,706</b>
<b>Claims incurred</b>								
Gross		799,660	1,294,948	1,044,004				3,138,612
Reinsurers' share		325		430,951				431,277
<b>Net</b>		<b>799,335</b>	<b>1,294,948</b>	<b>613,052</b>				<b>2,707,335</b>
<b>Changes in other technical provisions</b>								
Gross		-262,881	742,362	-931,188				-451,707
Reinsurers' share		-454		-17,973				-18,427
<b>Net</b>		<b>-262,427</b>	<b>742,362</b>	<b>-913,215</b>				<b>-433,280</b>
<b>Expenses incurred</b>		<b>67,123</b>	<b>116,421</b>	<b>73,030</b>				<b>256,575</b>
<b>Other expenses</b>								<b>14,928</b>
<b>Total expenses</b>								<b>271,503</b>

**Impact of long term guarantees measures and transitionals 2021**

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	50,546,691			140,458	
Basic own funds	4,491,735			-114,760	
Eligible own funds to meet Solvency Capital Requirement	4,111,090			-141,345	
Solvency Capital Requirement	2,289,592			11,308	

**Athora Netherlands NV**  
**EIOPA QRT: S.23.01**

**Own Funds Group 2021**

In € thousands	Total	Tier 1 - unrestricted	Tier 1 - restricted	Tier 2	Tier 3
<b>Basic own funds before deduction for participations in other financial sector</b>					
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	-2,049,012	-2,049,012			
Subordinated liabilities	1,277,688		459,764	817,924	
Non-available subordinated liabilities at group level					
An amount equal to the value of net deferred tax assets	704,013				704,013
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	-	-	-	-	-
<b>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</b>					
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	-	-	-	-	-
<b>Deductions</b>					
Deductions for participations in other financial undertakings, including non-regulated undertakings carrying out financial activities	9,278	9,278			
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					
<b>Total deductions</b>	<b>9,314</b>	<b>9,314</b>			
<b>Total basic own funds after deductions</b>	<b>4,491,735</b>	<b>2,510,034</b>	<b>459,764</b>	<b>817,924</b>	<b>704,013</b>
<b>Ancillary own funds</b>					
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	-	-	-	-	-
<b>Other ancillary own funds</b>					
<b>Total ancillary own funds</b>					
<b>Own funds of other financial sectors</b>					
Credit institutions, investment firms, financial institutions, alternative investment fund managers, financial institutions	8,400	8,400	-	-	-
Institutions for occupational retirement provision	-	-	-	-	-
Non regulated entities carrying out financial activities	-	-	-	-	-
<b>Total own funds of other financial sectors</b>	<b>8,400</b>	<b>8,400</b>			
<b>Own funds when using the D&amp;A, exclusively or in combination of method 1</b>					
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 )	<b>4,491,735</b>	<b>2,510,034</b>	<b>459,764</b>	<b>817,924</b>	<b>704,013</b>
Total available own funds to meet the minimum consolidated group SCR	<b>3,787,722</b>	<b>2,510,034</b>	<b>459,764</b>	<b>817,924</b>	
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 )	<b>4,102,653</b>	<b>2,510,034</b>	<b>459,764</b>	<b>817,924</b>	<b>314,931</b>
Total eligible own funds to meet the minimum consolidated group SCR	<b>3,173,996</b>	<b>2,510,034</b>	<b>459,764</b>	<b>204,198</b>	
Minimum consolidated Group SCR	<b>1,020,990</b>				
Ratio of Eligible own funds to Minimum Consolidated Group SCR	<b>311%</b>				
Total eligible own funds to meet the group SCR (including own funds from other financial sector and from the undertakings included via D&A )	<b>4,111,090</b>	<b>2,518,470</b>	<b>459,764</b>	<b>817,924</b>	<b>314,931</b>
Group SCR	<b>2,289,592</b>				
Ratio of Eligible own funds to group SCR including other financial sectors and the undertakings included via D&A	<b>180%</b>				

<b>Reconciliation reserve</b>	
Excess of assets over liabilities	<b>3,223,361</b>
Own shares (included as assets on the balance sheet)	-
Foreseeable dividends, distributions and charges	-
Other basic own fund items	<b>5,272,373</b>
Adjustment for restricted own fund items in respect of matching adjustment portfolios and ring fenced funds	-
Other non available own funds	-
<b>Reconciliation reserve before deduction for participations in other financial sector</b>	<b>-2,049,012</b>
<b>Expected profits</b>	
Expected profits included in future premiums (EPIFP) - Life Business	706,600
Expected profits included in future premiums (EPIFP) - Non- life business	0
<b>Total EPIFP</b>	<b>706,600</b>

**Solvency Capital Requirement - for groups on Standard Formula 2021**

In € thousands

	Gross solvency capital requirement	USP	Simplifications
Market risk	1,584,437		
Counterparty default risk	159,037		
Life underwriting risk	1,283,497		
Health underwriting risk	0		
Non-life underwriting risk	0		
Diversification	-697,173		
Intangible asset risk			
<b>Basic Solvency Capital Requirement</b>	<b>2,329,799</b>		

**Calculation of Solvency Capital Requirement**

Operational risk	185,478
Loss-absorbing capacity of technical provisions	-5,882
Loss-absorbing capacity of deferred taxes	-243,683
Capital requirement for business operated in accordance with Art. 4 of Directive 2003/41/EC	0
<b>Solvency capital requirement excluding capital add-on</b>	<b>2,265,711</b>
Capital add-on already set	0
<b>Solvency capital requirement</b>	<b>2,289,592</b>
<b>Other information on SCR</b>	
<b>Capital requirement for duration-based equity risk sub-module</b>	
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	0
Minimum consolidated group solvency capital requirement	1,020,990
<b>Information on other entities</b>	
Capital requirement for other financial sectors (Non-insurance capital requirements)	23,881
Capital requirement for other financial sectors (Non-insurance capital requirements) - Credit institutions, investment firms and financial institutions, alternative investment funds managers, UCITS management companies	23,881
Capital requirement for other financial sectors (Non-insurance capital requirements) - Institutions for occupational retirement provisions	0
Capital requirement for other financial sectors (Non-insurance capital requirements) - Capital requirement for non-regulated entities carrying out financial activities	0
Capital requirement for non-controlled participation requirements	0
Capital requirement for residual undertakings	
<b>Overall SCR</b>	
SCR for undertakings included via D and A	
<b>Solvency capital requirement</b>	<b>2,289,592</b>

Undertakings in the scope of the group 2021

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
NL	724500WRBHAIPSDV7177	1 - LEI	ACTIAM N.V.	15 - Alternative investment funds managers as defined in Article 1 (55) 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		4 - Method 1: Sectoral rules
LU	724500ZTKYJMWVLWJ382NL05640	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	724500ZTKYJMWVLWJ382NL05641	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	724500ZTKYJMWVLWJ382NL05642	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	724500ZTKYJMWVLWJ382NL05648	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	724500ZTKYJMWVLWJ382NL05647	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	724500ZTKYJMWVLWJ382NL05649	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	724500ZTKYJMWVLWJ382NL05645	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	724500ZTKYJMWVLWJ382NL05644	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	724500ZTKYJMWVLWJ382NL05643	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
US	APOLLOSOPNBB	2 - Specific code	Apollo Strategic Origination Partners LP	10 - Ancillary services undertaking as defined in Article 1 (53) of Delegated Regulation (EU) 2015/35	LP	2 - Non-mutual		30.00%		30.00%	Voting right	2 - Significant	30.00%	1 - Included in the scope		3 - Method 1: Adjusted equity method
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		65.74%		50.00%	Voting right	2 - Significant	65.74%	1 - Included in the scope		3 - Method 1: Adjusted equity method
NL	724500MKXKEVMN9E13	1 - LEI	Athora Netherlands N.V.	5 - Insurance holding company as defined in Article 212(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	724500ZTKYJMWVLWJ382NL05057	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	FGR	2 - Non-mutual		30.00%		30.00%	Voting right	2 - Significant	30.00%	1 - Included in the scope		3 - Method 1: Adjusted equity method
NL	724500ZTKYJMWVLWJ382NL05059	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	724500ZTKYJMWVLWJ382NL05037	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
NL	7245003IGSMS16UEZH73	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	724500ZTKYJMWVLWJ382NL05584	2 - Specific code	RE Griffioen 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
NL	724500ZTKYJMWVLWJ382NL05123	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	724500ZTKYJMWVLWJ382NL05033	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	724500ZTKYJMWVLWJ382NL05034	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	724500ZTKYJMWVLWJ382NL05036	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	724500ZTKYJMWVLWJ382NL05004	2 - Specific code	REAAL Wognumsebuurt 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	724500ZTKYJMWVLWJ382NL05035	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	724500ZTKYJMWVLWJ382NL05056	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	724500ZTKYJMWVLWJ382	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	724500ZTKYJMWVLWJ382NL05058	2 - Specific code	Stichting Titelholder 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	724500ZTKYJMWVLWJ382NL05038	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	54930067BEN4LR1PTD74	1 - LEI	Zwitserven 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